

DoubleLine Total Return Bond Fund

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 4.4%				
3,596,243	AASET Ltd., Series 2018-1A-B	5.44% (a)(b)	01/16/2038	973,456
11,231,597	AASET Ltd., Series 2020-1A-A	3.35% (a)	01/16/2040	10,091,073
26,635,000	Affirm Asset Securitization Trust, Series 2023-B-A	6.82% (a)	09/15/2028	27,050,826
12,950,000	Aligned Data Centers Issuer LLC, Series 2021-1A-A2	1.94% (a)	08/15/2046	11,621,962
11,550,000	Aligned Data Centers Issuer LLC, Series 2021-1A-B	2.48% (a)	08/15/2046	10,118,285
702,722	Aqua Finance Trust, Series 2017-A-A	3.72% (a)	11/15/2035	698,837
21,123,750	Bojangles Issuer LLC, Series 2020-1A-A2	3.83% (a)	10/20/2050	19,803,822
1,970,304	Business Jet Securities LLC, Series 2020-1A-A	2.98% (a)	11/15/2035	1,904,309
9,700,000	Cajun Global LLC, Series 2021-1-A2	3.93% (a)	11/20/2051	8,643,640
12,607,725	CAL Funding Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	11,371,756
19,309,624	Carbon Level Mitigation Trust, Series 2021-3-CERT	1.92% (a)(c)	09/08/2051	12,102,963
9,429,420	Castlelake Aircraft Structured Trust, Series 2017-1R-A	2.74% (a)	08/15/2041	8,708,597
5,004,375	CLI Funding LLC, Series 2020-1A-A	2.08% (a)	09/18/2045	4,477,220
29,640,493	CLMTE, Series 2022-3	0.23% (a)	11/21/2052	19,908,333
11,963,325	Coinstar Funding LLC, Series 2017-1A-A2	5.22% (a)	04/25/2047	10,469,835
2,073,063	Commonbond Student Loan Trust, Series 2016-A-A1	3.32% (a)	05/25/2040	1,976,190
2,113,129	Credit Suisse ABS Trust, Series 2020-AT1-A	2.61% (a)	10/15/2026	2,103,195
18,200,000	CyrusOne Data Centers Issuer I LLC, Series 2023-1A-A2	4.30% (a)	04/20/2048	16,665,456
39,300,000	DataBank Issuer, Series 2021-1A-A2	2.06% (a)	02/27/2051	35,603,741
31,000,000	DataBank Issuer, Series 2021-2A-A2	2.40% (a)	10/25/2051	27,610,863
3,350,000	DataBank Issuer, Series 2021-2A-B	2.79% (a)	10/25/2051	2,867,898
28,175,000	DB Master Finance LLC, Series 2021-1A-A23	2.79% (a)	11/20/2051	23,322,270
6,000,000	Diamond Issuer, Series 2021-1A-B	2.70% (a)	11/20/2051	5,102,951
16,112,207	Dividend Solar Loans LLC, Series 2019-1-A	3.67% (a)	08/22/2039	14,252,873
27,979,966	ECAF Ltd., Series 2015-1A-A2	4.95% (a)	06/15/2040	18,275,842
1,352,161	Falcon Aerospace Ltd., Series 2017-1-A	4.58% (a)	02/15/2042	1,329,848
685,623	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	679,933
9,614,556	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(d)	12/15/2044	8,777,820
21,250,924	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	19,576,791
1,968,336	HERO Funding Trust, Series 2016-3A-A2	3.91% (a)	09/20/2042	1,822,158
5,212,688	HERO Funding Trust, Series 2016-4A-A2	4.29% (a)	09/20/2047	4,871,162
12,727,564	Horizon Aircraft Finance Ltd., Series 2019-1-A	3.72% (a)	07/15/2039	11,281,242
36,955,000	Jack in the Box Funding LLC, Series 2019-1A-A23	4.97% (a)	08/25/2049	34,569,510
4,565,500	Jersey Mike's Funding, Series 2019-1A-A2	4.43% (a)	02/15/2050	4,337,138
20,554,000	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (a)	07/30/2047	19,606,847
8,071,781	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	7,453,805
52,271,927	Labrador Aviation Finance Ltd., Series 2016-1A-A1	4.30% (a)	01/15/2042	49,115,173
1,470,398	Loanpal Solar Loan Ltd., Series 2021-1GS-B	2.84% (a)	01/20/2048	1,084,086
11,077,914	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% (a)	02/15/2045	9,854,735
1,063,565	Lunar Structured Aircraft Portfolio Notes, Series 2021-1-B	3.43% (a)	10/15/2046	918,029
32,764,800	ME Funding LLC, Series 2019-1-A2	6.45% (a)	07/30/2049	32,513,887

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
12,108,834	Mosaic Solar Loan Trust, Series 2017-2A-A	3.82% (a)	06/22/2043	11,233,692
7,247,607	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	6,724,099
9,503,269	Mosaic Solar Loan Trust, Series 2018-2GS-A	4.20% (a)	02/22/2044	8,786,447
1,556,990	Mosaic Solar Loan Trust, Series 2019-1A-A	4.37% (a)	12/21/2043	1,454,066
23,000,000	Navient Private Education Loan Trust, Series 2017-A-B	3.91% (a)	12/16/2058	22,160,700
11,000,000	Navient Private Education Loan Trust, Series 2018-BA-B	4.13% (a)	12/15/2059	10,198,597
11,171,875	Navigator Aircraft Ltd., Series 2021-1-B	3.57% (a)(d)	11/15/2046	9,274,019
14,381,250	Neighborly Issuer LLC, Series 2021-1A-A2	3.58% (a)	04/30/2051	12,534,928
11,103,176	Pagaya AI Debt Trust, Series 2023-5-A	7.18% (a)	04/15/2031	11,136,947
15,258,657	Pagaya AI Debt Trust, Series 2023-6-A	7.13% (a)	06/16/2031	15,293,126
32,355,864	Pioneer Aircraft Finance Ltd., Series 2019-1-A	3.97% (a)	06/15/2044	28,656,715
12,529,125	Primrose Funding LLC, Series 2019-1A-A2	4.48% (a)	07/30/2049	11,990,645
26,115,761	Project Silver, Series 2019-1-A	3.97% (a)	07/15/2044	22,182,649
22,824,250	Purewest Funding LLC, Series 2021-1-A1	4.09% (a)	12/22/2036	21,932,707
13,196,990	Raptor Aircraft Finance LLC, Series 2019-1-A	4.21% (a)	08/23/2044	10,851,106
32,601,671	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	29,849,895
6,766,259	Renew, Series 2017-2A-A	3.22% (a)	09/22/2053	6,061,871
26,637,489	Research-Driven Pagaya Motor Asset Trust, Series 2021-2A-A	2.65% (a)	03/25/2030	24,254,097
33,601,878	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	29,512,362
8,382,669	Sapphire Aviation Finance Ltd., Series 2020-1A-B	4.34% (a)(b)	03/15/2040	6,172,143
17,705,625	SEB Funding LLC, Series 2021-1A-A2	4.97% (a)	01/30/2052	16,438,373
3,943,277	ServiceMaster Funding LLC, Series 2020-1-A2II	3.34% (a)	01/30/2051	3,232,759
18,194,141	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	15,797,081
1,762,642	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (a)	09/20/2038	1,638,206
2,115,171	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-D	3.23% (a)	09/20/2038	1,949,905
4,547,760	SLM Private Credit Student Loan Trust, Series 2006-A-A5, Series 2006-A-A5 (Secured Overnight Financing Rate 3 Month + 0.55%)	5.94%	06/15/2039	4,381,625
3,495,360	SLM Private Credit Student Loan Trust, Series 2006-B-A5, Series 2006-B-A5 (Secured Overnight Financing Rate 3 Month + 0.53%)	5.92%	12/15/2039	3,360,200
27,437,084	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (a)	08/15/2030	26,464,384
500,000	SoFi Alternative Consumer Loan Program, Series 2021-2-R1	0.00% (a)(b)(e)	08/15/2030	5,310,327
7,124,164	SoFi Alternative Trust, Series 2021-1-PT2	9.72% (a)(c)	05/25/2030	7,044,010
30,562,384	SoFi Alternative Trust, Series 2021-3-A	1.50% (a)	11/15/2030	29,365,653
950,000	SoFi Alternative Trust, Series 2021-3-R1	0.00% (a)(b)(e)	11/15/2030	12,997,283
16,059,844	SoFi Professional Loan Program LLC, Series 2017-E-B	3.49% (a)	11/26/2040	15,467,387
13,000,000	SoFi Professional Loan Program LLC, Series 2017-E-C	4.16% (a)	11/26/2040	12,030,827
12,800,000	SoFi Professional Loan Program LLC, Series 2018-A-B	3.61% (a)	02/25/2042	11,687,478
18,000,000	SoFi Professional Loan Program Trust, Series 2018-B-BFX	3.83% (a)	08/25/2047	16,563,805
19,661,289	Sprite Ltd., Series 2021-1-A	3.75% (a)	11/15/2046	18,072,087
5,750,000	Stack Infrastructure Issuer LLC, Series 2020-1A-A2	1.89% (a)	08/25/2045	5,327,700
14,610,517	START Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	13,305,886
3,014,224	Stonepeak, Series 2021-1A-A	2.68% (a)	02/28/2033	2,782,910
5,794,898	Stonepeak, Series 2021-1A-B	3.82% (a)	02/28/2033	5,097,221
35,133,334	Sunbird Engine Finance LLC, Series 2020-1A-A	3.67% (a)	02/15/2045	30,496,437
12,371,758	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	11,711,564
11,479,400	Sunnova Helios Issuer LLC, Series 2019-AA-A	3.75% (a)	06/20/2046	10,489,237

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
12,358,790	Sunnova Helios Issuer LLC, Series 2021-C-B	2.33% (a)	10/20/2048	10,425,004
28,719,430	Sunnova Helios Sol Issuer LLC, Series 2020-2A-A	2.73% (a)	11/01/2055	23,389,422
7,417,875	Taco Bell Funding LLC, Series 2021-1A-A23	2.54% (a)	08/25/2051	6,024,306
5,207,250	Taco Bell Funding LLC, Series 2021-1A-A2I	1.95% (a)	08/25/2051	4,680,948
13,175,000	TAL Advantage LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	11,974,342
2,799,688	TAL Advantage LLC, Series 2020-1A-B	3.29% (a)	09/20/2045	2,550,436
8,168,141	Textainer Marine Containers Ltd., Series 2020-1A-A	2.73% (a)	08/21/2045	7,631,824
2,399,331	Textainer Marine Containers Ltd., Series 2020-2A-B	3.34% (a)	09/20/2045	2,184,304
1,288,542	Upgrade Master Credit Pass-Thru Trust, Series 2021-PT1-A	29.01% (a)(c)	08/15/2027	1,083,989
2,816,063	Upgrade Master Pass-Thru Trust, Series 2021-PT1-A	15.35% (a)(c)	04/15/2027	2,509,428
2,948,925	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	15.46% (a)(c)	07/15/2027	2,730,226
1,862,312	Upgrade Master Pass-Thru Trust, Series 2021-PT4-A	11.22% (a)(c)	08/15/2027	1,555,135
5,179,474	Upgrade Master Pass-Thru Trust, Series 2021-PT5-A	16.45% (a)(c)	10/15/2027	4,317,615
3,520,011	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	3,455,629
2,975,666	Upstart Pass-Through Trust, Series 2021-ST1-A	2.75% (a)	02/20/2027	2,920,787
1,164,523	Upstart Securitization Trust, Series 2020-2-A	2.31% (a)	11/20/2030	1,150,587
6,514,839	Upstart Securitization Trust, Series 2021-3-B	1.66% (a)	07/20/2031	6,425,739
7,500,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (a)	07/20/2031	7,018,196
32,425,000	Vantage Data Centers LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	28,238,514
54,400,000	Vault DI Issuer LLC, Series 2021-1A-A2	2.80% (a)	07/15/2046	47,696,897
16,520,232	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	15,464,113
15,481,091	VR Funding LLC, Series 2020-1A-A	2.79% (a)	11/15/2050	13,874,265
6,257,392	Waterfall Commercial Mortgage Trust, Series 2015-SBC5-A	4.10% (a)(c)	01/14/2026	6,058,382
18,900,000	Wendy's Funding LLC, Series 2019-1A-A2II	4.08% (a)	06/15/2049	17,590,506
42,355,177	Willis Engine Structured Trust, Series 2020-A-A	3.23% (a)	03/15/2045	37,941,852
10,342,500	Wingstop Funding LLC, Series 2020-1A-A2	2.84% (a)	12/05/2050	9,336,204
6,001,311	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% (a)	10/15/2038	5,371,156
Total Asset Backed Obligations (Cost \$1,524,507,824)				1,378,391,319
Collateralized Loan Obligations - 3.2%				
8,500,000	37 Capital, Series 2023-2A-B (Secured Overnight Financing Rate 3 Month + 2.75%, 2.75% Floor)	8.12% (a)	01/15/2034	8,527,876
2,000,000	Anchorage Capital Ltd., Series 2014-3RA-B (Secured Overnight Financing Rate 3 Month + 1.76%)	7.15% (a)	01/28/2031	2,002,421
3,000,000	Apidos, Series 2013-12A-CR (Secured Overnight Financing Rate 3 Month + 2.06%)	7.46% (a)	04/15/2031	2,982,629
2,000,000	ARES Ltd., Series 2017-44A-A3R1 (Secured Overnight Financing Rate 3 Month + 1.91%, 1.65% Floor)	7.31% (a)	04/15/2034	1,984,023
3,000,000	Battalion Ltd., Series 2017-11A-BR (Secured Overnight Financing Rate 3 Month + 1.98%, 1.72% Floor)	7.38% (a)	04/24/2034	2,960,715
1,000,000	Battalion Ltd., Series 2021-19A-B (Secured Overnight Financing Rate 3 Month + 1.86%, 1.60% Floor)	7.26% (a)	04/15/2034	988,545
5,000,000	BlueMountain Ltd., Series 2018-2A-B (Secured Overnight Financing Rate 3 Month + 1.96%, 1.70% Floor)	7.34% (a)	08/15/2031	4,997,513
2,500,000	Canyon Capital Ltd., Series 2021-2A-B1 (Secured Overnight Financing Rate 3 Month + 2.01%, 2.01% Floor)	7.41% (a)	04/15/2034	2,494,332
16,500,000	Capital Four Ltd., Series 2021-1A-A (Secured Overnight Financing Rate 3 Month + 1.47%, 1.21% Floor)	6.87% (a)	01/18/2035	16,447,964

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
18,000,000	Capital Four Ltd., Series 2022-1A-BR (Secured Overnight Financing Rate 3 Month + 2.65%, 2.65% Floor)	8.45% (a)	01/20/2037	18,000,000
18,500,000	Carlyle Global Market Strategies Ltd., Series 2022-2A-A2 (Secured Overnight Financing Rate 3 Month + 2.00%, 2.00% Floor)	7.42% (a)	04/20/2035	18,457,781
10,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (Secured Overnight Financing Rate 3 Month + 1.48%, 1.22% Floor)	6.89% (a)	01/20/2035	9,995,976
11,000,000	CBAM Ltd., Series 2017-2A-BR (Secured Overnight Financing Rate 3 Month + 2.11%, 1.85% Floor)	7.51% (a)	07/17/2034	10,923,063
11,500,000	CIFC Funding Ltd., Series 2022-3A-B (Secured Overnight Financing Rate 3 Month + 2.00%, 2.00% Floor)	7.41% (a)	04/21/2035	11,510,489
3,500,000	Dryden Ltd., Series 2017-53A-B (Secured Overnight Financing Rate 3 Month + 1.66%)	7.06% (a)	01/15/2031	3,487,182
9,000,000	Empower Ltd., Series 2023-3A-B (Secured Overnight Financing Rate 3 Month + 2.55%, 2.55% Floor)	7.89% (a)	01/20/2037	9,023,260
13,000,000	Franklin Park Place LLC, Series 2022-1A-A (Secured Overnight Financing Rate 3 Month + 1.40%, 1.40% Floor)	6.79% (a)	04/14/2035	12,984,625
5,800,000	Generate Ltd., Series 3A-B2R (Secured Overnight Financing Rate 3 Month + 2.60%, 2.60% Floor)	0.00% (a)	10/20/2036	5,800,000
24,965,963	Greywolf Ltd., Series 2018-1A-A1 (Secured Overnight Financing Rate 3 Month + 1.29%)	0.00% (a)	04/26/2031	24,972,349
2,156,730	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-D (Secured Overnight Financing Rate 3 Month + 5.26%)	10.65% (a)(b)	04/28/2025	494,317
13,000,000	Halsey Point Ltd., Series 2019-1A-B1 (Secured Overnight Financing Rate 3 Month + 2.46%, 2.20% Floor)	7.88% (a)	01/20/2033	13,020,981
25,823,506	Harbourview LLC, Series 7RA-A1 (Secured Overnight Financing Rate 3 Month + 1.39%, 1.13% Floor)	6.79% (a)	07/18/2031	25,824,864
20,000,000	Harvest Ltd., Series 2023-1A-B (Secured Overnight Financing Rate + 2.60%, 2.60% Floor)	0.00% (a)	01/15/2037	20,000,000
6,000,000	Jamestown Ltd., Series 2018-11A-A2 (Secured Overnight Financing Rate 3 Month + 1.96%)	7.36% (a)	07/14/2031	6,006,064
46,932,695	Jamestown Ltd., Series 2018-6RA-A1 (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.79% (a)	04/25/2030	46,949,168
5,000,000	Jamestown Ltd., Series 2018-6RA-A2A (Secured Overnight Financing Rate 3 Month + 2.04%, 1.78% Floor)	7.42% (a)	04/25/2030	5,010,038
4,500,000	Jamestown Ltd., Series 2019-1A-A2 (Secured Overnight Financing Rate 3 Month + 2.41%, 2.15% Floor)	7.83% (a)	04/20/2032	4,510,862
15,000,000	LCM LP, Series 17A-A2RR (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.81% (a)	10/15/2031	14,843,610
12,500,000	Marble Point Ltd., Series 2020-2A-A1R (Secured Overnight Financing Rate 3 Month + 1.47%, 1.21% Floor)	6.87% (a)	10/15/2034	12,465,804
55,000,000	Marble Point Ltd., Series 2021-2A-A (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.84% (a)	07/25/2034	54,881,073
50,000,000	Marble Point Ltd., Series 2021-4A-A1 (Secured Overnight Financing Rate 3 Month + 1.47%, 1.21% Floor)	6.88% (a)	01/22/2035	49,853,520
20,000,000	Marble Point Ltd., Series 2022-2A-A1R (Secured Overnight Financing Rate 3 Month + 1.93%, 1.93% Floor)	7.28% (a)	10/20/2036	20,002,966
11,400,000	Marble Point Ltd., Series 2022-2A-BR (Secured Overnight Financing Rate 3 Month + 2.85%, 2.85% Floor)	8.20% (a)	10/20/2036	11,457,800
48,733,107	MidOcean Credit, Series 2018-9A-A1 (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.83% (a)	07/20/2031	48,755,022
44,132,439	MKS Ltd., Series 2017-1A-AR (Secured Overnight Financing Rate 3 Month + 1.26%, 1.00% Floor)	6.68% (a)	07/20/2030	44,095,853

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
43,403,193	MKS Ltd., Series 2017-2A-A (Secured Overnight Financing Rate 3 Month + 1.45%, 1.19% Floor)	6.87% (a)	01/20/2031	43,414,383
30,488,582	MP Ltd., Series 2013-1A-AR (Secured Overnight Financing Rate 3 Month + 1.51%)	6.93% (a)	10/20/2030	30,523,985
28,769,590	Nassau Ltd., Series 2018-1A-A (Secured Overnight Financing Rate 3 Month + 1.41%)	6.81% (a)	07/15/2031	28,764,604
10,150,000	Ocean Trails, Series 2020-10A-BR (Secured Overnight Financing Rate 3 Month + 2.06%, 1.80% Floor)	7.46% (a)	10/15/2034	10,079,271
1,500,000	Octagon Investment Partners Ltd., Series 2019-1A-BR (Secured Overnight Financing Rate 3 Month + 1.85%, 1.85% Floor)	7.24% (a)	04/15/2035	1,483,829
47,125,060	OFSI Fund Ltd., Series 2018-1A-A (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.81% (a)	07/15/2031	47,159,268
7,400,000	Park Blue Ltd., Series 2023-4A-B (Secured Overnight Financing Rate 3 Month + 2.70%, 2.70% Floor)	8.03% (a)	01/25/2037	7,423,792
9,500,000	Prudential PLC, Series 2022-6RA-BR (Secured Overnight Financing Rate 3 Month + 2.75%, 2.75% Floor)	8.10% (a)	01/20/2037	9,547,500
2,500,000	Regatta Funding Ltd., Series 2018-1A-B (Secured Overnight Financing Rate 3 Month + 1.91%)	7.31% (a)	07/17/2031	2,505,531
25,000,000	Sound Point Ltd., Series 2013-3RA-A (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.81% (a)	04/18/2031	24,995,968
18,000,000	Sound Point Ltd., Series 2018-2A-C (Secured Overnight Financing Rate 3 Month + 2.21%)	7.59% (a)	07/26/2031	17,583,453
28,000,000	Sound Point Ltd., Series 2018-3A-A1A (Secured Overnight Financing Rate 3 Month + 1.44%, 1.18% Floor)	6.82% (a)	10/26/2031	27,990,718
7,025,000	Sound Point Ltd., Series 2019-1A-BR (Secured Overnight Financing Rate 3 Month + 1.96%, 1.70% Floor)	7.38% (a)	01/20/2032	6,960,758
25,250,000	Sound Point Ltd., Series 2020-2A-AR (Secured Overnight Financing Rate 3 Month + 1.44%, 1.18% Floor)	6.82% (a)	10/25/2034	25,173,576
31,442,161	Steele Creek Ltd., Series 2016-1A-AR (Secured Overnight Financing Rate 3 Month + 1.38%, 1.12% Floor)	6.77% (a)	06/15/2031	31,432,696
10,000,000	Steele Creek Ltd., Series 2019-1A-BR (Secured Overnight Financing Rate 3 Month + 2.06%, 1.80% Floor)	7.46% (a)	04/15/2032	9,941,438
4,000,000	THL Credit Wind River Ltd., Series 2013-2A-CR (Secured Overnight Financing Rate 3 Month + 2.26%)	7.66% (a)	10/18/2030	3,956,620
15,557,014	THL Credit Wind River Ltd., Series 2014-2A-AR (Secured Overnight Financing Rate 3 Month + 1.40%, 1.14% Floor)	6.80% (a)	01/15/2031	15,557,654
20,000,000	Trimaran CAVU LLC, Series 2021-3A-A (Secured Overnight Financing Rate 3 Month + 1.47%, 1.21% Floor)	6.87% (a)	01/18/2035	19,935,746
15,000,000	Unity-Peace Park Ltd., Series 2022-1A-B (Secured Overnight Financing Rate 3 Month + 2.00%, 2.00% Floor)	7.42% (a)	04/20/2035	14,988,234
59,384,309	Vibrant Ltd., Series 2018-10A-A1 (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.88% (a)	10/20/2031	59,401,667
10,000,000	Voya Ltd., Series 2021-2A-B (Secured Overnight Financing Rate 3 Month + 1.86%, 1.60% Floor)	7.28% (a)	10/20/2034	9,970,200
25,000,000	Wellfleet Ltd., Series 2018-2A-A1 (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.88% (a)	10/20/2031	25,029,813
Total Collateralized Loan Obligations (Cost \$1,019,929,026)				1,020,533,389
Non-Agency Commercial Mortgage Backed Obligations - 7.1%				
7,949,000	20 Times Square Trust, Series 2018-20TS-F	3.10% (a)(c)	05/15/2035	5,907,353
5,856,000	20 Times Square Trust, Series 2018-20TS-G	3.10% (a)(c)	05/15/2035	4,132,260
2,010,000	ACRE Commercial Mortgage Ltd., Series 2021-FL4-B (Secured Overnight Financing Rate 1 Month + 1.51%, 1.40% Floor)	6.87% (a)	12/18/2037	1,960,514

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,551,000	Alen Mortgage Trust, Series 2021-ACEN-E (Secured Overnight Financing Rate 1 Month + 4.11%, 4.00% Floor)	9.48% (a)	04/15/2034	5,277,980
21,947,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF3-XB	0.49% (a)(c)(f)	10/15/2054	693,547
6,300,000	Arbor Realty Ltd., Series 2021-FL1-B (Secured Overnight Financing Rate 1 Month + 1.61%, 1.50% Floor)	6.98% (a)	12/15/2035	6,150,690
10,001,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-A (Secured Overnight Financing Rate 1 Month + 1.25%, 0.95% Floor)	6.61% (a)	06/15/2035	9,900,646
35,435,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-D	3.18% (a)(c)	01/15/2032	19,944,884
7,505,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-E	3.18% (a)(c)	01/15/2032	3,843,731
43,617,675	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-XA	0.74% (c)(f)	09/15/2048	417,186
2,121,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10-C	4.82% (c)	07/15/2049	1,844,703
3,554,000	BANK, Series 2017-BNK4-C	4.37% (c)	05/15/2050	2,743,213
31,973,893	BANK, Series 2017-BNK4-XA	1.34% (c)(f)	05/15/2050	1,077,747
4,916,000	BANK, Series 2017-BNK5-B	3.90% (c)	06/15/2060	4,405,610
1,960,000	BANK, Series 2017-BNK5-C	4.19% (c)	06/15/2060	1,632,886
72,352,630	BANK, Series 2017-BNK5-XA	0.94% (c)(f)	06/15/2060	1,800,908
143,626,266	BANK, Series 2018-BN10-XA	0.69% (c)(f)	02/15/2061	3,320,783
90,407,037	BANK, Series 2019-BN16-XA	0.94% (c)(f)	02/15/2052	3,457,165
43,097,000	BANK, Series 2019-BN19-AS	3.45%	08/15/2061	36,709,171
1,099,000	BANK, Series 2019-BN20-AS	3.24% (c)	09/15/2062	920,959
5,000,000	BANK, Series 2019-BN21-C	3.52% (c)	10/17/2052	3,399,428
62,007,000	BANK, Series 2020-BN30-XB	0.72% (c)(f)	12/15/2053	2,511,240
112,743,000	BANK, Series 2021-BN35-XB	0.59% (c)(f)	06/15/2064	4,261,843
173,721,030	Barclays Commercial Mortgage Trust, Series 2019-C4-XA	1.55% (c)(f)	08/15/2052	10,771,694
73,090,663	Barclays Commercial Mortgage Trust, Series 2019-C5-XA	0.87% (c)(f)	11/15/2052	2,375,293
45,454,000	BBCMS Mortgage Trust, Series 2018-CBM-A (Secured Overnight Financing Rate 1 Month + 1.30%, 1.25% Floor)	6.66% (a)	07/15/2037	44,739,495
15,385,000	BBCMS Mortgage Trust, Series 2018-CBM-E (Secured Overnight Financing Rate 1 Month + 3.85%, 3.55% Floor)	9.21% (a)	07/15/2037	14,096,565
5,775,000	BBCMS Mortgage Trust, Series 2018-TALL-F (Secured Overnight Financing Rate 1 Month + 3.43%, 3.39% Floor)	8.79% (a)	03/15/2037	2,789,656
11,799,000	BBCMS Mortgage Trust, Series 2020-C6-F5TB	3.69% (a)(c)	02/15/2053	8,166,838
12,497,250	BBCMS Mortgage Trust, Series 2020-C6-F5TC	3.69% (a)(c)	02/15/2053	8,285,317
93,274,034	BBCMS Mortgage Trust, Series 2020-C6-XA	1.04% (c)(f)	02/15/2053	4,284,617
34,040,000	BBCMS Mortgage Trust, Series 2021-C11-XB	0.96% (c)(f)	09/15/2054	2,128,194
135,441,365	BBCMS Mortgage Trust, Series 2021-C9-XA	1.61% (c)(f)	02/15/2054	11,064,788
68,467,000	BBCMS Mortgage Trust, Series 2021-C9-XB	0.99% (c)(f)	02/15/2054	3,918,640
35,336,431	Benchmark Mortgage Trust, Series 2018-B7-XA	0.41% (c)(f)	05/15/2053	518,272
27,670,797	Benchmark Mortgage Trust, Series 2018-B8-XA	0.62% (c)(f)	01/15/2052	649,522
77,064,194	Benchmark Mortgage Trust, Series 2019-B9-XA	1.02% (c)(f)	03/15/2052	2,988,364
74,887,390	Benchmark Mortgage Trust, Series 2020-B16-XA	1.04% (c)(f)	02/15/2053	3,172,754
75,174,946	Benchmark Mortgage Trust, Series 2020-B17-XA	1.41% (c)(f)	03/15/2053	3,804,920
13,462,000	Benchmark Mortgage Trust, Series 2020-B18-AGND	3.74% (a)	07/15/2053	12,318,324
2,432,000	Benchmark Mortgage Trust, Series 2020-B18-AGNE	3.76% (a)	07/15/2053	2,187,101
89,127,234	Benchmark Mortgage Trust, Series 2020-B18-XA	1.78% (c)(f)	07/15/2053	5,805,810

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
237,338,430	Benchmark Mortgage Trust, Series 2020-B19-XA	1.77% (c)(f)	09/15/2053	15,670,982
70,718,071	Benchmark Mortgage Trust, Series 2020-B22-XA	1.51% (c)(f)	01/15/2054	5,619,371
275,367,278	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.51% (c)(f)	09/15/2043	6,181,995
232,378,598	Benchmark Mortgage Trust, Series 2021-B24-XA	1.15% (c)(f)	03/15/2054	12,404,021
120,912,972	Benchmark Mortgage Trust, Series 2021-B28-XA	1.27% (c)(f)	08/15/2054	7,970,619
59,609,000	Benchmark Mortgage Trust, Series 2021-B28-XB	0.95% (c)(f)	08/15/2054	3,599,317
66,420,000	Benchmark Mortgage Trust, Series 2021-B29-XB	0.70% (c)(f)	09/15/2054	2,943,675
363,785,230	Benchmark Mortgage Trust, Series 2021-B30-XA	0.81% (c)(f)	11/15/2054	17,502,508
30,009,000	BF Mortgage Trust, Series 2019-NYT-D (Secured Overnight Financing Rate 1 Month + 2.05%, 2.00% Floor)	7.66% (a)	12/15/2035	20,256,834
14,537,000	BHMS Mortgage Trust, Series 2018-ATLS-A (Secured Overnight Financing Rate 1 Month + 1.55%, 1.50% Floor)	6.91% (a)	07/15/2035	14,435,369
598,840	Braemar Hotels & Resorts Trust, Series 2018-PRME-A (Secured Overnight Financing Rate 1 Month + 0.99%, 0.95% Floor)	6.35% (a)	06/15/2035	596,161
9,858,246	BSPRT Issuer Ltd., Series 2021-FL6-A (Secured Overnight Financing Rate 1 Month + 1.21%, 1.10% Floor)	6.58% (a)	03/15/2036	9,701,273
5,160,000	BX Commercial Mortgage Trust, Series 2019-IMC-F (Secured Overnight Financing Rate 1 Month + 2.95%, 2.90% Floor)	8.31% (a)	04/15/2034	5,059,196
55,807,000	BX Commercial Mortgage Trust, Series 2021-VOLT-E (Secured Overnight Financing Rate 1 Month + 2.11%, 2.00% Floor)	7.48% (a)	09/15/2036	53,477,515
3,745,000	BX Commercial Mortgage Trust, Series 2021-VOLT-F (Secured Overnight Financing Rate 1 Month + 2.51%, 2.40% Floor)	7.88% (a)	09/15/2036	3,578,335
3,926,071	BX Commercial Mortgage Trust, Series 2021-XL2-E (Secured Overnight Financing Rate 1 Month + 1.96%, 1.85% Floor)	7.32% (a)	10/15/2038	3,824,800
173,184,000	BX Trust, Series 2019-OC11-E	3.94% (a)(c)	12/09/2041	147,208,582
326,679,000	BX Trust, Series 2019-OC11-XB	0.18% (a)(c)(f)	12/09/2041	3,576,874
3,450,000	BX Trust, Series 2021-VIEW-F (Secured Overnight Financing Rate 1 Month + 4.04%, 3.93% Floor)	9.41% (a)	06/15/2036	3,089,705
63,151,860	California Housing Finance, Series 2021-2-X	0.82% (c)	03/25/2035	3,140,542
70,327,675	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.22% (c)(f)	05/10/2050	2,156,268
5,723,000	CD Commercial Mortgage Trust, Series 2017-CD6-B	3.91% (c)	11/13/2050	4,743,057
5,175,000	CD Commercial Mortgage Trust, Series 2017-CD6-C	4.23% (c)	11/13/2050	3,945,510
42,283,000	CD Commercial Mortgage Trust, Series 2017-CD6-XA	0.87% (c)(f)	11/13/2050	995,634
7,155,000	CFCRE Commercial Mortgage Trust, Series 2016-C4-C	4.84% (c)	05/10/2058	6,438,692
74,223,909	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.60% (c)(f)	05/10/2058	1,949,305
5,000,000	CFCRE Commercial Mortgage Trust, Series 2016-C6-C	4.18% (c)	11/10/2049	4,155,946
5,275,000	CHCP Ltd., Series 2021-FL1-B (Secured Overnight Financing Rate 1 Month + 1.76%, 1.65% Floor)	7.12% (a)	02/15/2038	5,170,755
30,228,359	Citigroup Commercial Mortgage Trust, Series 2014-GC19-XA	0.90% (c)(f)	03/11/2047	1,783
63,117,361	Citigroup Commercial Mortgage Trust, Series 2014-GC21-XA	1.11% (c)(f)	05/10/2047	4,361
156,273,715	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	0.94% (c)(f)	10/10/2047	490,074
9,978,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-C	4.42% (c)	02/10/2048	9,234,191
3,685,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.42% (a)(c)	02/10/2048	3,090,688
162,152,582	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.30% (c)(f)	02/10/2048	1,470,108
14,310,000	Citigroup Commercial Mortgage Trust, Series 2015-GC33-C	4.57% (c)	09/10/2058	10,860,514
152,607,835	Citigroup Commercial Mortgage Trust, Series 2015-GC33-XA	0.87% (c)(f)	09/10/2058	1,767,031
94,431,560	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	1.82% (c)(f)	05/10/2049	3,099,537
190,608,186	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.21% (c)(f)	02/10/2049	3,703,593
32,645,762	Citigroup Commercial Mortgage Trust, Series 2016-GC37-XA	1.65% (c)(f)	04/10/2049	875,961

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
89,212,289	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.65% (c)(f)	04/15/2049	2,091,573
51,845,740	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	1.89% (c)(f)	07/10/2049	1,811,552
84,455,533	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	1.38% (c)(f)	10/10/2049	2,366,402
220,082,880	Citigroup Commercial Mortgage Trust, Series 2017-B1-XA	0.73% (c)(f)	08/15/2050	4,767,699
37,482,972	Citigroup Commercial Mortgage Trust, Series 2017-P7-XA	1.08% (c)(f)	04/14/2050	1,021,344
3,625,000	Citigroup Commercial Mortgage Trust, Series 2020-420K-D	3.31% (a)(c)	11/10/2042	2,846,736
7,800,000	Citigroup Commercial Mortgage Trust, Series 2020-420K-E	3.31% (a)(c)	11/10/2042	5,676,698
23,804,000	Citigroup Commercial Mortgage Trust, Series 2020-555-E	3.50% (a)(c)	12/10/2041	18,060,131
4,175,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.50% (a)(c)	12/10/2041	3,068,411
2,853,000	Citigroup Commercial Mortgage Trust, Series 2020-GC46-B	3.15% (c)	02/15/2053	2,157,231
31,798	CLNC Ltd., Series 2019-FL1-A (Secured Overnight Financing Rate 1 Month + 1.36%, 1.25% Floor)	6.72% (a)	08/20/2035	31,783
32,731,000	CLNC Ltd., Series 2019-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.66%, 1.55% Floor)	7.02% (a)	08/20/2035	31,884,609
29,797,989	CLNC Ltd., Series 2019-FL1-B (Secured Overnight Financing Rate 1 Month + 2.01%, 1.90% Floor)	7.37% (a)	08/20/2035	28,819,393
10,585,000	COMM Mortgage Trust, Series 2014-LC17-AM	4.19% (c)	10/10/2047	10,295,545
4,400,000	COMM Mortgage Trust, Series 2015-PC1-A5	3.90%	07/10/2050	4,278,748
729,844	Commercial Mortgage Pass-Through Trust, Series 2012-CR3-XA	0.88% (c)(f)	10/15/2045	39
39,671,859	Commercial Mortgage Pass-Through Trust, Series 2013-CR12-XA	0.72% (c)(f)	10/10/2046	2,091
843,000	Commercial Mortgage Pass-Through Trust, Series 2013-CR13-C	4.99% (c)	11/10/2046	766,123
4,345,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR16-C	4.91% (c)	04/10/2047	3,655,365
7,635,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR19-C	4.63% (c)	08/10/2047	7,063,245
25,400,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR20-C	4.45% (c)	11/10/2047	22,331,015
85,018,034	Commercial Mortgage Pass-Through Trust, Series 2014-UBS3-XA	1.04% (c)(f)	06/10/2047	17,939
833,000	Commercial Mortgage Pass-Through Trust, Series 2015-3BP-F	3.24% (a)(c)	02/10/2035	704,038
145,991,382	Commercial Mortgage Pass-Through Trust, Series 2015-CR22-XA	0.81% (c)(f)	03/10/2048	902,183
5,360,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR23-C	4.29% (c)	05/10/2048	4,824,710
73,340,277	Commercial Mortgage Pass-Through Trust, Series 2015-CR26-XA	0.89% (c)(f)	10/10/2048	797,517
17,822,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.30% (c)	02/10/2048	14,204,916
240,297,937	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-XA	0.97% (c)(f)	02/10/2048	1,494,942
1,403,000	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-C	4.66% (c)	02/10/2049	1,274,585
5,524,000	Commercial Mortgage Pass-Through Trust, Series 2017-PANW-E	3.81% (a)(c)	10/10/2029	4,447,961
18,570,000	Commercial Mortgage Pass-Through Trust, Series 2018-HCLV-A (Secured Overnight Financing Rate 1 Month + 1.30%, 1.00% Floor)	6.66% (a)	09/15/2033	16,777,440
16,496,958	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-E (Secured Overnight Financing Rate 1 Month + 2.20%, 2.15% Floor)	7.56% (a)	05/15/2036	16,385,225
4,606,000	CSAIL Commercial Mortgage Trust, Series 2015-C1-C	4.25% (c)	04/15/2050	3,580,906
13,360,000	CSAIL Commercial Mortgage Trust, Series 2015-C2-AS	3.85% (c)	06/15/2057	12,750,439
9,205,000	CSAIL Commercial Mortgage Trust, Series 2015-C3-B	4.10% (c)	08/15/2048	8,107,249
2,299,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-C	4.56% (c)	11/15/2048	2,095,754
271,101,817	CSAIL Commercial Mortgage Trust, Series 2015-C4-XA	0.80% (c)(f)	11/15/2048	2,872,730
9,425,000	CSAIL Commercial Mortgage Trust, Series 2016-C5-C	4.64% (c)	11/15/2048	8,677,471
35,218,244	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	1.86% (c)(f)	01/15/2049	1,092,759
11,020,000	CSAIL Commercial Mortgage Trust, Series 2016-C7-B	4.33% (c)	11/15/2049	9,887,535
129,307,751	CSAIL Commercial Mortgage Trust, Series 2017-C8-XA	1.09% (c)(f)	06/15/2050	3,670,995
4,399,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-B	3.89% (c)	11/15/2050	3,771,385

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,356,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-C	4.17% (c)	11/15/2050	2,392,219
77,236,626	CSAIL Commercial Mortgage Trust, Series 2017-CX10-XA	0.75% (c)(f)	11/15/2050	1,620,926
1,677,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	4.90% (c)	11/15/2051	1,339,081
15,894,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88%	06/15/2052	13,344,844
25,384,128	CSAIL Commercial Mortgage Trust, Series 2019-C17-XA	1.32% (c)(f)	09/15/2052	1,348,577
7,924,000	CSAIL Commercial Mortgage Trust, Series 2019-C18-B	3.59%	12/15/2052	6,552,061
224,784,325	CSAIL Commercial Mortgage Trust, Series 2019-C18-XA	1.01% (c)(f)	12/15/2052	9,425,297
195,777,211	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.10% (c)(f)	03/15/2053	9,809,124
81,465,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-XB	0.08% (c)(f)	03/15/2053	418,144
147,561,481	CSMC Trust, Series 2014-USA-X1	0.54% (a)(c)(f)	09/15/2037	872,192
3,799,000	CSMC Trust, Series 2017-CALI-E	3.78% (a)(c)	11/10/2032	1,059,130
6,050,000	CSMC Trust, Series 2017-CALI-F	3.78% (a)(c)	11/10/2032	1,066,679
4,847,000	CSMC Trust, Series 2017-TIME-A	3.65% (a)	11/13/2039	4,202,600
31,749,291	CSMC Trust, Series 2020-NET-A	2.26% (a)	08/15/2037	29,399,022
3,894,000	CSMC Trust, Series 2020-NET-B	2.82% (a)	08/15/2037	3,594,899
140,127,424	CSMC Trust, Series 2020-NET-X	1.26% (a)(c)(f)	08/15/2037	2,197,983
878,416	CSWF Trust, Series 2018-TOP-G (Secured Overnight Financing Rate 1 Month + 3.50%, 3.45% Floor)	8.86% (a)	08/15/2035	828,176
5,903,500	CSWF Trust, Series 2021-B33-A1	3.05% (a)	10/10/2043	5,069,444
23,397,500	CSWF Trust, Series 2021-B33-A2	3.17% (a)	10/10/2043	17,833,806
4,887,333	CSWF Trust, Series 2021-B33-B	3.64% (a)(c)	10/10/2043	3,552,433
109,000,000	CSWF Trust, Series 2021-B33-X	0.50% (a)(c)(f)	10/10/2043	3,148,062
7,447,000	DBGS Mortgage Trust, Series 2018-5BP-D (Secured Overnight Financing Rate 1 Month + 1.60%, 1.35% Floor)	6.96% (a)	06/15/2033	5,779,958
5,161,000	DBJPM Mortgage Trust, Series 2016-C1-B	4.20% (c)	05/10/2049	4,616,295
103,072,345	DBJPM Mortgage Trust, Series 2016-C1-XA	1.37% (c)(f)	05/10/2049	2,263,067
59,587,386	DBJPM Mortgage Trust, Series 2020-C9-XA	1.70% (c)(f)	09/15/2053	3,368,725
5,750,000	DOLP Trust, Series 2021-NYC-E	3.70% (a)(c)	05/10/2041	3,644,807
11,475,000	DOLP Trust, Series 2021-NYC-F	3.70% (a)(c)	05/10/2041	5,739,163
6,520,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	3.96% (a)(c)	12/10/2036	6,191,047
1,218,872	FS Rialto, Series 2019-FL1-A (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	6.67% (a)	12/16/2036	1,205,428
18,410,000	GPMT Ltd., Series 2021-FL4-A (Secured Overnight Financing Rate 1 Month + 1.46%, 1.35% Floor)	6.82% (a)	12/15/2036	17,597,511
38,881,000	Great Wolf Trust, Series 2019-WOLF-E (Secured Overnight Financing Rate 1 Month + 2.85%, 2.73% Floor)	8.41% (a)	12/15/2036	38,427,892
27,536,000	Great Wolf Trust, Series 2019-WOLF-F (Secured Overnight Financing Rate 1 Month + 3.25%, 3.13% Floor)	8.81% (a)	12/15/2036	27,062,596
25,725,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-B (Secured Overnight Financing Rate 1 Month + 1.71%, 1.60% Floor)	7.08% (a)	09/15/2037	25,437,317
14,873,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-C (Secured Overnight Financing Rate 1 Month + 2.11%, 2.00% Floor)	7.48% (a)	09/15/2037	14,663,320
6,250,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-B (Secured Overnight Financing Rate 1 Month + 1.76%, 1.65% Floor)	7.13% (a)	07/15/2039	5,965,319
3,443,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSA	4.90% (a)(c)	03/10/2033	3,152,905
6,834,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSB	4.90% (a)(c)	03/10/2033	6,140,679

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,287,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSC	4.90% (a)(c)	03/10/2033	8,173,413
8,990,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSD	4.90% (a)(c)	03/10/2033	7,694,788
11,236,750	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSE	4.90% (a)(c)	03/10/2033	9,405,271
12,875,000	GS Mortgage Securities Corporation Trust, Series 2018-LUAU-A (Secured Overnight Financing Rate 1 Month + 1.30%, 1.25% Floor)	6.66% (a)	11/15/2032	12,750,011
15,571,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-A (Secured Overnight Financing Rate 1 Month + 1.20%, 0.90% Floor)	6.56% (a)	07/15/2031	12,982,693
3,897,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-D (Secured Overnight Financing Rate 1 Month + 1.90%, 1.60% Floor)	7.26% (a)	07/15/2031	1,792,718
11,950,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-E (Secured Overnight Financing Rate 1 Month + 2.40%, 2.10% Floor)	7.76% (a)	07/15/2031	4,362,050
11,242,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-F (Secured Overnight Financing Rate 1 Month + 3.10%, 2.80% Floor)	8.46% (a)	07/15/2031	2,685,730
4,648,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-G (Secured Overnight Financing Rate 1 Month + 4.22%, 3.93% Floor)	9.58% (a)	07/15/2031	341,751
7,561,000	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-D	3.25% (a)(c)	02/10/2037	6,830,587
6,760,500	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-F	3.25% (a)(c)	02/10/2037	5,993,912
56,900,000	GS Mortgage Securities Corporation Trust, Series 2021-1HTL-A (Secured Overnight Financing Rate 1 Month + 3.59%, 3.48% Floor)	8.95% (a)	10/09/2024	56,435,753
3,280,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-E (Secured Overnight Financing Rate 1 Month + 3.46%, 3.35% Floor)	8.83% (a)	11/15/2036	3,079,002
16,787,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-G (Secured Overnight Financing Rate 1 Month + 5.11%, 5.00% Floor)	10.48% (a)	11/15/2036	15,660,072
4,000,000	GS Mortgage Securities Trust, Series 2015-GC28-C	4.31% (c)	02/10/2048	3,748,678
192,389,421	GS Mortgage Securities Trust, Series 2015-GC28-XA	0.96% (c)(f)	02/10/2048	1,119,476
190,940,317	GS Mortgage Securities Trust, Series 2015-GC32-XA	0.68% (c)(f)	07/10/2048	1,579,707
142,631,160	GS Mortgage Securities Trust, Series 2015-GC34-XA	1.19% (c)(f)	10/10/2048	2,326,557
63,617,820	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.75% (c)(f)	11/10/2048	715,949
39,649,047	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.73% (c)(f)	05/10/2049	1,167,708
254,756,623	GS Mortgage Securities Trust, Series 2016-GS3-XA	1.19% (c)(f)	10/10/2049	6,203,731
47,640,926	GS Mortgage Securities Trust, Series 2016-GS4-XA	0.56% (c)(f)	11/10/2049	605,006
179,850,275	GS Mortgage Securities Trust, Series 2017-GS7-XA	1.08% (c)(f)	08/10/2050	5,273,570
98,700,000	GS Mortgage Securities Trust, Series 2017-GS7-XB	0.33% (c)(f)	08/10/2050	1,086,904
193,697,631	GS Mortgage Securities Trust, Series 2018-GS9-XA	0.42% (c)(f)	03/10/2051	2,811,599
52,197,072	GS Mortgage Securities Trust, Series 2019-GC38-XA	0.93% (c)(f)	02/10/2052	2,221,560
15,277,845	GS Mortgage Securities Trust, Series 2019-GC39-XA	1.11% (c)(f)	05/10/2052	633,626
179,677,497	GS Mortgage Securities Trust, Series 2020-GC45-XA	0.66% (c)(f)	02/13/2053	5,150,204
55,515,596	GS Mortgage Securities Trust, Series 2020-GSA2-XA	1.71% (a)(c)(f)	12/12/2053	4,591,373
5,692,000	Hilton USA Trust, Series 2016-SFP-A	2.83% (a)	11/05/2035	4,574,250
6,392,000	IMT Trust, Series 2017-APTS-AFX	3.48% (a)	06/15/2034	6,288,613
3,206,007	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18-X	2.07% (c)(f)	06/12/2047	294
642,473	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2007-CB20-X1	0.00% (a)(c)(f)	02/12/2051	1
5,515,582	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2013-LC11-AS	3.22%	04/15/2046	5,085,712

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,535,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-B	4.40% (c)	07/15/2047	8,845,349
48,723,906	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA	0.88% (c)(f)	01/15/2049	661,778
9,343,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-MINN-E (Secured Overnight Financing Rate 1 Month + 2.80%, 3.50% Floor)	8.16% (a)	11/15/2035	7,828,360
5,831,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.36% (a)(c)	07/05/2033	3,951,237
6,097,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-FFX	5.36% (a)(c)	07/05/2033	3,525,550
7,366,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-ACE-C	3.69% (a)(c)	01/10/2037	6,886,879
40,424,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	17,605,465
1,900,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2021-MHC-E (Secured Overnight Financing Rate 1 Month + 2.56%, 2.45% Floor)	7.93% (a)	04/15/2038	1,841,837
34,279,830	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.48% (c)(f)	02/15/2047	1,299
4,787,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.62% (c)	08/15/2047	4,114,966
149,301,506	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.80% (c)(f)	11/15/2047	557,507
153,634,324	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-XA	0.92% (c)(f)	01/15/2048	673,333
13,992,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-C	4.30% (c)	02/15/2048	10,799,659
10,425,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.80% (a)(c)	02/15/2048	6,443,396
10,663,088	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-C	4.13% (c)	10/15/2048	9,840,557
28,358,810	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-XA	0.91% (c)(f)	10/15/2048	202,578
27,724,360	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.54% (c)(f)	05/15/2048	152,559
119,235,328	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.42% (c)(f)	07/15/2048	611,868
17,628,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.65% (c)	11/15/2048	9,254,741
53,664,531	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.10% (c)(f)	11/15/2048	559,345
7,394,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C	4.70% (c)	03/17/2049	6,645,855
17,019,008	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-XA	1.16% (c)(f)	03/17/2049	316,319
1,725,000	JPMCC Commercial Mortgage Securities Trust, Series 2017-JP5-C	3.75% (c)	03/15/2050	1,296,595
88,838,439	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5-XA	1.47% (c)(f)	06/13/2052	4,759,724
103,983,223	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.48% (c)(f)	06/15/2049	2,631,347
136,339,069	JPMDB Commercial Mortgage Securities Trust, Series 2017-C5-XA	0.87% (c)(f)	03/15/2050	2,729,931
179,059,893	JPMDB Commercial Mortgage Securities Trust, Series 2017-C7-XA	0.83% (c)(f)	10/15/2050	4,218,526
1,844,000	JPMDB Commercial Mortgage Securities Trust, Series 2018-C8-C	4.76% (c)	06/15/2051	1,479,353
13,604,000	JPMDB Commercial Mortgage Securities Trust, Series 2019-COR6-AS	3.41% (c)	11/13/2052	11,171,753
1,435,000	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-B	3.29% (c)	05/13/2053	905,849

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
278,100,803	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-XA	1.64% (c)(f)	05/13/2053	16,898,934
13,713,000	LCCM Trust, Series 2021-FL3-A (Secured Overnight Financing Rate 1 Month + 1.56%, 1.56% Floor)	6.93% (a)	11/15/2038	13,559,935
6,555,558	LoanCore Issuer Ltd., Series 2019-CRE2-B (Secured Overnight Financing Rate 1 Month + 1.81%, 1.70% Floor)	7.18% (a)	05/15/2036	6,482,005
1,360,000	LSTAR Commercial Mortgage Trust, Series 2015-3-D	3.13% (a)(c)	04/20/2048	1,263,772
15,401,889	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.82% (a)(c)(f)	03/10/2050	254,718
24,060,464	M360 Ltd., Series 2021-CRE3-A (Secured Overnight Financing Rate 1 Month + 1.61%, 1.50% Floor)	6.97% (a)	11/22/2038	23,808,045
7,162,000	M360 Ltd., Series 2021-CRE3-B (Secured Overnight Financing Rate 1 Month + 2.36%, 2.25% Floor)	7.72% (a)	11/22/2038	7,063,931
5,731,000	Manhattan West Mortgage Trust, Series 2020-1MW-C	2.33% (a)(c)	09/10/2039	4,941,934
6,070,865	Med Trust, Series 2021-MDLN-A (Secured Overnight Financing Rate 1 Month + 1.06%, 0.95% Floor)	6.43% (a)	11/15/2038	5,959,795
16,653,078	Med Trust, Series 2021-MDLN-G (Secured Overnight Financing Rate 1 Month + 5.36%, 5.25% Floor)	10.73% (a)	11/15/2038	15,997,749
2,051,093	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-A (Secured Overnight Financing Rate 1 Month + 0.96%, 0.96% Floor)	6.33% (a)	07/15/2036	2,027,778
10,000,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-AS (Secured Overnight Financing Rate 1 Month + 1.31%, 1.31% Floor)	6.68% (a)	07/15/2036	9,819,480
12,625,000	MFT Trust, Series 2020-ABC-A	3.36% (a)	02/10/2042	8,560,285
5,326,000	MFT Trust, Series 2020-ABC-B	3.48% (a)(c)	02/10/2042	3,319,080
3,892,912	MHC Commercial Mortgage Trust, Series 2021-MHC-A (Secured Overnight Financing Rate 1 Month + 0.92%, 0.80% Floor)	6.28% (a)	04/15/2038	3,855,064
10,651,252	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.16% (a)(c)	10/15/2030	5,914,321
13,450,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.47% (c)	10/15/2047	12,823,787
6,693,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00%	12/15/2047	6,204,393
5,457,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C	4.45% (c)	02/15/2048	5,024,645
162,235,681	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.23% (c)(f)	02/15/2048	987,285
14,422,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.49% (c)	12/15/2047	12,825,417
128,926,815	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	1.15% (c)(f)	01/15/2049	2,186,663
7,564,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C31-C	4.26% (c)	11/15/2049	5,907,656
39,222,324	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-XA	1.25% (c)(f)	05/15/2050	1,160,165
15,656,612	Morgan Stanley Capital Trust, Series 2006-HQ10-X1	0.40% (a)(c)(f)	11/12/2041	186,544
7,137,000	Morgan Stanley Capital Trust, Series 2015-UBS8-B	4.32% (c)	12/15/2048	5,996,811
22,974,910	Morgan Stanley Capital Trust, Series 2015-UBS8-XA	0.83% (c)(f)	12/15/2048	270,176
138,717,832	Morgan Stanley Capital Trust, Series 2017-H1-XA	1.32% (c)(f)	06/15/2050	3,860,711
4,661,000	Morgan Stanley Capital Trust, Series 2017-HR2-C	4.32% (c)	12/15/2050	4,069,954
8,000,000	Morgan Stanley Capital Trust, Series 2018-MP-E	4.28% (a)(c)	07/11/2040	4,840,057
5,305,000	Morgan Stanley Capital Trust, Series 2019-H7-AS	3.52%	07/15/2052	4,756,427

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
76,995,998	Morgan Stanley Capital Trust, Series 2019-L2-XA	1.00% (c)(f)	03/15/2052	3,069,538
3,845,000	Morgan Stanley Capital Trust, Series 2019-L3-AS	3.49%	11/15/2052	3,354,902
152,371,762	Morgan Stanley Capital Trust, Series 2019-L3-XA	0.61% (c)(f)	11/15/2052	4,274,363
3,355,000	Morgan Stanley Capital Trust, Series 2019-NUGS-D (Secured Overnight Financing Rate 1 Month + 1.91%, 3.30% Floor)	7.28% (a)	12/15/2036	1,242,077
1,315,000	Morgan Stanley Capital Trust, Series 2019-PLND-B (Secured Overnight Financing Rate 1 Month + 1.41%, 1.30% Floor)	6.78% (a)	05/15/2036	1,142,040
6,002,000	Morgan Stanley Capital Trust, Series 2019-PLND-E (Secured Overnight Financing Rate 1 Month + 2.26%, 2.15% Floor)	7.63% (a)	05/15/2036	4,180,685
2,200,000	Morgan Stanley Capital Trust, Series 2020-HR8-B	2.70%	07/15/2053	1,663,905
24,004,000	Morgan Stanley Capital Trust, Series 2020-L4-B	3.08%	02/15/2053	18,592,692
285,767,380	Morgan Stanley Capital Trust, Series 2020-L4-XA	1.07% (c)(f)	02/15/2053	15,084,603
4,353,603	Morgan Stanley Capital Trust, Series 2021-ILP-A (Secured Overnight Financing Rate 1 Month + 0.89%, 0.78% Floor)	6.25% (a)	11/09/2024	4,270,890
17,326,703	Morgan Stanley Capital Trust, Series 2021-ILP-D (Secured Overnight Financing Rate 1 Month + 1.69%, 1.58% Floor)	7.05% (a)	11/09/2024	16,813,874
10,779,000	Morgan Stanley Capital Trust, Series 2021-L6-C	3.46% (c)	06/15/2054	7,411,668
7,794,000	MRCO Mortgage Trust, Series 2019-PARK-F	2.72% (a)	12/15/2036	4,389,583
32,926,000	MRCO Mortgage Trust, Series 2019-PARK-G	2.72% (a)	12/15/2036	17,549,568
2,258,309	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-A (Prime Rate)	8.50% (a)	06/15/2035	2,088,003
13,188,800	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-D	3.75% (a)	12/15/2038	11,067,655
7,067,421	OPG Trust, Series 2021-PORT-D (Secured Overnight Financing Rate 1 Month + 1.25%, 1.13% Floor)	6.61% (a)	10/15/2036	6,864,925
37,079,000	SLG Office Trust, Series 2021-OVA-F	2.85% (a)	07/15/2041	26,414,931
4,185,894	SMR Mortgage Trust, Series 2022-IND-G (Secured Overnight Financing Rate 1 Month + 7.50%, 7.50% Floor)	12.86% (a)	02/15/2039	3,510,195
2,985,000	Soho Trust, Series 2021-SOHO-B	2.70% (a)(c)	08/10/2038	1,855,663
47,000,000	SREIT Trust, Series 2021-IND-G (Secured Overnight Financing Rate 1 Month + 3.38%, 3.27% Floor)	8.74% (a)	10/15/2038	44,216,369
5,071,373	SREIT Trust, Series 2021-MFP-E (Secured Overnight Financing Rate 1 Month + 2.14%, 2.03% Floor)	7.50% (a)	11/15/2038	4,963,760
14,157,948	TRTX Issuer Ltd., Series 2021-FL4-A (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	6.68% (a)	03/15/2038	14,011,782
8,000,000	UBS Commercial Mortgage Trust, Series 2017-C1-C	4.44%	06/15/2050	6,660,932
82,102,434	UBS Commercial Mortgage Trust, Series 2017-C1-XA	1.52% (c)(f)	06/15/2050	3,218,259
1,124,000	UBS Commercial Mortgage Trust, Series 2017-C2-C	4.30% (c)	08/15/2050	918,546
6,857,000	UBS Commercial Mortgage Trust, Series 2017-C3-B	4.09% (c)	08/15/2050	5,927,694
10,358,678	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.11% (c)(f)	08/15/2050	274,676
3,561,000	UBS Commercial Mortgage Trust, Series 2017-C4-B	4.24% (c)	10/15/2050	3,199,381
2,886,000	UBS Commercial Mortgage Trust, Series 2017-C6-C	4.62% (c)	12/15/2050	2,361,212
1,500,000	UBS Commercial Mortgage Trust, Series 2018-C9-C	4.95% (c)	03/15/2051	934,112
37,919,426	UBS Commercial Mortgage Trust, Series 2018-C9-XA	0.91% (c)(f)	03/15/2051	1,204,131
8,350,000	UBS Commercial Mortgage Trust, Series 2019-C17-AS	3.20%	10/15/2052	7,109,595
14,858,000	UBS Commercial Mortgage Trust, Series 2019-C18-AS	3.38% (c)	12/15/2052	12,354,619
9,705,000	UBS Commercial Mortgage Trust, Series 2019-C18-B	3.68% (c)	12/15/2052	7,716,742
4,300,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16-A5	3.82%	08/15/2050	4,241,877
4,346,710	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/15/2047	4,104,279

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,460,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-C	4.07% (c)	02/15/2048	10,544,754
325,213,560	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-XA	1.18% (c)(f)	02/15/2048	2,801,357
3,187,500	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/15/2048	2,561,136
176,739,924	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	0.83% (c)(f)	02/15/2048	1,053,458
9,701,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.59% (c)	11/15/2048	8,580,479
117,260,566	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	0.95% (c)(f)	11/15/2048	1,515,534
213,371,060	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-XA	1.28% (c)(f)	04/15/2050	2,204,635
3,000,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-C	4.54% (c)	09/15/2058	2,761,352
8,438,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-C	4.27% (c)	07/15/2058	7,462,394
82,186,623	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	0.92% (c)(f)	12/15/2048	1,159,941
10,085,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.73% (c)	01/15/2059	9,086,535
4,250,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-B	4.09%	06/15/2049	3,779,043
5,888,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-C	5.06% (c)	06/15/2049	4,736,021
5,890,000	Wells Fargo Commercial Mortgage Trust, Series 2016-LC24-C	4.43% (c)	10/15/2049	4,942,019
98,231,246	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.59% (c)(f)	11/15/2049	2,907,389
184,244,312	Wells Fargo Commercial Mortgage Trust, Series 2017-C39-XA	1.09% (c)(f)	09/15/2050	5,321,786
8,014,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C41-C	4.49% (c)	11/15/2050	6,116,040
1,904,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-C	4.30% (c)	12/15/2050	1,512,581
48,427,333	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-XA	0.86% (c)(f)	12/15/2050	1,338,861
1,758,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-C	4.59%	01/15/2060	1,561,731
140,469,887	Wells Fargo Commercial Mortgage Trust, Series 2018-C43-XA	0.59% (c)(f)	03/15/2051	2,895,913
60,794,762	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-XA	1.41% (c)(f)	05/15/2052	3,218,675
3,193,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-B	3.84% (c)	06/15/2052	2,707,415
47,713,875	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-XA	1.32% (c)(f)	06/15/2052	2,357,490
24,972,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-AS	3.14%	08/15/2052	21,646,816
76,338,572	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-XA	1.60% (c)(f)	08/15/2052	4,633,095
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C53-C	3.58% (c)	10/15/2052	3,851,836
140,818,209	Wells Fargo Commercial Mortgage Trust, Series 2019-C54-XA	0.82% (c)(f)	12/15/2052	5,266,333
28,088,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-AS	2.94%	02/15/2053	24,266,908
52,886,315	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-XB	0.81% (c)(f)	02/15/2053	2,145,333
159,402,133	Wells Fargo Commercial Mortgage Trust, Series 2020-C56-XA	1.39% (c)(f)	06/15/2053	9,164,268
173,123,617	Wells Fargo Commercial Mortgage Trust, Series 2021-C61-XA	1.36% (c)(f)	11/15/2054	11,644,312
1,780,000	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-C (Secured Overnight Financing Rate 1 Month + 1.91%, 1.80% Floor)	7.28% (a)	02/15/2040	1,621,954
580,000	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (Secured Overnight Financing Rate 1 Month + 2.61%, 2.50% Floor)	7.98% (a)	02/15/2040	522,884
1,460,000	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-E (Secured Overnight Financing Rate 1 Month + 3.76%, 3.65% Floor)	9.13% (a)	02/15/2040	1,298,265
60,478,063	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	0.89% (c)(f)	03/15/2047	19,559
10,000,000	WF-RBS Commercial Mortgage Trust, Series 2014-C21-B	4.21% (c)	08/15/2047	9,081,829
3,147,000	WF-RBS Commercial Mortgage Trust, Series 2014-C21-C	4.23% (c)	08/15/2047	2,385,429
157,093,595	WF-RBS Commercial Mortgage Trust, Series 2014-C25-XA	0.78% (c)(f)	11/15/2047	579,770
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$3,125,142,754)				2,240,264,590

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Non-Agency Residential Collateralized Mortgage Obligations - 26.6%				
85,475,363	ABFC Trust, Series 2007-WMC1-A1A (Secured Overnight Financing Rate 1 Month + 1.36%, 1.25% Floor)	6.72%	06/25/2037	60,344,008
12,875,000	Accredited Mortgage Loan Trust, Series 2006-1-M2 (Secured Overnight Financing Rate 1 Month + 0.45%, 0.34% Floor)	1.11%	04/25/2036	9,491,431
13,085,000	Accredited Mortgage Loan Trust, Series 2006-2-M2 (Secured Overnight Financing Rate 1 Month + 0.40%, 0.29% Floor)	5.76%	09/25/2036	9,988,377
1,545,718	ACE Securities Corporation Home Equity Loan Trust, Series 2007-ASP1-A2C (Secured Overnight Financing Rate 1 Month + 0.63%, 0.52% Floor)	5.99%	03/25/2037	632,492
10,379,207	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2B (Secured Overnight Financing Rate 1 Month + 0.35%, 0.24% Floor)	5.71%	01/25/2037	6,213,116
2,418,599	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2C (Secured Overnight Financing Rate 1 Month + 0.45%, 0.34% Floor)	5.81%	01/25/2037	1,447,782
2,267,437	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2D (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor)	5.97%	01/25/2037	1,357,266
71,180,169	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A1A (Secured Overnight Financing Rate 1 Month + 0.25%, 0.14% Floor)	5.61%	11/25/2036	22,066,507
3,927,897	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2A (Secured Overnight Financing Rate 1 Month + 0.18%, 0.07% Floor)	5.54%	11/25/2036	1,607,984
4,246,361	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2D (Secured Overnight Financing Rate 1 Month + 0.33%, 0.22% Floor)	5.69%	11/25/2036	1,758,517
2,755,718	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM2-A2C (Secured Overnight Financing Rate 1 Month + 0.39%, 0.28% Floor)	5.75%	02/25/2037	1,165,552
2,415,830	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM2-A2D (Secured Overnight Financing Rate 1 Month + 0.48%, 0.37% Floor)	5.84%	02/25/2037	1,021,776
2,626,854	Adjustable Rate Mortgage Trust, Series 2004-4-CB1 (Secured Overnight Financing Rate 1 Month + 1.26%, 1.15% Floor, 10.00% Cap)	6.62%	03/25/2035	2,189,706
578,869	Adjustable Rate Mortgage Trust, Series 2005-10-3A31	3.87% (c)	01/25/2036	534,947
18,347,968	Adjustable Rate Mortgage Trust, Series 2005-11-4A1	4.78% (c)	02/25/2036	9,830,942
1,365,880	Adjustable Rate Mortgage Trust, Series 2005-4-2A1	5.24% (c)	08/25/2035	1,295,808
131,489	Adjustable Rate Mortgage Trust, Series 2005-7-3A1	4.71% (c)	10/25/2035	126,483
3,959,779	Adjustable Rate Mortgage Trust, Series 2005-8-3A21	4.52% (c)	11/25/2035	2,773,816
10,790,844	Adjustable Rate Mortgage Trust, Series 2006-1-2A1	5.40% (c)	03/25/2036	5,563,675
6,635,187	Adjustable Rate Mortgage Trust, Series 2006-2-3A1	5.59% (c)	05/25/2036	5,713,991
9,923,581	Adjustable Rate Mortgage Trust, Series 2006-2-5A1	5.06% (c)	05/25/2036	2,301,851
5,122,362	Adjustable Rate Mortgage Trust, Series 2007-1-3A1	5.21% (c)	03/25/2037	4,554,140
857,259	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	4.80% (a)(c)	11/25/2037	842,635
191,819	Aegis Asset Backed Securities Corporation Mortgage Pass-Through Certificates, Series 2003-2-M2 (Secured Overnight Financing Rate 1 Month + 2.66%, 2.55% Floor)	8.02%	11/25/2033	167,475
800,034	Aegis Asset Backed Securities Corporation Mortgage Pass-Through Certificates, Series 2004-1-M2 (Secured Overnight Financing Rate 1 Month + 2.14%, 2.03% Floor)	7.50%	04/25/2034	746,865

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
617,792	Aegis Asset Backed Securities Corporation Mortgage Pass-Through Certificates, Series 2004-2-M2 (Secured Overnight Financing Rate 1 Month + 2.06%, 1.95% Floor)	7.42%	06/25/2034	580,786
4,341,581	Aegis Asset Backed Securities Trust, Series 2004-6-M2 (Secured Overnight Financing Rate 1 Month + 1.11%, 1.00% Floor, 15.00% Cap)	6.47%	03/25/2035	4,064,433
9,306,473	Aegis Asset Backed Securities Trust, Series 2006-1-A2 (Secured Overnight Financing Rate 1 Month + 0.28%, 0.17% Floor, 12.00% Cap)	5.64%	01/25/2037	6,805,406
32,812,045	Ajax Master Trust, Series 2016-1-PC	5.50% (a)(c)	01/01/2057	25,515,765
34,349,931	Ajax Master Trust, Series 2016-2-PC	3.37% (a)(b)(c)	10/25/2056	25,086,225
42,731,204	Ajax Master Trust, Series 2017-1-PC	3.62% (a)(b)(c)	06/25/2057	32,797,520
13,387,133	AJAX Mortgage Loan Trust, Series 2020-D-A	2.25% (a)(d)	06/25/2060	13,211,621
9,502,540	AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1	3.28% (a)(d)	01/25/2026	9,168,007
2,916,347	American Home Mortgage Assets Trust, Series 2006-2-2A1 (Secured Overnight Financing Rate 1 Month + 0.49%, 0.38% Floor)	5.85%	09/25/2046	2,616,953
2,730,205	American Home Mortgage Investment Trust, Series 2005-4-3A1 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor, 11.00% Cap)	6.07%	11/25/2045	1,905,905
12,240,198	American Home Mortgage Investment Trust, Series 2005-4-5A	7.55% (g)	11/25/2045	5,011,571
2,146,383	American Home Mortgage Investment Trust, Series 2006-2-3A4	7.10% (d)	06/25/2036	329,513
7,248,123	American Home Mortgage Investment Trust, Series 2007-A-13A1	6.60% (a)(d)	01/25/2037	1,124,361
5,791,033	Ameriquest Mortgage Securities Trust, Series 2004-FR1-M1	3.85% (d)	05/25/2034	5,650,314
104,684,342	Ameriquest Mortgage Securities Trust, Series 2006-M3-A1 (Secured Overnight Financing Rate 1 Month + 0.29%, 0.18% Floor)	5.65%	10/25/2036	58,408,964
4,807,078	Amortizing Residential Collateral Trust, Series 2002-BC7-M1 (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	6.67%	10/25/2032	3,685,992
41,588,000	AMSR Trust, Series 2019-SFR1-E	3.47% (a)	01/19/2039	38,138,616
30,156,000	AMSR Trust, Series 2020-SFR4-G1	4.00% (a)	11/17/2037	28,217,174
10,000,000	AMSR Trust, Series 2020-SFR5-F	2.69% (a)	11/17/2037	9,298,749
6,500,000	AMSR Trust, Series 2021-SFR3-E1	2.33% (a)	10/17/2038	5,753,901
11,000,000	AMSR Trust, Series 2021-SFR3-E2	2.43% (a)	10/17/2038	9,702,731
18,500,000	AMSR Trust, Series 2021-SFR3-F	3.23% (a)	10/17/2038	16,238,369
6,500,000	AMSR Trust, Series 2021-SFR4-D	2.77% (a)	12/17/2038	5,825,437
10,500,000	AMSR Trust, Series 2021-SFR4-E1	2.97% (a)	12/17/2038	9,304,950
4,628,748	Angel Oak Mortgage Trust LLC, Series 2019-2-M1	4.07% (a)(c)	03/25/2049	4,583,873
9,121,000	Angel Oak Mortgage Trust LLC, Series 2021-7-M1	3.26% (a)(c)	10/25/2066	6,150,705
9,652,851	Argent Securities Trust, Series 2004-W11-M6 (Secured Overnight Financing Rate 1 Month + 1.99%, 1.88% Floor)	7.35%	11/25/2034	8,015,630
11,958,003	Argent Securities Trust, Series 2006-W5-A1A (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor)	5.77%	06/25/2036	7,760,257
1,384,755	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE3-M2 (Secured Overnight Financing Rate 1 Month + 1.79%, 1.68% Floor)	7.15%	06/25/2034	1,360,017
18,424,713	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2006-HE7-A1 (Secured Overnight Financing Rate 1 Month + 0.38%, 0.27% Floor)	3.95%	11/25/2036	16,577,387
448,192	Banc of America Alternative Loan Trust, Series 2005-10-4A1	5.75%	11/25/2035	314,932
2,196,292	Banc of America Alternative Loan Trust, Series 2005-11-2CB1	6.00%	12/25/2035	1,970,657
1,363,980	Banc of America Alternative Loan Trust, Series 2006-2-1CB1	6.00%	03/25/2036	1,220,450
1,745,030	Banc of America Alternative Loan Trust, Series 2006-2-3CB1	6.50%	03/25/2036	1,533,911

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
467,207	Banc of America Alternative Loan Trust, Series 2006-5-CB14 (Secured Overnight Financing Rate 1 Month + 1.21%, 6.00% Floor, 6.00% Cap)	6.00%	06/25/2046	406,871
1,069,547	Banc of America Alternative Loan Trust, Series 2006-6-CB3	6.00%	07/25/2046	904,301
8,018,356	Banc of America Alternative Loan Trust, Series 2006-7-A4	6.50% (d)	10/25/2036	2,327,814
1,461,966	Banc of America Alternative Loan Trust, Series 2006-8-1A1 (-1 x Secured Overnight Financing Rate 1 Month + 6.39%, 6.50% Cap)	1.03% (f)(h)	11/25/2036	126,976
521,036	Banc of America Alternative Loan Trust, Series 2006-8-1A2 (Secured Overnight Financing Rate 1 Month + 0.56%, 0.45% Floor, 7.00% Cap)	5.92%	11/25/2036	406,181
2,501,265	Banc of America Alternative Loan Trust, Series 2006-9-1CB1	6.00%	01/25/2037	2,165,747
403,967	Banc of America Alternative Loan Trust, Series 2007-2-2A1	6.00%	06/25/2037	334,202
2,329,745	Banc of America Funding Trust, Series 2006-2-3A1	6.00%	03/25/2036	1,928,983
69,079	Banc of America Funding Trust, Series 2006-2-4A1 (-3 x Secured Overnight Financing Rate 1 Month + 22.46%, 22.80% Cap)	6.39% (h)	03/25/2036	68,506
83,629	Banc of America Funding Trust, Series 2006-2-6A2	5.50%	03/25/2036	80,719
275,719	Banc of America Funding Trust, Series 2006-3-1A1	6.00%	03/25/2036	222,227
207,250	Banc of America Funding Trust, Series 2006-3-6A1	6.38% (c)	03/25/2036	206,667
1,274,530	Banc of America Funding Trust, Series 2006-6-1A7	6.25%	08/25/2036	1,078,864
485,359	Banc of America Funding Trust, Series 2006-7-T2A5	6.54% (d)	10/25/2036	416,051
2,287,651	Banc of America Funding Trust, Series 2006-7-T2A8	6.41% (d)	10/25/2036	1,961,199
572,138	Banc of America Funding Trust, Series 2006-8T2-A8	6.60% (d)	10/25/2036	490,036
231,820	Banc of America Funding Trust, Series 2006-B-7A1	3.50% (c)	03/20/2036	194,202
4,046,939	Banc of America Funding Trust, Series 2006-D-6A1	3.45% (c)	05/20/2036	3,304,500
118,407	Banc of America Funding Trust, Series 2006-H-3A1	4.72% (c)	09/20/2046	98,255
44,866,907	Banc of America Funding Trust, Series 2006-H-5A1 (Secured Overnight Financing Rate 1 Month + 0.47%, 0.36% Floor, 10.50% Cap)	5.83%	10/20/2036	15,326,697
475,049	Banc of America Funding Trust, Series 2007-1-TA10	6.34% (d)	01/25/2037	429,700
633,584	Banc of America Funding Trust, Series 2007-3-TA1B	5.83% (c)	04/25/2037	535,239
1,134,086	Banc of America Funding Trust, Series 2007-5-1A1	5.50%	07/25/2037	894,423
704,551	Banc of America Funding Trust, Series 2009-R14A-3A (-2 x Secured Overnight Financing Rate 1 Month + 16.30%, 5.50% Floor, 16.57% Cap)	5.50% (a)(h)	06/26/2035	648,173
1,054,118	Banc of America Funding Trust, Series 2009-R15A-4A2	5.75% (a)(c)	12/26/2036	890,382
579,996	Banc of America Funding Trust, Series 2010-R1-3A (-2 x Secured Overnight Financing Rate 1 Month + 14.10%, 6.00% Floor, 14.28% Cap)	6.00% (a)(h)	07/26/2036	549,444
4,818,400	Banc of America Funding Trust, Series 2014-R6-3A2	5.73% (a)(b)(c)(i)	10/26/2036	4,309,939
11,956,510	Banc of America Funding Trust, Series 2014-R8-A2 (Secured Overnight Financing Rate 1 Month + 0.35%, 0.24% Floor)	5.71% (a)	06/26/2036	9,764,634
19,466,448	Banc of America Funding Trust, Series 2015-R2-4A2 (Secured Overnight Financing Rate 1 Month + 0.28%, 0.17% Floor)	2.86% (a)(b)	09/29/2036	14,491,456
1,015,885	Banc of America Mortgage Trust, Series 2006-1-A9	6.00%	05/25/2036	850,351
155,024	Banc of America Mortgage Trust, Series 2007-1-2A5	5.75%	01/25/2037	127,628
3,278,909	Banc of America Mortgage Trust, Series 2007-3-2A8	7.00%	09/25/2037	2,737,507
5,356,002	BankUnited Trust, Series 2005-1-2A1	4.38% (c)	09/25/2045	4,700,536
751,798	Bayview Commercial Asset Trust, Series 2007-3-A2 (Secured Overnight Financing Rate 1 Month + 0.55%)	5.91% (a)	07/25/2037	678,245
2,460,185	Bayview Financial Mortgage Pass-Through Trust, Series 2006-C- 2A4 (Secured Overnight Financing Rate 1 Month + 0.53%)	5.89%	11/28/2036	2,088,522

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
21,550,703	BCAP LLC Trust, Series 2007-AA2-11A (Secured Overnight Financing Rate 1 Month + 0.49%, 0.38% Floor)	5.85% (a)	05/25/2047	22,191,802
1,985,365	BCAP LLC Trust, Series 2007-AA2-2A7	6.00%	04/25/2037	921,209
2,149,825	BCAP LLC Trust, Series 2007-AA2-2A8	5.75%	04/25/2037	963,913
10,199,074	BCAP LLC Trust, Series 2008-RR3-A1B	6.70% (a)(c)	10/25/2036	2,828,594
1,449,557	BCAP LLC Trust, Series 2009-RR13-18A2	5.75% (a)(c)	07/26/2037	708,236
2,565,673	BCAP LLC Trust, Series 2009-RR4-4A2	5.75% (a)(c)	02/26/2036	1,135,629
6,401,521	BCAP LLC Trust, Series 2010-RR6-7A10	9.21% (a)(c)	02/26/2037	2,681,813
518,422	Bear Stearns Adjustable Rate Mortgage Trust, Series 2005-12-13A1	4.80% (c)	02/25/2036	388,268
2,297,339	Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-4-4A1	4.49% (c)	10/25/2046	1,950,348
2,782,177	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-2A1	4.70% (c)	02/25/2047	2,421,186
747,463	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.94% (c)	02/25/2047	706,566
8,963,136	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-2-2A1	8.06% (g)	12/25/2046	7,317,751
199,174	Bear Stearns ALT-A Trust, Series 2004-11-2A3	5.31% (c)	11/25/2034	197,851
3,496,485	Bear Stearns ALT-A Trust, Series 2006-1-11A1 (Secured Overnight Financing Rate 1 Month + 0.59%, 0.48% Floor, 11.50% Cap)	5.95%	02/25/2036	3,094,083
10,105,536	Bear Stearns ALT-A Trust, Series 2006-3-21A1	4.05% (c)	05/25/2036	7,413,989
3,916,429	Bear Stearns ALT-A Trust, Series 2006-5-1A1 (Secured Overnight Financing Rate 1 Month + 0.45%, 0.34% Floor, 11.50% Cap)	5.81%	08/25/2036	3,600,886
6,282,479	Bear Stearns ALT-A Trust, Series 2006-6-2A1	4.20% (c)	11/25/2036	2,812,560
3,098,248	Bear Stearns ALT-A Trust, Series 2006-8-2A1	4.52% (c)	08/25/2046	2,194,624
5,335,522	Bear Stearns ALT-A Trust, Series 2007-1-1A1 (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor, 11.50% Cap)	5.79%	01/25/2047	4,352,701
2,432,066	Bear Stearns Asset Backed Securities Trust, Series 2004-AC4-A2	5.50% (d)	08/25/2034	2,372,046
5,686,128	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-1A	5.75% (d)	04/25/2035	4,842,168
1,820,468	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-2A1	5.75% (d)	04/25/2035	1,696,456
22,744,104	Bear Stearns Asset Backed Securities Trust, Series 2005-AC6-22A	5.15% (c)	09/25/2035	18,012,284
4,820,553	Bear Stearns Asset Backed Securities Trust, Series 2005-AC7-A4	6.00% (d)	10/25/2035	3,164,393
6,217,797	Bear Stearns Asset Backed Securities Trust, Series 2006-AC1-1A1	6.25% (d)	02/25/2036	2,896,953
947,168	Bear Stearns Asset Backed Securities Trust, Series 2006-AC5-A1	6.75% (d)	12/25/2036	929,568
1,399,590	Bear Stearns Asset Backed Securities Trust, Series 2007-HE2-2A3 (Secured Overnight Financing Rate 1 Month + 0.27%, 0.16% Floor)	5.63%	02/25/2037	1,389,837
22,298,934	Bear Stearns Asset Backed Securities Trust, Series 2007-HE4-2A (Secured Overnight Financing Rate 1 Month + 0.33%, 0.22% Floor)	5.69%	05/25/2037	19,865,242
11,993,770	Bear Stearns Asset Backed Securities Trust, Series 2007-HE6-2A (Secured Overnight Financing Rate 1 Month + 1.16%, 1.05% Floor)	6.52%	08/25/2037	10,437,889
998,206	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A2A	6.00%	10/25/2036	431,947
1,319,247	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	562,718
1,330,014	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-23A1	4.80% (c)	10/25/2036	769,697
6,261,220	Bear Stearns Mortgage Funding Trust, Series 2006-AR3-2A1 (Secured Overnight Financing Rate 1 Month + 0.51%, 0.40% Floor, 10.50% Cap)	5.87%	11/25/2036	5,461,232
2,864,899	Bear Stearns Mortgage Funding Trust, Series 2006-AR4-A2 (Secured Overnight Financing Rate 1 Month + 0.47%, 0.36% Floor, 10.50% Cap)	5.83%	12/25/2037	2,674,837
6,258,047	Bear Stearns Mortgage Funding Trust, Series 2007-AR3-22A1 (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor, 10.50% Cap)	5.79%	04/25/2037	6,182,891
6,080,703	BNC Mortgage Loan Trust, Series 2006-2-A4 (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor)	5.79%	11/25/2036	5,836,773

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,306,285	BNC Mortgage Loan Trust, Series 2007-1-A4 (Secured Overnight Financing Rate 1 Month + 0.27%, 0.16% Floor)	5.63%	03/25/2037	5,000,070
5,180,686	BNC Mortgage Loan Trust, Series 2007-4-A4 (Secured Overnight Financing Rate 1 Month + 1.61%, 1.50% Floor)	6.97%	11/25/2037	4,192,154
23,908,698	BNPP Mortgage Securities LLC Trust, Series 2009-1-B1	6.00% (a)	08/27/2037	12,039,940
100,200,000	CAFL Issuer LLC, Series 2021-RTL1-A1	2.24% (a)(d)	03/28/2029	94,717,437
12,750,000	CAFL Issuer LLC, Series 2021-RTL1-A2	3.10% (a)(d)	03/28/2029	11,888,615
4,011,033	Carrington Mortgage Loan Trust, Series 2006-FRE2-A2 (Secured Overnight Financing Rate 1 Month + 0.23%, 0.12% Floor, 12.50% Cap)	5.59%	10/25/2036	3,108,978
19,340,700	Carrington Mortgage Loan Trust, Series 2006-FRE2-A3 (Secured Overnight Financing Rate 1 Month + 0.27%, 0.16% Floor, 12.50% Cap)	5.63%	10/25/2036	14,995,504
5,952,921	Carrington Mortgage Loan Trust, Series 2006-FRE2-A4 (Secured Overnight Financing Rate 1 Month + 0.36%, 0.25% Floor, 12.50% Cap)	5.72%	10/25/2036	4,616,538
4,095,580	Carrington Mortgage Loan Trust, Series 2006-NC3-A3 (Secured Overnight Financing Rate 1 Month + 0.26%, 0.15% Floor, 12.50% Cap)	5.62%	08/25/2036	3,903,781
34,311,276	Carrington Mortgage Loan Trust, Series 2006-NC4-A3 (Secured Overnight Financing Rate 1 Month + 0.27%, 0.16% Floor, 12.50% Cap)	5.63%	10/25/2036	33,301,831
23,263,587	Carrington Mortgage Loan Trust, Series 2006-NC5-A3 (Secured Overnight Financing Rate 1 Month + 0.26%, 0.15% Floor, 14.50% Cap)	5.62%	01/25/2037	20,024,937
11,736,184	Carrington Mortgage Loan Trust, Series 2007-RFC1-A3 (Secured Overnight Financing Rate 1 Month + 0.25%, 0.14% Floor, 14.50% Cap)	5.61%	12/25/2036	11,353,045
16,087,409	Cascade MH Asset Trust, Series 2019-MH1-A	4.00% (a)(c)	11/25/2044	15,468,139
2,750,000	Centex Home Equity Loan Trust, Series 2004-A-AF5	5.43% (d)	01/25/2034	2,646,973
2,488,045	Chase Mortgage Finance Trust, Series 2005-A1-2A4	4.88% (c)	12/25/2035	2,346,556
7,040,062	Chase Mortgage Finance Trust, Series 2006-S1-A5	6.50%	05/25/2036	3,293,583
6,649,770	Chase Mortgage Finance Trust, Series 2006-S2-1A9	6.25%	10/25/2036	2,764,443
4,630,868	Chase Mortgage Finance Trust, Series 2006-S3-1A2	6.00%	11/25/2036	1,935,626
13,231,485	Chase Mortgage Finance Trust, Series 2006-S4-A8	6.00%	12/25/2036	5,939,310
2,760,917	Chase Mortgage Finance Trust, Series 2007-A2-6A4	4.74% (c)	07/25/2037	2,436,190
3,914,433	Chase Mortgage Finance Trust, Series 2007-S1-A7	6.00%	02/25/2037	1,562,010
2,270,425	Chase Mortgage Finance Trust, Series 2007-S3-1A5	6.00%	05/25/2037	1,036,126
1,061,910	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	11
2,181,869	Chase Mortgage Finance Trust, Series 2007-S5-1A18	6.00%	07/25/2037	1,020,660
4,889,399	ChaseFlex Trust Multi-Class Mortgage Pass-Through Certificates, Series 2007-M1-2F4	4.20% (d)	08/25/2037	3,829,078
5,085,410	ChaseFlex Trust Multi-Class Mortgage Pass-Through Certificates, Series 2007-M1-2F5	4.20% (d)	08/25/2037	3,982,187
1,176,931	ChaseFlex Trust, Series 2005-1-3A1	6.00%	02/25/2035	975,830
94,959	ChaseFlex Trust, Series 2006-1-A5	6.16% (c)	06/25/2036	88,177
2,356,791	ChaseFlex Trust, Series 2006-2-A2B (Secured Overnight Financing Rate 1 Month + 0.31%, 0.20% Floor, 11.50% Cap)	4.57%	09/25/2036	1,919,154
3,200,206	ChaseFlex Trust, Series 2007-1-1A1	6.50%	02/25/2037	1,118,231
438,026	CHL Mortgage Pass-Through Trust, Series 2003-60-4A1	4.21% (c)	02/25/2034	427,448
11,696,839	CHL Mortgage Pass-Through Trust, Series 2005-17-2A1	5.50%	09/25/2035	5,472,781

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,453,523	CHL Mortgage Pass-Through Trust, Series 2005-18-A1	5.50%	10/25/2035	1,411,088
1,894,929	CHL Mortgage Pass-Through Trust, Series 2005-20-A5	5.50%	10/25/2035	1,183,221
1,399,950	CHL Mortgage Pass-Through Trust, Series 2005-20-A8	5.25%	10/25/2035	871,170
6,306,948	CHL Mortgage Pass-Through Trust, Series 2005-23-A1	5.50%	11/25/2035	3,522,058
1,329,712	CHL Mortgage Pass-Through Trust, Series 2005-24-A8	5.50%	11/25/2035	752,643
2,131,811	CHL Mortgage Pass-Through Trust, Series 2005-26-1A12	5.50%	11/25/2035	1,338,698
428,027	CHL Mortgage Pass-Through Trust, Series 2005-27-2A1	5.50%	12/25/2035	188,637
787,782	CHL Mortgage Pass-Through Trust, Series 2005-28-A7	5.25%	01/25/2036	430,348
6,782,778	CHL Mortgage Pass-Through Trust, Series 2005-HYB1-4A1	4.12% (c)	03/25/2035	6,193,073
244,630	CHL Mortgage Pass-Through Trust, Series 2005-HYB8-1A1	4.49% (c)	12/20/2035	222,513
6,573,101	CHL Mortgage Pass-Through Trust, Series 2005-HYB8-4A1	4.54% (c)	12/20/2035	5,761,973
623,217	CHL Mortgage Pass-Through Trust, Series 2005-J3-2A4	4.50%	09/25/2035	541,381
664,050	CHL Mortgage Pass-Through Trust, Series 2005-J4-A5	5.50%	11/25/2035	541,299
4,495,121	CHL Mortgage Pass-Through Trust, Series 2006-14-A5	6.25%	09/25/2036	2,062,482
3,124,493	CHL Mortgage Pass-Through Trust, Series 2006-16-2A1	6.50%	11/25/2036	1,073,277
6,529,178	CHL Mortgage Pass-Through Trust, Series 2006-1-A2	6.00%	03/25/2036	3,595,953
1,353,509	CHL Mortgage Pass-Through Trust, Series 2006-20-1A21	6.00%	02/25/2037	693,113
16,010,913	CHL Mortgage Pass-Through Trust, Series 2006-8-1A3	6.00%	05/25/2036	10,056,845
184,696	CHL Mortgage Pass-Through Trust, Series 2006-J3-A4	5.50%	05/25/2036	180,852
3,834,542	CHL Mortgage Pass-Through Trust, Series 2007-10-A7	6.00%	07/25/2037	1,810,382
13,304,000	CHL Mortgage Pass-Through Trust, Series 2007-11-A1	6.00%	08/25/2037	5,951,247
6,481,626	CHL Mortgage Pass-Through Trust, Series 2007-12-A9	5.75%	08/25/2037	3,469,123
2,826,272	CHL Mortgage Pass-Through Trust, Series 2007-13-A1	6.00%	08/25/2037	1,442,486
4,631,003	CHL Mortgage Pass-Through Trust, Series 2007-13-A10	6.00%	08/25/2037	2,363,592
3,646,117	CHL Mortgage Pass-Through Trust, Series 2007-15-1A1	6.25%	09/25/2037	2,280,964
509,279	CHL Mortgage Pass-Through Trust, Series 2007-15-1A16	6.25%	09/25/2037	318,599
1,467,011	CHL Mortgage Pass-Through Trust, Series 2007-15-1A2	6.25%	09/25/2037	917,285
1,791,663	CHL Mortgage Pass-Through Trust, Series 2007-15-1A29	6.25%	09/25/2037	1,120,788
2,599,786	CHL Mortgage Pass-Through Trust, Series 2007-17-1A2	6.00%	10/25/2037	1,843,778
400,197	CHL Mortgage Pass-Through Trust, Series 2007-18-1A1	6.00%	11/25/2037	160,837
36,822,560	CHL Mortgage Pass-Through Trust, Series 2007-21-1A1	6.25%	02/25/2038	18,087,245
1,343,447	CHL Mortgage Pass-Through Trust, Series 2007-2-A2	6.00%	03/25/2037	584,906
3,495,657	CHL Mortgage Pass-Through Trust, Series 2007-3-A1	6.00%	04/25/2037	1,723,651
1,346,301	CHL Mortgage Pass-Through Trust, Series 2007-3-A12	6.00%	04/25/2037	663,839
3,164,789	CHL Mortgage Pass-Through Trust, Series 2007-4-1A39	6.00%	05/25/2037	1,439,195
1,167,160	CHL Mortgage Pass-Through Trust, Series 2007-5-A2	5.75%	05/25/2037	591,028
4,274,707	CHL Mortgage Pass-Through Trust, Series 2007-7-A1	6.00%	06/25/2037	2,223,421
1,921,111	CHL Mortgage Pass-Through Trust, Series 2007-7-A11	5.50%	06/25/2037	923,849
1,281,411	CHL Mortgage Pass-Through Trust, Series 2007-7-A2	5.75%	06/25/2037	641,425
4,293,380	CHL Mortgage Pass-Through Trust, Series 2007-8-1A4	6.00%	01/25/2038	1,992,940
2,253,150	CHL Mortgage Pass-Through Trust, Series 2007-8-1A5	5.44%	01/25/2038	971,759
3,651,869	CHL Mortgage Pass-Through Trust, Series 2007-8-1A8	6.00%	01/25/2038	1,695,157
5,231,341	CHL Mortgage Pass-Through Trust, Series 2007-8-1A9 (Secured Overnight Financing Rate 1 Month + 6.00%, 4.00% Floor, 6.00% Cap)	6.00%	01/25/2038	2,455,044
5,112,296	CHL Mortgage Pass-Through Trust, Series 2007-9-A1	5.75%	07/25/2037	2,503,235
672,818	CHL Mortgage Pass-Through Trust, Series 2007-9-A11	5.75%	07/25/2037	329,445

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,483,458	CHL Mortgage Pass-Through Trust, Series 2007-HY1-1A1	3.79% (c)	04/25/2037	3,186,305
7,957,009	CHL Mortgage Pass-Through Trust, Series 2007-HYB1-2A1	3.85% (c)	03/25/2037	6,394,443
15,659,671	CHL Mortgage Pass-Through Trust, Series 2007-J1-2A1	6.00%	02/25/2037	6,147,824
387,799	CHL Mortgage Pass-Through Trust, Series 2007-J3-A1 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor, 6.00% Cap)	5.97%	07/25/2037	122,674
1,938,995	CHL Mortgage Pass-Through Trust, Series 2007-J3-A2 (-1 x Secured Overnight Financing Rate 1 Month + 5.39%, 5.50% Cap)	0.03% (f)(h)	07/25/2037	204,231
620,495	Citicorp Mortgage Securities Trust, Series 2006-7-1A1	6.00%	12/25/2036	522,194
1,798,752	Citicorp Mortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	1,705,771
815,090	Citigroup Mortgage Loan Trust, Inc., Series 2005-5-2A2	5.75%	08/25/2035	596,852
407,520	Citigroup Mortgage Loan Trust, Inc., Series 2005-9-21A1	5.50%	11/25/2035	373,737
968,656	Citigroup Mortgage Loan Trust, Inc., Series 2006-4-2A1A	6.00%	12/25/2035	929,730
4,347,849	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR3-1A1A	4.66% (c)	06/25/2036	3,924,898
2,219,760	Citigroup Mortgage Loan Trust, Inc., Series 2006-FX1-A6	7.35% (d)	10/25/2036	1,286,972
8,888,566	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF1-A2D	4.57% (d)	03/25/2036	4,305,891
8,934,952	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2D	6.66% (d)	05/25/2036	3,424,311
1,567,617	Citigroup Mortgage Loan Trust, Inc., Series 2007-10-1A1A	5.16% (c)	04/25/2037	1,442,690
519,567	Citigroup Mortgage Loan Trust, Inc., Series 2007-12-2A1	6.50% (a)(c)	10/25/2036	272,414
14,524,106	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-1A1	5.75% (a)	04/25/2047	8,048,207
663,752	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-2A2	6.50% (a)(c)	05/25/2037	595,138
39,544,996	Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC2-A1 (Secured Overnight Financing Rate 1 Month + 0.25%, 0.14% Floor)	5.61% (a)	01/25/2037	35,179,814
1,492,099	Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC3-A2D (Secured Overnight Financing Rate 1 Month + 0.46%, 0.35% Floor)	5.82%	03/25/2037	1,227,741
143,307	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR5-1A3A	5.20% (c)	04/25/2037	142,951
1,883,071	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR8-1A1A	3.69% (c)	08/25/2047	1,655,401
3,445,677	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A3A	5.97% (d)	01/25/2037	1,426,507
7,595,512	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A5A	5.76% (d)	01/25/2037	3,145,769
2,909,579	Citigroup Mortgage Loan Trust, Inc., Series 2010-7-9A4	6.00% (a)(c)	10/25/2037	2,563,575
14,168,180	Citigroup Mortgage Loan Trust, Inc., Series 2010-8-7A4	6.00% (a)(c)	06/25/2037	12,618,690
16,141,467	Citigroup Mortgage Loan Trust, Inc., Series 2021-JL1-A	2.75% (a)(c)	02/27/2062	15,292,446
3,500,538	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A2 (Secured Overnight Financing Rate 1 Month + 0.31%, 0.20% Floor)	5.67%	01/25/2037	1,449,873
2,684,604	Citigroup Mortgage Loan Trust, Series 2014-8-3A2	6.57% (a)(c)	03/25/2037	2,281,831
105,476,531	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (a)	10/25/2058	87,364,629
163,081,940	Citigroup Mortgage Loan Trust, Series 2019-D-PT1	3.49% (a)(c)	04/25/2064	135,695,264
204,740,065	Citigroup Mortgage Loan Trust, Series 2020-RP1-A1	1.50% (a)(c)	08/25/2064	178,844,951
26,293,400	Citigroup Mortgage Loan Trust, Series 2020-RP1-M1	2.00% (a)(c)	08/25/2064	19,633,986
22,116,950	Citigroup Mortgage Loan Trust, Series 2020-RP1-M2	2.50% (a)(c)	08/25/2064	16,078,757
18,676,200	Citigroup Mortgage Loan Trust, Series 2020-RP1-M3	2.75% (a)(c)	08/25/2064	13,077,594
49,012,774	Citigroup Mortgage Loan Trust, Series 2020-RP1-PT5	6.98% (a)(c)	08/25/2064	40,330,161
268,296,151	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (a)(c)	03/25/2065	238,365,730
34,186,100	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (a)(c)	03/25/2065	29,142,700
28,635,750	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (a)(c)	03/25/2065	22,643,782
26,589,300	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (a)(c)	03/25/2065	20,204,659
78,041,189	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1	5.93% (a)(c)	03/25/2065	62,207,958
1,451,949	CitiMortgage Alternative Loan Trust, Series 2006-A1-1A5	5.50%	04/25/2036	1,294,596

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,672,774	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	1,454,703
1,791,704	CitiMortgage Alternative Loan Trust, Series 2006-A3-1A13	6.00%	07/25/2036	1,533,302
1,348,818	CitiMortgage Alternative Loan Trust, Series 2006-A4-1A8	6.00%	09/25/2036	1,180,951
409,776	CitiMortgage Alternative Loan Trust, Series 2006-A5-2A1	5.50%	10/25/2030	398,149
1,482,035	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	1,228,759
4,088,324	CitiMortgage Alternative Loan Trust, Series 2006-A6-1A2 (1 Month LIBOR USD + 0.50%, 6.00% Floor, 6.00% Cap)	6.00% (l)	11/25/2036	3,696,382
2,069,242	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A5	6.00%	01/25/2037	1,824,210
1,008,892	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	889,423
2,735,640	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A8 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor, 6.00% Cap)	6.00%	01/25/2037	2,232,969
2,581,381	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A9 (-1 x Secured Overnight Financing Rate 1 Month + 5.29%, 0.00% Floor, 5.40% Cap)	0.00% (f)(h)	01/25/2037	124,026
2,174,901	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A1	6.00% (g)	03/25/2037	1,952,344
5,005,144	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A3 (-1 x Secured Overnight Financing Rate 1 Month + 5.29%, 0.00% Floor, 5.40% Cap)	0.00% (f)(h)	03/25/2037	267,984
1,961,409	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A4	5.75%	03/25/2037	1,753,513
3,443,263	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A3 (Secured Overnight Financing Rate 1 Month + 0.44%, 0.33% Floor, 7.00% Cap)	5.80%	04/25/2037	2,894,387
3,443,263	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A4 (-1 x Secured Overnight Financing Rate 1 Month + 6.56%, 6.67% Cap)	1.20% (f)(h)	04/25/2037	284,274
3,646,593	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A5	5.75%	04/25/2037	3,323,674
474,954	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A11	6.00%	05/25/2037	420,574
6,261,922	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A8	6.00%	05/25/2037	5,544,965
205,353	CitiMortgage Alternative Loan Trust, Series 2007-A8-A1	6.00%	10/25/2037	181,875
14,812,000	COLT Mortgage Loan Trust, Series 2021-5-M1	3.26% (a)(c)	11/26/2066	10,255,935
4,294,000	COLT Mortgage Loan Trust, Series 2021-HX1-B1	3.11% (a)(c)	10/25/2066	2,897,691
4,130,000	COLT Mortgage Loan Trust, Series 2021-HX1-B2	3.86% (a)(c)	10/25/2066	2,901,209
6,000,000	COLT Mortgage Loan Trust, Series 2021-HX1-M1	2.36% (a)(c)	10/25/2066	3,993,202
11,501,767	COLT Mortgage Loan Trust, Series 2022-4-A1	4.30% (a)(c)	03/25/2067	11,147,103
9,000,000	CoreVest American Finance Trust, Series 2020-3-D	2.95% (a)(c)	08/15/2053	7,101,077
24,668,701	Countrywide Alternative Loan Trust, Series 2004-36CB-1A1	6.00%	02/25/2035	18,080,747
5,201,515	Countrywide Alternative Loan Trust, Series 2005-13CB-A1 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor, 5.50% Cap)	5.50%	05/25/2035	4,281,560
2,375,844	Countrywide Alternative Loan Trust, Series 2005-13CB-A3	5.50%	05/25/2035	2,018,567
2,165,412	Countrywide Alternative Loan Trust, Series 2005-20CB-2A1 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor, 5.50% Cap)	5.50%	07/25/2035	1,320,696
4,421,049	Countrywide Alternative Loan Trust, Series 2005-20CB-2A2 (-1 x Secured Overnight Financing Rate 1 Month + 4.89%, 0.00% Floor, 5.00% Cap)	0.00% (f)(h)	07/25/2035	247,049
1,376,800	Countrywide Alternative Loan Trust, Series 2005-26CB-A11 (-2 x Secured Overnight Financing Rate 1 Month + 12.84%, 13.05% Cap)	3.13% (h)	07/25/2035	1,010,253
1,878,586	Countrywide Alternative Loan Trust, Series 2005-28CB-1A2 (Secured Overnight Financing Rate 1 Month + 0.86%, 0.75% Floor, 5.50% Cap)	5.50%	08/25/2035	1,505,742

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
930,878	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	404,871
5,170,847	Countrywide Alternative Loan Trust, Series 2005-32T1-A9	5.50%	08/25/2035	2,996,591
2,029,723	Countrywide Alternative Loan Trust, Series 2005-46CB-A14	5.50%	10/25/2035	1,485,378
1,028,296	Countrywide Alternative Loan Trust, Series 2005-46CB-A20	5.50%	10/25/2035	752,521
3,657,507	Countrywide Alternative Loan Trust, Series 2005-48T1-A2	5.50%	11/25/2035	2,152,297
1,248,631	Countrywide Alternative Loan Trust, Series 2005-54CB-3A4	5.50%	11/25/2035	716,451
28,004,463	Countrywide Alternative Loan Trust, Series 2005-55CB-1A1	5.50%	11/25/2035	18,993,458
11,069,551	Countrywide Alternative Loan Trust, Series 2005-57CB-1A1	5.50%	12/25/2035	8,086,705
297,791	Countrywide Alternative Loan Trust, Series 2005-60T1-A7 (-7 x Secured Overnight Financing Rate 1 Month + 35.09%, 0.00% Floor, 35.93% Cap)	0.00% (h)	12/25/2035	212,858
316,891	Countrywide Alternative Loan Trust, Series 2005-64CB-1A14	5.50%	12/25/2035	278,027
4,599,283	Countrywide Alternative Loan Trust, Series 2005-64CB-1A4	5.50%	12/25/2035	4,035,220
909,635	Countrywide Alternative Loan Trust, Series 2005-73CB-1A5 (Secured Overnight Financing Rate 1 Month + 0.91%, 0.80% Floor, 5.50% Cap)	5.50%	01/25/2036	824,169
2,288,453	Countrywide Alternative Loan Trust, Series 2005-73CB-1A6 (-1 x Secured Overnight Financing Rate 1 Month + 4.59%, 0.00% Floor, 4.70% Cap)	0.00% (f)(h)	01/25/2036	98,929
29,537,921	Countrywide Alternative Loan Trust, Series 2005-77T1-1A1	6.00%	02/25/2036	14,984,806
422,040	Countrywide Alternative Loan Trust, Series 2005-79CB-A5	5.50%	01/25/2036	247,437
16,790,356	Countrywide Alternative Loan Trust, Series 2005-80CB-4A1	6.00%	02/25/2036	8,242,868
18,826,623	Countrywide Alternative Loan Trust, Series 2005-85CB-1A1	6.00%	02/25/2036	8,151,864
1,174,763	Countrywide Alternative Loan Trust, Series 2005-85CB-2A6 (-4 x Secured Overnight Financing Rate 1 Month + 21.21%, 21.63% Cap)	1.58% (h)	02/25/2036	956,938
828,451	Countrywide Alternative Loan Trust, Series 2005-86CB-A5	5.50%	02/25/2036	485,937
1,163,906	Countrywide Alternative Loan Trust, Series 2005-J10-1A11	5.50%	10/25/2035	805,051
264,878	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (Secured Overnight Financing Rate 1 Month + 0.81%, 0.70% Floor, 5.50% Cap)	5.50%	10/25/2035	163,593
124,080	Countrywide Alternative Loan Trust, Series 2005-J10-1A15	5.50%	10/25/2035	85,824
362,035	Countrywide Alternative Loan Trust, Series 2005-J11-1A3	5.50%	11/25/2035	208,911
75,971	Countrywide Alternative Loan Trust, Series 2005-J11-6A1	6.50%	09/25/2032	71,060
367,423	Countrywide Alternative Loan Trust, Series 2005-J13-2A5 (Secured Overnight Financing Rate 1 Month + 0.59%, 0.48% Floor, 5.50% Cap)	5.50%	11/25/2035	240,896
734,846	Countrywide Alternative Loan Trust, Series 2005-J13-2A6 (-1 x Secured Overnight Financing Rate 1 Month + 4.91%, 0.00% Floor, 5.02% Cap)	0.00% (f)(h)	11/25/2035	41,987
3,185,560	Countrywide Alternative Loan Trust, Series 2005-J1-5A3	5.50%	02/25/2035	3,023,653
14,098	Countrywide Alternative Loan Trust, Series 2005-J1-7A1	5.50%	12/25/2024	12,662
439,476	Countrywide Alternative Loan Trust, Series 2005-J2-1A5 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor, 5.50% Cap)	5.50%	04/25/2035	340,661
1,352,235	Countrywide Alternative Loan Trust, Series 2005-J2-1A6 (-1 x Secured Overnight Financing Rate 1 Month + 4.89%, 0.00% Floor, 5.00% Cap)	0.00% (f)(h)	04/25/2035	56,267
2,657,921	Countrywide Alternative Loan Trust, Series 2005-J3-2A8 (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor, 5.50% Cap)	5.50%	05/25/2035	1,912,131
2,657,921	Countrywide Alternative Loan Trust, Series 2005-J3-2A9 (-1 x Secured Overnight Financing Rate 1 Month + 5.09%, 0.00% Floor, 5.20% Cap)	0.00% (f)(h)	05/25/2035	152,188

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,512,291	Countrywide Alternative Loan Trust, Series 2006-12CB-A3 (Secured Overnight Financing Rate 1 Month + 5.75%, 5.75% Floor)	5.75%	05/25/2036	1,288,227
3,096,334	Countrywide Alternative Loan Trust, Series 2006-12CB-A8	6.00%	05/25/2036	1,648,473
10,739,308	Countrywide Alternative Loan Trust, Series 2006-13T1-A1	6.00%	05/25/2036	5,431,244
27,226,355	Countrywide Alternative Loan Trust, Series 2006-15CB-A1	6.50%	06/25/2036	12,996,626
2,630,994	Countrywide Alternative Loan Trust, Series 2006-16CB-A7	6.00%	06/25/2036	1,468,955
692,362	Countrywide Alternative Loan Trust, Series 2006-18CB-A12 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor, 6.00% Cap)	6.00%	07/25/2036	314,669
692,362	Countrywide Alternative Loan Trust, Series 2006-18CB-A13 (-1 x Secured Overnight Financing Rate 1 Month + 5.39%, 5.50% Cap)	0.03% (f)(h)	07/25/2036	62,981
3,358,102	Countrywide Alternative Loan Trust, Series 2006-19CB-A12 (Secured Overnight Financing Rate 1 Month + 0.51%, 0.40% Floor, 6.00% Cap)	5.87%	08/25/2036	1,680,257
4,553,788	Countrywide Alternative Loan Trust, Series 2006-19CB-A13 (-1 x Secured Overnight Financing Rate 1 Month + 5.49%, 5.60% Cap)	0.13% (f)(h)	08/25/2036	508,679
700,957	Countrywide Alternative Loan Trust, Series 2006-19CB-A15	6.00%	08/25/2036	414,011
4,092,978	Countrywide Alternative Loan Trust, Series 2006-23CB-2A3	6.50%	08/25/2036	1,332,176
1,271,389	Countrywide Alternative Loan Trust, Series 2006-24CB-A11	5.75%	08/25/2036	708,202
3,721,199	Countrywide Alternative Loan Trust, Series 2006-24CB-A14 (-1 x Secured Overnight Financing Rate 1 Month + 7.04%, 7.15% Cap)	1.68% (f)(h)	08/25/2036	665,084
2,983,917	Countrywide Alternative Loan Trust, Series 2006-24CB-A22	6.00%	08/25/2036	1,717,433
3,202,640	Countrywide Alternative Loan Trust, Series 2006-24CB-A5 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.06% Floor, 6.00% Cap)	6.00%	08/25/2036	1,574,321
1,430,586	Countrywide Alternative Loan Trust, Series 2006-26CB-A17	6.25%	09/25/2036	740,464
1,836,279	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	986,820
2,555,631	Countrywide Alternative Loan Trust, Series 2006-29T1-1A2	6.25%	10/25/2036	1,435,310
368,037	Countrywide Alternative Loan Trust, Series 2006-29T1-2A12 (-7 x Secured Overnight Financing Rate 1 Month + 45.41%, 46.15% Cap)	10.59% (h)	10/25/2036	537,658
225,430	Countrywide Alternative Loan Trust, Series 2006-29T1-2A23 (-4 x Secured Overnight Financing Rate 1 Month + 32.87%, 33.37% Cap)	9.66% (h)	10/25/2036	258,985
1,874,064	Countrywide Alternative Loan Trust, Series 2006-2CB-A9	6.00%	03/25/2036	847,759
2,438,532	Countrywide Alternative Loan Trust, Series 2006-30T1-1A2	6.25%	11/25/2036	1,846,021
2,007,311	Countrywide Alternative Loan Trust, Series 2006-32CB-A1 (Secured Overnight Financing Rate 1 Month + 0.78%, 0.67% Floor, 6.00% Cap)	6.00%	11/25/2036	1,022,537
3,348,194	Countrywide Alternative Loan Trust, Series 2006-32CB-A2 (-1 x Secured Overnight Financing Rate 1 Month + 5.22%, 0.00% Floor, 5.33% Cap)	0.00% (f)(h)	11/25/2036	293,244
7,348,541	Countrywide Alternative Loan Trust, Series 2006-36T2-2A1	6.25%	12/25/2036	3,228,005
593,157	Countrywide Alternative Loan Trust, Series 2006-36T2-2A4	6.25%	12/25/2036	260,557
775,372	Countrywide Alternative Loan Trust, Series 2006-39CB-1A10	6.00%	01/25/2037	623,308
13,271,609	Countrywide Alternative Loan Trust, Series 2006-39CB-2A2 (-1 x Secured Overnight Financing Rate 1 Month + 6.44%, 6.55% Cap)	1.08% (f)(h)	01/25/2037	922,018
4,519,609	Countrywide Alternative Loan Trust, Series 2006-39CB-2A4 (Secured Overnight Financing Rate 1 Month + 0.56%, 0.45% Floor, 7.00% Cap)	5.92%	01/25/2037	525,664
1,135,372	Countrywide Alternative Loan Trust, Series 2006-40T1-1A11	6.00%	01/25/2037	694,928

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,932,510	Countrywide Alternative Loan Trust, Series 2006-40T1-1A4 (-1 x Secured Overnight Financing Rate 1 Month + 5.34%, 0.00% Floor, 5.45% Cap)	0.00% (f)(h)	01/25/2037	166,260
2,790,749	Countrywide Alternative Loan Trust, Series 2006-41CB-1A10	6.00%	01/25/2037	1,479,382
6,825,266	Countrywide Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x Secured Overnight Financing Rate 1 Month + 5.29%, 0.00% Floor, 5.40% Cap)	0.00% (f)(h)	01/25/2037	781,165
6,825,266	Countrywide Alternative Loan Trust, Series 2006-41CB-1A2 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor, 6.00% Cap)	6.00%	01/25/2037	3,066,625
2,938,719	Countrywide Alternative Loan Trust, Series 2006-41CB-1A9	6.00%	01/25/2037	1,557,821
3,518,774	Countrywide Alternative Loan Trust, Series 2006-42-1A1 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor, 6.00% Cap)	6.00%	01/25/2047	1,554,906
3,518,774	Countrywide Alternative Loan Trust, Series 2006-42-1A2 (-1 x Secured Overnight Financing Rate 1 Month + 5.29%, 0.00% Floor, 5.40% Cap)	0.00% (f)(h)	01/25/2047	401,606
2,343,320	Countrywide Alternative Loan Trust, Series 2006-42-1A3	6.00%	01/25/2047	1,248,568
2,651,242	Countrywide Alternative Loan Trust, Series 2006-43CB-1A12	5.75%	02/25/2037	1,408,681
9,172,837	Countrywide Alternative Loan Trust, Series 2006-43CB-1A6	6.00%	02/25/2037	5,009,025
9,709,116	Countrywide Alternative Loan Trust, Series 2006-45T1-1A1 (Secured Overnight Financing Rate 1 Month + 0.61%, 6.00% Floor, 6.00% Cap)	6.00%	02/25/2037	3,889,334
3,131,973	Countrywide Alternative Loan Trust, Series 2006-45T1-1A4 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor, 6.00% Cap)	6.00%	02/25/2037	927,141
3,131,973	Countrywide Alternative Loan Trust, Series 2006-45T1-1A5 (-1 x Secured Overnight Financing Rate 1 Month + 5.29%, 0.00% Floor, 5.40% Cap)	0.00% (f)(h)	02/25/2037	278,766
1,334,100	Countrywide Alternative Loan Trust, Series 2006-45T1-2A2	6.00%	02/25/2037	739,360
5,387,628	Countrywide Alternative Loan Trust, Series 2006-4CB-1A1	6.00%	04/25/2036	2,755,000
592,839	Countrywide Alternative Loan Trust, Series 2006-6CB-1A4	5.50%	05/25/2036	488,225
4,148,477	Countrywide Alternative Loan Trust, Series 2006-7CB-1A14	6.00%	05/25/2036	2,303,626
7,234,195	Countrywide Alternative Loan Trust, Series 2006-7CB-1A16	6.00%	05/25/2036	4,017,109
2,216,557	Countrywide Alternative Loan Trust, Series 2006-7CB-1A6	6.00%	05/25/2036	1,247,270
2,244,955	Countrywide Alternative Loan Trust, Series 2006-7CB-1A9	6.00%	05/25/2036	1,246,611
814,856	Countrywide Alternative Loan Trust, Series 2006-9T1-A11	6.00%	05/25/2036	338,719
1,802,897	Countrywide Alternative Loan Trust, Series 2006-J1-1A10	5.50%	02/25/2036	1,266,189
3,658,010	Countrywide Alternative Loan Trust, Series 2006-J1-1A3	5.50%	02/25/2036	2,569,049
788,253	Countrywide Alternative Loan Trust, Series 2006-J4-2A2	6.00%	07/25/2036	456,611
1,017,463	Countrywide Alternative Loan Trust, Series 2006-J7-1A1	6.25%	11/25/2036	490,207
28,623,419	Countrywide Alternative Loan Trust, Series 2006-OA21-A1 (Secured Overnight Financing Rate 1 Month + 0.30%, 0.19% Floor)	5.66%	03/20/2047	23,442,626
2,507,158	Countrywide Alternative Loan Trust, Series 2006-OA7-1A2 (12 Month US Treasury Average + 0.94%, 0.94% Floor)	5.95%	06/25/2046	2,109,399
586,765	Countrywide Alternative Loan Trust, Series 2007-11T1-A24 (-6 x Secured Overnight Financing Rate 1 Month + 39.21%, 39.90% Cap)	7.08% (h)	05/25/2037	621,928
9,195,667	Countrywide Alternative Loan Trust, Series 2007-12T1-A11	6.00%	06/25/2037	4,382,517
8,550,258	Countrywide Alternative Loan Trust, Series 2007-15CB-A1	6.00%	07/25/2037	5,248,288
5,099,180	Countrywide Alternative Loan Trust, Series 2007-15CB-A2	5.75%	07/25/2037	3,015,966
6,117,169	Countrywide Alternative Loan Trust, Series 2007-15CB-A5	5.75%	07/25/2037	3,618,067
7,250,212	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (Secured Overnight Financing Rate 1 Month + 0.56%, 0.45% Floor, 7.00% Cap)	5.92%	08/25/2037	2,614,300

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,099,480	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x Secured Overnight Financing Rate 1 Month + 53.63%, 54.58% Cap)	9.00% (h)	08/25/2037	3,181,664
2,502,203	Countrywide Alternative Loan Trust, Series 2007-16CB-4A7	6.00%	08/25/2037	1,868,516
4,773,903	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x Secured Overnight Financing Rate 1 Month + 29.37%, 29.90% Cap)	4.74% (h)	08/25/2037	4,671,459
717,503	Countrywide Alternative Loan Trust, Series 2007-18CB-2A25	6.00%	08/25/2037	460,233
594,078	Countrywide Alternative Loan Trust, Series 2007-19-1A10 (-6 x 1 Month LIBOR USD + 39.00%, 39.00% Cap)	6.18% (h)(l)	08/25/2037	697,701
10,647,627	Countrywide Alternative Loan Trust, Series 2007-19-1A34	6.00%	08/25/2037	5,523,541
8,731,675	Countrywide Alternative Loan Trust, Series 2007-19-1A4	6.00%	08/25/2037	4,529,626
27,027,222	Countrywide Alternative Loan Trust, Series 2007-19-2A1	6.50%	08/25/2037	11,543,310
2,683,397	Countrywide Alternative Loan Trust, Series 2007-21CB-2A2 (-4 x Secured Overnight Financing Rate 1 Month + 27.94%, 28.40% Cap)	6.52% (h)	09/25/2037	2,274,376
17,817,720	Countrywide Alternative Loan Trust, Series 2007-22-2A16	6.50%	09/25/2037	6,921,472
6,812,216	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor, 7.00% Cap)	5.97%	09/25/2037	2,736,354
9,667,947	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x Secured Overnight Financing Rate 1 Month + 6.39%, 6.50% Cap)	1.03% (f)(h)	09/25/2037	1,461,422
985,354	Countrywide Alternative Loan Trust, Series 2007-24-A2 (-6 x Secured Overnight Financing Rate 1 Month + 41.01%, 41.70% Cap)	8.88% (h)	10/25/2037	1,008,286
1,970,291	Countrywide Alternative Loan Trust, Series 2007-24-A3 (-1 x Secured Overnight Financing Rate 1 Month + 6.84%, 6.95% Cap)	1.48% (f)(h)	10/25/2037	332,359
3,232,266	Countrywide Alternative Loan Trust, Series 2007-24-A4 (Secured Overnight Financing Rate 1 Month + 0.81%, 0.70% Floor, 7.00% Cap)	6.17%	10/25/2037	825,732
4,275,152	Countrywide Alternative Loan Trust, Series 2007-24-A6 (Secured Overnight Financing Rate 1 Month + 1.11%, 1.00% Floor, 7.00% Cap)	6.47%	10/25/2037	1,151,529
3,099,632	Countrywide Alternative Loan Trust, Series 2007-2CB-1A4 (Secured Overnight Financing Rate 1 Month + 1.11%, 5.75% Floor, 100.00% Cap)	6.46%	03/25/2037	1,707,556
14,800,775	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	1,407,746
3,510,951	Countrywide Alternative Loan Trust, Series 2007-5CB-1A18 (-1 x Secured Overnight Financing Rate 1 Month + 5.54%, 5.65% Cap)	0.18% (f)(h)	04/25/2037	423,465
3,510,952	Countrywide Alternative Loan Trust, Series 2007-5CB-1A23 (Secured Overnight Financing Rate 1 Month + 0.66%, 0.55% Floor, 6.00% Cap)	6.00%	04/25/2037	1,575,772
13,984,047	Countrywide Alternative Loan Trust, Series 2007-5CB-1A31	5.50%	04/25/2037	7,325,305
5,788,005	Countrywide Alternative Loan Trust, Series 2007-5CB-2A1	6.00%	04/25/2037	2,652,739
4,704,034	Countrywide Alternative Loan Trust, Series 2007-6-A1	5.75%	04/25/2047	2,621,854
5,158,010	Countrywide Alternative Loan Trust, Series 2007-6-A4	5.75%	04/25/2047	2,874,884
1,312,350	Countrywide Alternative Loan Trust, Series 2007-7T2-A8	6.00%	04/25/2037	601,044
232,816	Countrywide Alternative Loan Trust, Series 2007-8CB-A12 (-6 x Secured Overnight Financing Rate 1 Month + 39.51%, 40.20% Cap)	7.38% (h)	05/25/2037	270,977
248,528	Countrywide Alternative Loan Trust, Series 2007-8CB-A8 (-6 x Secured Overnight Financing Rate 1 Month + 39.39%, 40.08% Cap)	7.26% (h)	05/25/2037	287,573

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
387,411	Countrywide Alternative Loan Trust, Series 2007-9T1-1A4 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor, 6.00% Cap)	5.97%	05/25/2037	144,035
387,411	Countrywide Alternative Loan Trust, Series 2007-9T1-1A5 (-1 x Secured Overnight Financing Rate 1 Month + 5.39%, 5.50% Cap)	0.03% (f)(h)	05/25/2037	36,344
1,421,970	Countrywide Alternative Loan Trust, Series 2007-9T1-2A1	6.00%	05/25/2037	663,194
18,986,633	Countrywide Alternative Loan Trust, Series 2007-HY2-1A	4.28% (c)	03/25/2047	16,866,307
15,932,250	Countrywide Alternative Loan Trust, Series 2007-HY4-4A1	4.12% (c)	06/25/2037	14,659,255
19,160,084	Countrywide Asset Backed Certificates, Series 2006-25-1A (Secured Overnight Financing Rate 1 Month + 0.25%, 0.14% Floor)	5.61%	06/25/2047	17,538,944
5,484,649	Countrywide Asset Backed Certificates, Series 2006-26-1A (Secured Overnight Financing Rate 1 Month + 0.25%, 0.14% Floor)	5.61%	06/25/2037	5,061,700
21,454,271	Countrywide Asset Backed Certificates, Series 2007-4-A5	4.43% (d)	04/25/2047	15,720,847
10,434,241	Countrywide Asset Backed Certificates, Series 2007-BC1-1A (Secured Overnight Financing Rate 1 Month + 0.39%, 0.28% Floor)	5.75%	05/25/2037	9,622,898
1,813,686	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A4	5.50%	11/25/2035	1,341,336
381,805	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	282,439
3,757,248	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	6.00%	12/25/2035	2,665,206
5,331,075	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-5A1	5.25%	01/25/2036	4,615,613
9,678,653	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-7A1	7.00%	01/25/2036	1,516,792
2,415,361	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-3A10	5.50%	09/25/2035	2,078,689
3,569,928	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-7A1	7.00%	09/25/2035	1,681,857
8,302,114	Credit Suisse Mortgage Capital Certificates, Series 2009-11R-4A1	7.00% (a)(c)	09/26/2037	2,345,153
5,758,399	Credit Suisse Mortgage Capital Certificates, Series 2009-12R-5A1	6.00% (a)(b)	06/27/2036	3,062,915
7,152,669	Credit Suisse Mortgage Capital Certificates, Series 2012-10R-4A2	4.52% (a)(c)	08/26/2046	4,963,689
28,231,702	Credit Suisse Mortgage Capital Certificates, Series 2021-RPL9-A1	2.44% (a)(c)	02/25/2061	27,190,568
67,497,877	Credit Suisse Mortgage-Backed Trust, Series 2017-RPL2-CERT	0.00% (a)(b)(c)	02/25/2056	49,488,100
4,227,000	Credit Suisse Mortgage-Backed Trust, Series 2020-AFC1-B1	3.45% (a)(c)	02/25/2050	3,066,138
8,983,131	Credit Suisse Mortgage-Backed Trust, Series 2020-RPL1-CERT	3.23% (c)	01/25/2046	6,889,228
8,055,549	Credit-Based Asset Servicing and Securitization LLC, Series 2006-CB4-AV3 (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor)	3.11%	05/25/2036	5,151,848
3,900,490	CSAB Mortgage Backed Trust, Series 2006-3-A4B	6.61% (d)	11/25/2036	616,641
2,239,711	CSAB Mortgage Backed Trust, Series 2006-4-A6A	6.18% (d)	12/25/2036	421,479
8,155,148	CSAB Mortgage Backed Trust, Series 2007-1-1A1A	5.90% (c)	05/25/2037	1,977,689
776,039	CSMC Mortgage-Backed Trust, Series 2005-1R-2A5	5.75% (a)	12/26/2035	546,359
11,281,244	CSMC Mortgage-Backed Trust, Series 2006-1-2A1	6.00%	02/25/2036	3,505,568
2,322,635	CSMC Mortgage-Backed Trust, Series 2006-2-5A1 (Secured Overnight Financing Rate 1 Month + 0.81%, 0.70% Floor, 6.00% Cap)	6.00%	03/25/2036	808,882
12,982,459	CSMC Mortgage-Backed Trust, Series 2006-2-5A2 (-1 x Secured Overnight Financing Rate 1 Month + 5.19%, 0.00% Floor, 5.30% Cap)	0.00% (f)(h)	03/25/2036	1,175,297
2,704,228	CSMC Mortgage-Backed Trust, Series 2006-2-5A3	6.25%	03/25/2036	1,216,488

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,318,723	CSMC Mortgage-Backed Trust, Series 2006-2-5A4	6.00%	03/25/2036	3,168,162
1,099,384	CSMC Mortgage-Backed Trust, Series 2006-3-4A3	5.50%	04/25/2036	789,723
664,606	CSMC Mortgage-Backed Trust, Series 2006-3-4A4	5.50%	04/25/2036	477,408
2,429,319	CSMC Mortgage-Backed Trust, Series 2006-4-1A8 (Secured Overnight Financing Rate 1 Month + 1.11%, 6.00% Floor, 6.00% Cap)	6.00%	05/25/2036	1,388,766
20,336,567	CSMC Mortgage-Backed Trust, Series 2006-4-4A1	7.00%	05/25/2036	5,025,257
7,094,686	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	2,819,821
6,701,254	CSMC Mortgage-Backed Trust, Series 2006-6-1A4	6.00%	07/25/2036	3,301,138
10,035,754	CSMC Mortgage-Backed Trust, Series 2006-6-3A1	7.00%	07/25/2036	2,372,250
113,136	CSMC Mortgage-Backed Trust, Series 2006-7-3A11	6.00%	08/25/2036	44,710
1,546,415	CSMC Mortgage-Backed Trust, Series 2006-7-7A5	6.00%	08/25/2036	1,185,116
2,111,723	CSMC Mortgage-Backed Trust, Series 2006-9-2A1	5.50%	11/25/2036	1,743,525
8,697,111	CSMC Mortgage-Backed Trust, Series 2006-9-3A1	6.00%	11/25/2036	7,405,053
3,384,284	CSMC Mortgage-Backed Trust, Series 2006-9-4A1	6.00%	11/25/2036	2,015,235
1,349,467	CSMC Mortgage-Backed Trust, Series 2006-9-6A14	6.00%	11/25/2036	1,075,493
219,243	CSMC Mortgage-Backed Trust, Series 2006-9-6A15 (-6 x Secured Overnight Financing Rate 1 Month + 39.21%, 39.90% Cap)	7.16% (h)	11/25/2036	281,937
8,285,726	CSMC Mortgage-Backed Trust, Series 2007-1-1A4	6.13% (c)	02/25/2037	2,052,194
5,453,663	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2057	919,775
2,853,480	CSMC Mortgage-Backed Trust, Series 2007-1-5A14	6.00%	02/25/2037	1,609,378
23,793	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	18,052
5,166,866	CSMC Mortgage-Backed Trust, Series 2007-3-2A10	6.00%	04/25/2037	1,949,878
2,329,201	CSMC Mortgage-Backed Trust, Series 2007-5-2A5	5.00%	08/25/2037	1,942,662
22,224,404	CSMC Mortgage-Backed Trust, Series 2007-5-3A19	6.00%	08/25/2037	16,827,790
9,791,077	CSMC Mortgage-Backed Trust, Series 2007-5-3A9	6.00%	08/25/2037	7,405,768
2,200,775	CSMC Mortgage-Backed Trust, Series 2008-2R-1A1	6.00% (a)(b)	07/25/2037	1,730,825
1,348,446	CSMC Trust, Series 2010-13R-1A2	5.50% (a)(c)	12/26/2035	1,144,712
20,994,170	CSMC Trust, Series 2010-17R-6A1	3.83% (a)(b)(c)	06/26/2037	19,214,232
6,305,563	CSMC Trust, Series 2010-4R-3A17	6.00% (a)(b)(c)	06/26/2037	5,714,328
3,113,211	CSMC Trust, Series 2010-4R-8A17	6.00% (a)(b)(c)	06/26/2037	2,821,303
8,365,517	CSMC Trust, Series 2010-7R-1A17	6.00% (a)(c)	01/26/2037	4,536,201
8,233,672	CSMC Trust, Series 2013-9R-A1	3.00% (a)(b)(c)	05/27/2043	7,067,961
7,379,153	CSMC Trust, Series 2019-RPL6-CERT	0.00% (a)(c)	11/25/2058	6,215,950
174,858,156	CSMC Trust, Series 2019-RPL6-PT1	4.08% (a)(c)	11/25/2058	149,357,892
171,826,139	CSMC Trust, Series 2020-RPL1-PT1	3.33% (a)(c)	10/25/2069	141,458,910
12,330,922	CSMC Trust, Series 2021-JR1-A1	2.47% (a)(c)	09/27/2066	12,206,162
10,302,742	CSMC Trust, Series 2021-JR2-A1	2.22% (a)(c)	11/25/2061	9,969,437
7,469,850	CSMC Trust, Series 2021-NQM1-B1	2.83% (a)(c)	05/25/2065	4,767,039
6,225,825	CSMC Trust, Series 2021-NQM5-M1	2.17% (a)(c)	05/25/2066	3,393,991
3,180,040	CSMC Trust, Series 2021-NQM6-B1	3.29% (a)(c)	07/25/2066	1,918,313
7,445,317	CSMC Trust, Series 2021-NQM6-M1	2.58% (a)(c)	07/25/2066	4,525,397
17,544,000	CWABS Asset-Backed Certificates Trust, Series 2005-11-MF1	5.35% (c)	02/25/2036	14,736,060
409,118	CWABS Asset-Backed Certificates Trust, Series 2005-4-AF5B	5.65% (d)	10/25/2035	406,496
7,411,423	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-4-A5	5.50% (c)	09/25/2035	6,597,264
205,755	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-1A6 (-7 x Secured Overnight Financing Rate 1 Month + 35.09%, 0.00% Floor, 35.93% Cap)	0.00% (h)	11/25/2035	282,257

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
471,887	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A1 (Secured Overnight Financing Rate 1 Month + 0.31%, 0.20% Floor, 5.50% Cap)	5.50%	11/25/2035	205,349
1,424,206	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A2 (-1 x Secured Overnight Financing Rate 1 Month + 5.19%, 0.00% Floor, 5.30% Cap)	0.00% (f)(h)	11/25/2035	75,093
4,662,385	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-6-2A1	5.50%	12/25/2035	3,867,995
12,692,727	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-2-2A1 (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor)	5.77%	09/25/2047	10,803,555
15,413,755	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA3-A2 (Secured Overnight Financing Rate 1 Month + 0.36%, 0.25% Floor)	5.72%	07/25/2047	13,171,308
2,999,225	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB1-A1C	5.67% (c)	02/25/2036	2,628,490
402,965	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB2-A2	4.79% (c)	06/25/2036	351,741
669,159	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A1A	6.01% (c)	10/25/2036	562,728
9,344,245	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A2	5.65% (c)	10/25/2036	7,860,429
665,665	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3	5.90% (c)	10/25/2036	559,841
969,760	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3A1	5.90% (c)	10/25/2036	814,784
1,913,999	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A6A1	6.37% (d)	10/25/2036	1,606,800
3,759,128	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-3A2 (Secured Overnight Financing Rate 1 Month + 0.51%, 0.40% Floor, 7.00% Cap)	5.86% (a)(b)	10/27/2036	2,879,218
4,198,841	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x Secured Overnight Financing Rate 1 Month + 11.96%, 12.12% Cap)	4.46% (a)(h)	04/15/2036	3,836,993
1,130,846	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A11 (-1 x Secured Overnight Financing Rate 1 Month + 11.95%, 12.11% Cap)	4.44% (a)(h)	04/15/2036	1,036,466
1,842,353	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A12 (-2 x Secured Overnight Financing Rate 1 Month + 14.39%, 14.61% Cap)	4.15% (a)(h)	04/15/2036	1,679,975
285,701	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A11 (-3 x Secured Overnight Financing Rate 1 Month + 19.01%, 19.35% Cap)	2.92% (a)(h)	04/15/2036	260,041
2,513,001	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A13 (-1 x Secured Overnight Financing Rate 1 Month + 12.41%, 12.57% Cap)	4.90% (a)(h)	04/15/2036	2,218,287
41,630,701	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A14 (-1 x Secured Overnight Financing Rate 1 Month + 11.96%, 12.12% Cap)	4.46% (a)(h)	04/15/2036	36,637,365
9,097,435	Equifirst Loan Securitization Trust, Series 2007-1-A2B (Secured Overnight Financing Rate 1 Month + 0.30%, 0.19% Floor)	5.66%	04/25/2037	8,222,297
22,750,000	FBR Securitization Trust, Series 2005-2-M4 (Secured Overnight Financing Rate 1 Month + 1.04%, 0.93% Floor, 14.00% Cap)	6.40%	09/25/2035	19,786,048
5,500,000	FBR Securitization Trust, Series 2005-5-M3 (Secured Overnight Financing Rate 1 Month + 0.85%, 0.74% Floor, 14.00% Cap)	6.21%	11/25/2035	4,940,590

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
75,600,000	Federal Home Loan Mortgage Corporation STACR REMIC Trust, Series 2022-DNA3-M1B (Secured Overnight Financing Rate 30 Day Average + 2.90%)	8.24% (a)	04/25/2042	77,776,184
3,189,979	Fieldstone Mortgage Investment Trust, Series 2007-1-2A2 (Secured Overnight Financing Rate 1 Month + 0.38%, 0.27% Floor, 12.25% Cap)	6.00%	04/25/2047	2,310,365
17,608,064	Figure Line of Credit Trust, Series 2020-1-A	4.04% (a)(c)	09/25/2049	16,959,048
7,485,914	First Franklin Mortgage Loan Trust, Series 2006-FF8-M1 (Secured Overnight Financing Rate 1 Month + 0.49%, 0.38% Floor)	5.85%	07/25/2036	6,361,427
4,000,000	First Franklin Mortgage Loan Trust, Series 2006-FF9-2A4 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor)	5.97%	06/25/2036	3,524,718
17,697,295	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (Secured Overnight Financing Rate 1 Month + 0.39%, 0.28% Floor)	5.75%	03/25/2037	9,384,038
20,997,689	First Franklin Mortgage Loan Trust, Series 2007-FF2-A2C (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor)	5.77%	03/25/2037	10,176,431
2,764,341	First Horizon Alternative Mortgage Securities Trust, Series 2005-AA4-1A1	5.42% (c)	05/25/2035	1,364,532
3,346,715	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-1A4	5.50%	11/25/2035	1,674,486
251,573	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-2A1	5.00%	02/25/2050	249,082
990,991	First Horizon Alternative Mortgage Securities Trust, Series 2006-AA3-A1	5.86% (c)	06/25/2036	767,948
1,890,885	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A12	6.00%	04/25/2036	901,008
6,345,095	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A3	5.75%	04/25/2036	2,907,242
1,204,329	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	514,494
1,920,194	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A5	6.00%	02/25/2037	792,834
2,750,699	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (c)	05/25/2035	1,806,507
10,551,334	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A3	6.00%	06/25/2037	3,847,465
542,920	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A4	6.00%	06/25/2037	197,972
600,861	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A13	6.25%	08/25/2037	250,841
1,854,904	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A4	6.25%	08/25/2037	774,366
1,054,626	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A5	6.25%	08/25/2037	440,274
903,749	First Horizon Mortgage Pass-Through Trust, Series 2006-1-1A2	6.00%	05/25/2036	421,162
1,532,479	First Horizon Mortgage Pass-Through Trust, Series 2007-4-1A1	6.00%	08/25/2037	641,178
9,000,000	FirstKey Homes Trust, Series 2020-SFR1-E	2.79% (a)	08/17/2037	8,453,634
18,000,000	FirstKey Homes Trust, Series 2020-SFR2-D	1.97% (a)	10/19/2037	16,695,383
26,225,000	FirstKey Homes Trust, Series 2020-SFR2-E	2.67% (a)	10/19/2037	24,450,008
16,350,000	FirstKey Homes Trust, Series 2021-SFR1-E1	2.39% (a)	08/17/2038	14,618,154
11,500,000	FirstKey Homes Trust, Series 2021-SFR1-E2	2.49% (a)	08/17/2038	10,223,284
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-D	2.06% (a)	09/17/2038	7,094,608
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-E1	2.26% (a)	09/17/2038	7,062,979
8,000,000	FirstKey Homes Trust, Series 2021-SFR2-E2	2.36% (a)	09/17/2038	7,047,330

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
34,891,000	FirstKey Homes Trust, Series 2021-SFR3-B	2.44% (a)	12/17/2038	31,780,600
29,584,000	FirstKey Homes Trust, Series 2021-SFR3-C	2.54% (a)	12/17/2038	26,850,965
22,626,000	FirstKey Homes Trust, Series 2021-SFR3-D	2.79% (a)	12/17/2038	20,592,147
45,314,000	FirstKey Homes Trust, Series 2021-SFR3-E1	2.99% (a)	12/17/2038	40,775,187
25,293,000	FirstKey Homes Trust, Series 2021-SFR3-E2	3.08% (a)	12/17/2038	22,764,659
10,174,000	FirstKey Homes Trust, Series 2021-SFR3-F1	3.58% (a)	12/17/2038	9,168,361
62,350,000	FMC GMSR Issuer Trust, Series 2020-GT1-A	4.45% (a)(c)	01/25/2026	56,243,616
72,500,000	FMC GMSR Issuer Trust, Series 2021-GT1-A	3.62% (a)(c)	07/25/2026	62,683,696
64,820,000	FMC GMSR Issuer Trust, Series 2021-GT2-A	3.85% (a)(c)	10/25/2026	56,237,229
112,831,556	Fremont Home Loan Trust, Series 2006-D-1A1 (Secured Overnight Financing Rate 1 Month + 0.25%, 0.14% Floor)	5.61%	11/25/2036	66,507,116
7,750,000	FRTKL, Series 2021-SFR1-E1	2.37% (a)	09/17/2038	6,795,974
6,650,000	FRTKL, Series 2021-SFR1-E2	2.52% (a)	09/17/2038	5,819,406
2,751,000	GCAT Trust, Series 2019-NQM3-M1	3.45% (a)(c)	11/25/2059	2,227,391
7,096,000	GCAT Trust, Series 2021-NQM2-M1	2.54% (a)(c)	05/25/2066	4,586,528
8,405,000	GCAT Trust, Series 2021-NQM6-B1	4.42% (a)(c)	08/25/2066	6,187,252
32,005,064	GE-WMC Mortgage Securities Trust, Series 2006-1-A2B (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor)	5.77%	08/25/2036	13,308,202
1,673,638	GMACM Mortgage Loan Trust, Series 2005-AR5-3A1	4.26% (c)	09/19/2035	1,322,934
20,871,863	GreenPoint Mortgage Funding Trust, Series 2005-AR3-2A1 (Secured Overnight Financing Rate 1 Month + 0.63%, 0.52% Floor, 10.50% Cap)	5.99%	08/25/2045	7,144,176
16,821,622	GreenPoint Mortgage Funding Trust, Series 2007-AR2-1A3 (Secured Overnight Financing Rate 1 Month + 0.59%, 0.48% Floor)	5.95%	04/25/2047	14,312,345
888,072	GS Mortgage Securities Corporation Trust, Series 2008-2R-1A1	3.61% (a)(c)	09/25/2036	302,779
104,403,646	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-A1	1.75% (a)(c)	05/25/2060	91,927,233
12,540,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M1	2.25% (a)(c)	05/25/2060	9,817,433
10,237,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M2	2.75% (a)(c)	05/25/2060	8,015,148
9,341,000	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-M3	3.00% (a)(c)	05/25/2060	7,082,728
31,801,544	GS Mortgage-Backed Securities Trust, Series 2020-RPL2-PT4	6.50% (a)(g)	05/25/2060	27,311,325
106,645	GSAA Home Equity Trust, Series 2005-12-AF3	5.07% (c)	09/25/2035	69,546
7,734,174	GSAA Home Equity Trust, Series 2006-10-AF3	5.98% (c)	06/25/2036	2,053,495
5,535,481	GSAA Home Equity Trust, Series 2006-10-AF4	6.80% (d)	06/25/2036	1,454,352
10,503,026	GSAA Home Equity Trust, Series 2006-15-AF4	6.46% (d)	09/25/2036	2,769,560
1,644,171	GSAA Home Equity Trust, Series 2006-18-AF3A	5.77% (c)	11/25/2036	489,820
3,853,561	GSAA Home Equity Trust, Series 2006-18-AF6	6.18% (d)	11/25/2036	901,459
7,261,887	GSAA Home Equity Trust, Series 2006-19-A1 (Secured Overnight Financing Rate 1 Month + 0.29%, 0.18% Floor)	5.65%	12/25/2036	1,941,597
3,429,052	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	2,001,149
2,525,450	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	1,072,615
5,751,438	GSAA Home Equity Trust, Series 2007-7-A5 (Secured Overnight Financing Rate 1 Month + 0.67%, 0.56% Floor)	6.03%	07/25/2037	2,939,689
15,643,400	GSAMP Trust, Series 2006-HE6-A3 (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor)	5.77%	08/25/2036	12,189,665
6,578,668	GSAMP Trust, Series 2007-H1-A2B (Secured Overnight Financing Rate 1 Month + 0.51%, 0.40% Floor)	5.87%	01/25/2047	3,461,361
6,249,042	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AF (Secured Overnight Financing Rate 1 Month + 0.46%, 0.35% Floor)	5.82% (a)	03/25/2035	5,502,401
6,249,042	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS	0.00% (a)(c)(f)	03/25/2035	103,434

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,019,664	GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (Secured Overnight Financing Rate 1 Month + 0.46%, 0.35% Floor, 9.50% Cap)	5.82% (a)	09/25/2035	3,388,922
4,019,664	GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS	0.00% (a)(c)(f)	09/25/2035	49,475
15,139,603	GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (Secured Overnight Financing Rate 1 Month + 0.46%, 0.35% Floor, 9.15% Cap)	5.82% (a)	01/25/2036	12,203,977
15,139,603	GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS	0.00% (a)(c)(f)	01/25/2036	197,260
16,443,855	GSMSC Resecuritization Trust, Series 2014-3R-2B (Secured Overnight Financing Rate 1 Month + 0.29%, 0.18% Floor)	5.64% (a)	09/26/2036	9,301,644
700,621	GSR Mortgage Loan Trust, Series 2005-1F-1A2	5.50%	02/25/2035	664,880
1,290,460	GSR Mortgage Loan Trust, Series 2005-1F-3A3	6.00%	01/25/2035	1,147,656
185,172	GSR Mortgage Loan Trust, Series 2005-6F-3A5	6.00%	07/25/2035	174,411
1,965,121	GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x Secured Overnight Financing Rate 1 Month + 6.79%, 6.90% Cap)	1.43% (f)(h)	07/25/2035	172,870
118,868	GSR Mortgage Loan Trust, Series 2005-6F-4A1 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor, 6.00% Cap)	5.97%	07/25/2035	114,442
98,634	GSR Mortgage Loan Trust, Series 2005-7F-3A1 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor, 6.00% Cap)	5.97%	09/25/2035	96,594
6,947,506	GSR Mortgage Loan Trust, Series 2005-8F-3A5	6.00%	11/25/2035	2,727,023
1,642,942	GSR Mortgage Loan Trust, Series 2005-8F-4A1	6.00%	11/25/2035	655,312
157,816	GSR Mortgage Loan Trust, Series 2006-1F-1A2	5.50%	02/25/2036	253,850
317,843	GSR Mortgage Loan Trust, Series 2006-2F-2A3	5.75%	02/25/2036	283,977
1,520,959	GSR Mortgage Loan Trust, Series 2006-2F-3A3	6.00%	02/25/2036	709,845
1,826,667	GSR Mortgage Loan Trust, Series 2006-2F-3A6	6.00%	02/25/2036	852,465
16,978,815	GSR Mortgage Loan Trust, Series 2006-5F-3A1	6.50%	06/25/2036	7,956,112
4,183,346	GSR Mortgage Loan Trust, Series 2006-6F-2A3	6.00%	07/25/2036	2,424,277
3,647,751	GSR Mortgage Loan Trust, Series 2006-7F-3A4	6.25%	08/25/2036	1,251,479
9,609,866	GSR Mortgage Loan Trust, Series 2006-9F-4A1	6.50%	10/25/2036	4,425,345
28,008,092	GSR Mortgage Loan Trust, Series 2006-OA1-3A1	4.59% (g)	08/25/2046	6,330,070
157,032	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	363,031
491,805	GSR Mortgage Loan Trust, Series 2007-4F-1A1	5.00%	07/25/2037	755,131
12,336,212	GSR Mortgage Loan Trust, Series 2007-4F-3A11	6.00%	07/25/2037	7,980,458
40,397,576	GSR Mortgage Loan Trust, Series 2007-OA1-1A1 (Secured Overnight Financing Rate 1 Month + 0.34%, 0.23% Floor)	5.70%	05/25/2037	19,944,247
250,792	Harborview Mortgage Loan Trust, Series 2005-14-3A1A	5.93% (c)	12/19/2035	237,910
5,136,210	Harborview Mortgage Loan Trust, Series 2005-2-1A (Secured Overnight Financing Rate 1 Month + 0.63%, 0.52% Floor)	5.99%	05/19/2035	1,645,007
21,386,301	Harborview Mortgage Loan Trust, Series 2005-8-1A1A (Secured Overnight Financing Rate 1 Month + 0.73%, 0.62% Floor, 11.00% Cap)	5.78%	09/19/2035	11,321,645
40,497,873	Harborview Mortgage Loan Trust, Series 2005-8-2A1A (12 Month US Treasury Average + 1.55%, 1.55% Floor)	6.56%	09/19/2035	17,992,051
3,453,385	Harborview Mortgage Loan Trust, Series 2006-10-2A1A (Secured Overnight Financing Rate 1 Month + 0.47%, 0.36% Floor)	5.81%	11/19/2036	3,019,654
3,604,276	Harborview Mortgage Loan Trust, Series 2006-11-A1A (Secured Overnight Financing Rate 1 Month + 0.45%, 0.34% Floor)	5.81%	12/19/2036	3,381,984
30,589,318	Harborview Mortgage Loan Trust, Series 2006-14-1A1A (Secured Overnight Financing Rate 1 Month + 0.47%, 0.36% Floor)	5.83%	01/25/2047	28,943,448
5,245,493	Harborview Mortgage Loan Trust, Series 2006-4-1A2A (Secured Overnight Financing Rate 1 Month + 0.49%, 0.38% Floor)	5.85%	05/19/2046	2,640,068

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
55,484,485	Harborview Mortgage Loan Trust, Series 2006-8-1A1 (Secured Overnight Financing Rate 1 Month + 0.51%)	5.85%	07/21/2036	27,190,088
6,313,741	Harborview Mortgage Loan Trust, Series 2006-BU1-1A1A (Secured Overnight Financing Rate 1 Month + 0.53%, 0.42% Floor, 10.50% Cap)	5.89%	02/19/2046	5,405,921
13,188,920	Harborview Mortgage Loan Trust, Series 2007-7-1A1 (Secured Overnight Financing Rate 1 Month + 2.11%, 10.50% Cap)	6.47%	10/25/2037	9,793,851
371,248	Home Equity Asset Trust, Series 2003-3-M1 (Secured Overnight Financing Rate 1 Month + 1.40%, 1.29% Floor)	6.76%	08/25/2033	361,210
12,182,000	Home Equity Mortgage Loan Asset-Backed Trust, Series 2006-B-2A4 (Secured Overnight Financing Rate 1 Month + 0.67%, 0.56% Floor)	6.03%	06/25/2036	10,634,410
8,528,139	Home Equity Mortgage Loan Asset-Backed Trust, Series 2006-D-2A4 (Secured Overnight Financing Rate 1 Month + 0.35%, 0.24% Floor)	5.71%	11/25/2036	6,591,471
7,811,349	Home Equity Mortgage Loan Asset-Backed Trust, Series 2007-B-1A1 (Secured Overnight Financing Rate 1 Month + 0.30%, 0.19% Floor)	5.66%	07/25/2037	3,150,241
7,811,349	Home Equity Mortgage Loan Asset-Backed Trust, Series 2007-B-1A2 (Secured Overnight Financing Rate 1 Month + 0.30%, 0.19% Floor)	5.66%	07/25/2037	3,150,241
3,680,547	Home Partners of America Trust, Series 2019-2-C	3.02% (a)	10/19/2039	3,326,042
3,915,475	Home Partners of America Trust, Series 2019-2-D	3.12% (a)	10/19/2039	3,495,329
7,370,306	Home Partners of America Trust, Series 2019-2-E	3.32% (a)	10/19/2039	6,387,516
349,942	HomeBanc Mortgage Trust, Series 2005-1-M2 (Secured Overnight Financing Rate 1 Month + 0.85%, 0.74% Floor, 11.50% Cap)	6.21%	03/25/2035	285,996
10,350,000	HomeBanc Mortgage Trust, Series 2005-3-M5 (Secured Overnight Financing Rate 1 Month + 1.96%, 1.85% Floor, 11.50% Cap)	7.32%	07/25/2035	8,754,243
13,161,000	Homeward Opportunities Fund Trust, Series 2020-1-B1	5.74% (a)(c)	11/25/2059	12,882,736
13,276,000	Homeward Opportunities Fund Trust, Series 2020-1-B2	5.89% (a)(c)	11/25/2059	13,095,596
28,994,000	Homeward Opportunities Fund Trust, Series 2020-2-B2	5.47% (a)(c)	05/25/2065	28,047,894
18,928,073	HSI Asset Loan Obligation Trust, Series 2007-2-3A6	6.00%	09/25/2037	6,318,312
13,639,949	HSI Asset Loan Obligation Trust, Series 2007-WF1-A3	4.49% (d)	12/25/2036	4,707,228
27,956,542	HSI Asset Securitization Corporation Trust, Series 2006-HE1-1A1 (Secured Overnight Financing Rate 1 Month + 0.39%, 0.28% Floor)	5.75%	10/25/2036	9,205,910
13,618,700	HSI Asset Securitization Corporation Trust, Series 2007-NC1-A2 (Secured Overnight Financing Rate 1 Month + 0.25%, 0.14% Floor)	5.75%	04/25/2037	8,451,973
59,041,428	HSI Asset Securitization Corporation Trust, Series 2007-NC1-A3 (Secured Overnight Financing Rate 1 Month + 0.29%, 0.18% Floor)	5.83%	04/25/2037	36,786,452
118,385	Impac CMB Trust, Series 2002-9F-A1	5.22% (d)	12/25/2032	116,154
9,244,055	Impac Secured Assets Trust, Series 2007-3-A1B (Secured Overnight Financing Rate 1 Month + 0.59%, 0.48% Floor, 11.50% Cap)	5.95%	09/25/2037	7,922,409
24,969,917	Imperial Fund Mortgage Trust, Series 2021-NQM4-A1	2.09% (a)(c)	01/25/2057	20,884,499
12,911,112	Imperial Fund Mortgage Trust, Series 2021-NQM4-A2	2.30% (a)(c)	01/25/2057	10,732,109
9,839,812	Imperial Fund Mortgage Trust, Series 2021-NQM4-A3	2.45% (a)(c)	01/25/2057	8,153,979
3,097,574	IndyMac IMJA Mortgage Loan Trust, Series 2007-A1-A1	6.00%	08/25/2037	1,195,196
2,267,666	IndyMac IMJA Mortgage Loan Trust, Series 2007-A1-A7	6.00%	08/25/2037	874,977
6,828,815	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-1A1	6.00%	10/25/2037	3,074,862
11,175,434	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-2A3	6.50%	10/25/2037	5,862,640
18,183,953	IndyMac IMJA Mortgage Loan Trust, Series 2007-A2-3A1	7.00%	10/25/2037	5,381,928
15,456,230	IndyMac IMJA Mortgage Loan Trust, Series 2007-A3-A1	6.25%	11/25/2037	6,974,763

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
12,646,051	IndyMac IMJA Mortgage Loan Trust, Series 2007-A4-A1	6.25%	02/25/2038	4,255,482
29,132,971	IndyMac IMSC Mortgage Loan Trust, Series 2007-F1-2A1	6.50%	06/25/2037	7,916,305
255,117	IndyMac IMSC Mortgage Loan Trust, Series 2007-F2-1A2	6.00%	07/25/2037	181,066
25,197,586	IndyMac IMSC Mortgage Loan Trust, Series 2007-F2-2A1	6.50%	07/25/2037	8,046,915
2,886,858	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (Secured Overnight Financing Rate 1 Month + 0.47%, 0.36% Floor)	5.83%	07/25/2047	1,967,954
756,273	IndyMac INDA Mortgage Loan Trust, Series 2006-AR2-1A1	4.44% (c)	09/25/2036	513,969
634,334	IndyMac INDA Mortgage Loan Trust, Series 2006-AR2-4A1	3.92% (c)	09/25/2036	556,508
7,675,411	IndyMac INDA Mortgage Loan Trust, Series 2006-AR3-1A1	4.26% (c)	12/25/2036	6,080,352
2,400,393	IndyMac INDA Mortgage Loan Trust, Series 2007-AR1-3A1	3.04% (c)	03/25/2037	2,050,817
2,268,760	IndyMac INDA Mortgage Loan Trust, Series 2007-AR3-3A1	3.66% (c)	07/25/2037	2,012,463
5,430,010	IndyMac INDX Mortgage Loan Trust, Series 2005-AR15-A1	3.77% (c)	09/25/2035	4,423,284
2,226,394	IndyMac INDX Mortgage Loan Trust, Series 2006-AR7-3A1	3.53% (c)	05/25/2036	1,923,373
1,877,863	IndyMac INDX Mortgage Loan Trust, Series 2007-AR13-2A1	4.77% (c)	07/25/2037	1,532,148
4,408,963	IndyMac INDX Mortgage Loan Trust, Series 2007-AR21-8A1	4.44% (c)	09/25/2037	4,324,030
5,016,427	JP Morgan Alternative Loan Trust, Series 2005-S1-2A11	6.00%	12/25/2035	3,453,146
1,608,159	JP Morgan Alternative Loan Trust, Series 2005-S1-2A9	6.00%	12/25/2035	1,107,005
3,055,567	JP Morgan Alternative Loan Trust, Series 2006-A2-1A1 (Secured Overnight Financing Rate 1 Month + 0.47%, 0.36% Floor, 11.50% Cap)	5.83%	05/25/2036	2,398,494
2,128,074	JP Morgan Alternative Loan Trust, Series 2006-S1-1A8	5.75%	03/25/2036	1,145,092
1,586,394	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69% (d)	05/25/2036	1,582,581
5,541,548	JP Morgan Alternative Loan Trust, Series 2006-S4-A4	6.46% (d)	12/25/2036	5,213,747
2,179,200	JP Morgan Mortgage Acquisition Corporation, Series 2005- WMC1-M4 (Secured Overnight Financing Rate 1 Month + 1.01%, 0.90% Floor)	6.37%	09/25/2035	1,983,881
5,477,077	JP Morgan Mortgage Acquisition Trust, Series 2006-CH2-AF3	5.46% (d)	09/25/2029	3,338,689
9,649,241	JP Morgan Mortgage Acquisition Trust, Series 2006-HE3-A1 (Secured Overnight Financing Rate 1 Month + 0.39%, 0.28% Floor)	4.43%	11/25/2036	8,787,441
22,356,008	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A3 (Secured Overnight Financing Rate 1 Month + 0.35%, 0.24% Floor)	5.71%	08/25/2036	9,852,787
20,662,419	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A4 (Secured Overnight Financing Rate 1 Month + 0.47%, 0.36% Floor)	5.83%	08/25/2036	9,155,373
2,918,249	JP Morgan Mortgage Acquisition Trust, Series 2006-WF1-A5	6.91% (d)	07/25/2036	847,303
4,202,484	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A1A (Secured Overnight Financing Rate 1 Month + 0.24%, 0.13% Floor)	5.60%	12/25/2036	2,554,789
35,550,679	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A1B (Secured Overnight Financing Rate 1 Month + 0.34%, 0.23% Floor)	5.70%	12/25/2036	4,777,770
13,903,082	JP Morgan Mortgage Acquisition Trust, Series 2007-CH1-AF5	4.56% (d)	11/25/2036	13,550,434
9,690,000	JP Morgan Mortgage Acquisition Trust, Series 2007-CH3-M2 (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor)	5.79%	03/25/2037	8,299,176
88,806	JP Morgan Mortgage Trust, Series 2005-A6-5A1	5.31% (c)	08/25/2035	88,276
3,395,866	JP Morgan Mortgage Trust, Series 2005-S1-1A2	6.50%	01/25/2035	3,422,931
349,927	JP Morgan Mortgage Trust, Series 2005-S2-2A13	5.50%	09/25/2035	268,369
931,043	JP Morgan Mortgage Trust, Series 2006-S2-3A3	6.00%	07/25/2036	322,275
3,401,617	JP Morgan Mortgage Trust, Series 2006-S2-3A5	6.25%	07/25/2036	1,228,163
1,786,083	JP Morgan Mortgage Trust, Series 2006-S3-1A2	6.00%	08/25/2036	558,906
7,294,656	JP Morgan Mortgage Trust, Series 2006-S3-1A21 (Secured Overnight Financing Rate 1 Month + 0.49%, 0.38% Floor, 7.50% Cap)	5.85%	08/25/2036	1,613,629
7,294,656	JP Morgan Mortgage Trust, Series 2006-S3-1A22 (-1 x Secured Overnight Financing Rate 1 Month + 7.01%, 7.12% Cap)	1.65% (f)(h)	08/25/2036	1,218,879

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
832,268	JP Morgan Mortgage Trust, Series 2006-S3-1A9	6.00%	08/25/2036	260,436
5,703,261	JP Morgan Mortgage Trust, Series 2006-S4-A3	6.00%	01/25/2037	2,313,619
2,375,221	JP Morgan Mortgage Trust, Series 2006-S4-A5	6.00%	01/25/2037	967,379
5,570,913	JP Morgan Mortgage Trust, Series 2006-S4-A8 (Secured Overnight Financing Rate 1 Month + 0.49%, 0.38% Floor, 7.00% Cap)	5.85%	01/25/2037	1,601,117
5,570,913	JP Morgan Mortgage Trust, Series 2006-S4-A9 (-1 x Secured Overnight Financing Rate 1 Month + 6.51%, 6.62% Cap)	1.15% (f)(h)	01/25/2037	970,376
616,199	JP Morgan Mortgage Trust, Series 2007-A2-2A1	4.66% (c)	04/25/2037	455,563
2,266,329	JP Morgan Mortgage Trust, Series 2007-A3-3A2M	4.19% (c)	05/25/2037	2,019,592
6,162,158	JP Morgan Mortgage Trust, Series 2007-S1-2A6	6.00%	03/25/2037	2,569,461
1,725,816	JP Morgan Mortgage Trust, Series 2007-S3-1A1	5.50%	08/25/2037	776,695
3,916,787	JP Morgan Mortgage Trust, Series 2007-S3-1A35	6.00%	08/25/2037	1,923,400
1,691,643	JP Morgan Mortgage Trust, Series 2007-S3-1A64	7.50%	08/25/2037	619,298
659,141	JP Morgan Mortgage Trust, Series 2007-S3-1A9	6.00%	08/25/2037	322,136
3,611,465	JP Morgan Mortgage Trust, Series 2007-S3-1A96	6.00%	08/25/2037	1,765,785
4,116,787	JP Morgan Mortgage Trust, Series 2007-S3-1A97	6.00%	08/25/2037	2,012,972
4,976,659	JP Morgan Resecuritization Trust, Series 2009-4-3A2	6.00% (a)(c)	02/26/2037	2,464,538
16,376,315	JP Morgan Resecuritization Trust, Series 2009-7-7A1	7.00% (a)(c)	09/27/2037	7,392,862
7,722,932	JP Morgan Resecuritization Trust, Series 2010-1-1A4	6.00% (a)	02/26/2037	3,571,245
5,125,240	JP Morgan Resecuritization Trust, Series 2010-1-2A11	7.00% (a)(c)	01/26/2037	2,360,750
119,071,058	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	0.00% (a)	06/25/2058	103,628,553
28,304,327	Legacy Mortgage Asset Trust, Series 2020-GS1-A2	7.00% (a)(d)(i)	10/25/2059	27,867,265
27,670,120	Legacy Mortgage Asset Trust, Series 2020-GS2-A2	7.00% (a)(d)	03/25/2060	26,037,035
24,000,000	Legacy Mortgage Asset Trust, Series 2021-GS4-A2	3.55% (a)(d)	11/25/2060	23,002,891
4,698,653	Lehman Mortgage Trust, Series 2005-2-2A3B	5.94% (d)	08/25/2035	4,182,959
1,560,050	Lehman Mortgage Trust, Series 2005-2-3A5	5.50%	12/25/2035	834,788
1,005,738	Lehman Mortgage Trust, Series 2005-2-5A5	5.75%	12/25/2035	698,597
1,830,361	Lehman Mortgage Trust, Series 2005-3-2A1	6.00%	01/25/2036	1,534,953
155,716	Lehman Mortgage Trust, Series 2005-3-2A3	5.50%	01/25/2036	124,765
836,533	Lehman Mortgage Trust, Series 2005-3-2A7	6.00%	01/25/2036	701,460
200,646	Lehman Mortgage Trust, Series 2005-4-2A3A	5.50% (d)	10/25/2035	266,915
6,838,260	Lehman Mortgage Trust, Series 2005-9N-2A1 (12 Month US Treasury Average + 1.06%, 1.06% Floor)	6.07%	02/25/2036	5,926,089
942,964	Lehman Mortgage Trust, Series 2006-1-1A1 (Secured Overnight Financing Rate 1 Month + 0.86%, 0.75% Floor, 5.50% Cap)	5.50%	02/25/2036	425,958
2,828,893	Lehman Mortgage Trust, Series 2006-1-1A2 (-1 x Secured Overnight Financing Rate 1 Month + 4.64%, 0.00% Floor, 4.75% Cap)	0.00% (f)(h)	02/25/2036	192,379
1,939,173	Lehman Mortgage Trust, Series 2006-1-3A1 (Secured Overnight Financing Rate 1 Month + 0.86%, 0.75% Floor, 5.50% Cap)	5.50%	02/25/2036	1,227,638
1,939,173	Lehman Mortgage Trust, Series 2006-1-3A2 (-1 x Secured Overnight Financing Rate 1 Month + 4.64%, 0.00% Floor, 4.75% Cap)	0.00% (b)(f)(h)	02/25/2036	110,248
1,249,393	Lehman Mortgage Trust, Series 2006-1-3A4	5.50%	02/25/2036	885,508
5,510,760	Lehman Mortgage Trust, Series 2006-3-A3 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor)	6.07%	03/25/2036	5,337,410
1,504,773	Lehman Mortgage Trust, Series 2006-4-1A3 (-1 x Secured Overnight Financing Rate 1 Month + 5.29%, 0.00% Floor, 5.40% Cap)	0.00% (f)(h)	08/25/2036	130,708

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
956,401	Lehman Mortgage Trust, Series 2006-4-1A4	6.00%	08/25/2036	757,592
6,417,348	Lehman Mortgage Trust, Series 2006-5-1A1A (Secured Overnight Financing Rate 1 Month + 0.53%, 0.42% Floor)	5.89%	04/25/2036	5,342,004
5,464,723	Lehman Mortgage Trust, Series 2006-5-2A1 (Secured Overnight Financing Rate 1 Month + 0.46%, 0.35% Floor, 7.50% Cap)	5.82%	09/25/2036	819,721
11,382,959	Lehman Mortgage Trust, Series 2006-5-2A2 (-1 x Secured Overnight Financing Rate 1 Month + 7.04%, 7.15% Cap)	1.68% (f)(h)	09/25/2036	1,254,679
37,256	Lehman Mortgage Trust, Series 2006-5-2A4A	6.39% (d)	04/25/2036	43,497
5,796,517	Lehman Mortgage Trust, Series 2006-6-3A9	5.50%	10/25/2036	3,958,499
163,767	Lehman Mortgage Trust, Series 2006-6-4A5	6.00%	12/25/2036	154,773
2,773,981	Lehman Mortgage Trust, Series 2006-7-2A2 (Secured Overnight Financing Rate 1 Month + 0.56%, 0.45% Floor, 7.00% Cap)	5.92%	11/25/2036	658,700
10,259,857	Lehman Mortgage Trust, Series 2006-7-2A5 (-1 x Secured Overnight Financing Rate 1 Month + 6.44%, 6.55% Cap)	1.08% (f)(h)	11/25/2036	1,113,700
1,672,895	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x Secured Overnight Financing Rate 1 Month + 30.16%, 30.68% Cap)	5.52% (h)	01/25/2037	1,662,126
1,817,250	Lehman Mortgage Trust, Series 2006-9-1A5 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor, 5.75% Cap)	5.75%	01/25/2037	982,678
5,433,290	Lehman Mortgage Trust, Series 2006-9-1A6 (-1 x Secured Overnight Financing Rate 1 Month + 5.04%, 0.00% Floor, 5.15% Cap)	0.00% (f)(h)	01/25/2037	400,744
3,435,050	Lehman Mortgage Trust, Series 2006-9-2A1 (Secured Overnight Financing Rate 1 Month + 0.49%, 0.38% Floor, 7.00% Cap)	5.85%	01/25/2037	727,503
6,196,975	Lehman Mortgage Trust, Series 2006-9-2A2 (-1 x Secured Overnight Financing Rate 1 Month + 6.51%, 6.62% Cap)	1.15% (f)(h)	01/25/2037	619,185
7,782,409	Lehman Mortgage Trust, Series 2006-GP3-1A1 (Secured Overnight Financing Rate 1 Month + 0.51%, 0.40% Floor)	5.87%	06/25/2046	7,048,979
5,822,497	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	1,658,522
19,032,321	Lehman Mortgage Trust, Series 2007-1-1A1 (Secured Overnight Financing Rate 1 Month + 0.32%, 0.21% Floor)	5.68% (a)	06/25/2037	13,651,416
4,404,405	Lehman Mortgage Trust, Series 2007-1-2A1	7.00% (c)	02/25/2037	4,340,059
5,630,882	Lehman Mortgage Trust, Series 2007-1-2A4 (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor)	5.77% (a)	06/25/2037	3,632,497
9,447,259	Lehman Mortgage Trust, Series 2007-12N-1A3A (Secured Overnight Financing Rate 1 Month + 0.51%, 0.40% Floor)	5.87%	07/25/2047	9,110,370
9,409,078	Lehman Mortgage Trust, Series 2007-15N-4A1 (Secured Overnight Financing Rate 1 Month + 1.01%, 0.90% Floor)	6.37%	08/25/2047	7,800,375
1,420,357	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	02/25/2037	935,332
2,484,724	Lehman Mortgage Trust, Series 2007-4-2A11 (Secured Overnight Financing Rate 1 Month + 0.44%, 0.33% Floor, 7.00% Cap)	5.80%	05/25/2037	863,610
10,858,117	Lehman Mortgage Trust, Series 2007-4-2A8 (-1 x Secured Overnight Financing Rate 1 Month + 6.56%, 6.67% Cap)	1.20% (f)(h)	05/25/2037	1,229,265
744,059	Lehman Mortgage Trust, Series 2007-4-2A9 (Secured Overnight Financing Rate 1 Month + 0.44%, 0.33% Floor, 7.00% Cap)	5.80%	05/25/2037	191,382
6,499,755	Lehman Mortgage Trust, Series 2007-5-11A1	4.54% (c)	06/25/2037	3,652,614
644,399	Lehman Mortgage Trust, Series 2007-5-4A3 (-6 x Secured Overnight Financing Rate 1 Month + 39.39%, 40.08% Cap)	7.26% (h)	08/25/2036	802,833
609,205	Lehman Mortgage Trust, Series 2007-5-7A3	7.50%	10/25/2036	237,613
69,606	Lehman Mortgage Trust, Series 2007-6-1A8	6.00%	07/25/2037	57,504
5,740,886	Lehman Mortgage Trust, Series 2007-9-2A2	6.50%	10/25/2037	1,550,069
3,212,717	Lehman Mortgage Trust, Series 2008-2-1A6	6.00%	03/25/2038	1,032,238
9,300,000	LHOME Mortgage Trust, Series 2021-RTL1-A2	3.86% (a)(c)	02/25/2026	8,900,604

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
38,067,921	LHOME Mortgage Trust, Series 2021-RTL2-A1	2.09% (a)(d)	06/25/2026	37,770,161
13,348,605	Long Beach Mortgage Loan Trust, Series 2006-2-2A4 (Secured Overnight Financing Rate 1 Month + 0.69%, 0.58% Floor)	6.05%	03/25/2046	4,827,081
47,843,698	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (Secured Overnight Financing Rate 1 Month + 0.47%, 0.36% Floor)	5.83%	05/25/2046	14,485,555
4,877,111	Long Beach Mortgage Loan Trust, Series 2006-3-2A4 (Secured Overnight Financing Rate 1 Month + 0.65%, 0.54% Floor)	6.01%	05/25/2046	1,478,127
15,059,178	Long Beach Mortgage Loan Trust, Series 2006-5-2A4 (Secured Overnight Financing Rate 1 Month + 0.59%, 0.48% Floor)	5.95%	06/25/2036	7,119,270
25,401,260	Long Beach Mortgage Loan Trust, Series 2006-6-1A (Secured Overnight Financing Rate 1 Month + 0.40%, 0.29% Floor)	5.76%	07/25/2036	17,734,044
11,640,853	Long Beach Mortgage Loan Trust, Series 2006-WL1-M2 (Secured Overnight Financing Rate 1 Month + 0.79%, 0.68% Floor)	6.15%	01/25/2046	11,176,938
1,717,851	Luminent Mortgage Trust, Series 2005-1-A1 (Secured Overnight Financing Rate 1 Month + 0.63%, 0.52% Floor, 11.50% Cap)	5.99%	11/25/2035	1,619,937
2,284,769	MASTR Adjustable Rate Mortgages Trust, Series 2005-2-2A1	3.60% (c)	03/25/2035	1,974,349
731,861	MASTR Adjustable Rate Mortgages Trust, Series 2005-6-5A1	3.24% (c)	07/25/2035	639,769
4,731,895	MASTR Adjustable Rate Mortgages Trust, Series 2007-1-2A1	4.62% (c)	11/25/2036	2,511,360
6,624,840	MASTR Alternative Loans Trust, Series 2004-9-M2	6.26% (d)	08/25/2034	4,983,152
1,111,612	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	980,421
50,765	MASTR Alternative Loans Trust, Series 2005-5-2A3	5.50%	07/25/2025	48,017
6,628,355	MASTR Alternative Loans Trust, Series 2005-5-3A1	5.75%	08/25/2035	3,403,140
1,475,752	MASTR Alternative Loans Trust, Series 2005-6-1A5	5.50%	12/25/2035	991,502
1,250,930	MASTR Alternative Loans Trust, Series 2006-3-1A2	6.25%	07/25/2036	694,797
737,185	MASTR Alternative Loans Trust, Series 2007-1-1A5	5.75%	10/25/2036	694,010
3,703,696	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	1,132,308
2,033,652	MASTR Asset Backed Securities Trust, Series 2003-OPT1-M3 (Secured Overnight Financing Rate 1 Month + 4.24%, 4.13% Floor)	9.60%	12/25/2032	1,937,412
6,108,969	MASTR Asset Backed Securities Trust, Series 2006-AM2-A3 (Secured Overnight Financing Rate 1 Month + 0.45%, 0.34% Floor)	5.81%	06/25/2036	5,344,610
8,729,800	MASTR Asset Backed Securities Trust, Series 2007-HE1-A3 (Secured Overnight Financing Rate 1 Month + 0.32%, 0.21% Floor)	5.68%	05/25/2037	8,302,535
13,170,529	MASTR Asset Backed Securities Trust, Series 2007-WMC1-A1 (Secured Overnight Financing Rate 1 Month + 0.26%, 0.15% Floor)	5.62%	01/25/2037	3,703,134
1,426,823	MASTR Asset Securitization Trust, Series 2006-1-1A4	5.75%	05/25/2036	913,968
1,043,654	MASTR Asset Securitization Trust, Series 2006-2-1A11 (Secured Overnight Financing Rate 1 Month + 6.00%, 6.00% Floor)	6.00%	06/25/2036	639,866
2,421,256	MASTR Asset Securitization Trust, Series 2007-1-1A3	6.25%	11/25/2037	1,045,884
13,137,020	MASTR Resecuritization Trust, Series 2008-1-A1	6.00% (a)(b)(c)	09/27/2037	9,074,434
6,479,863	MASTR Resecuritization Trust, Series 2008-4-A1	6.00% (a)(c)	06/27/2036	5,152,872
1,161,957	MASTR Seasoned Securitization Trust, Series 2005-2-1A4	6.00%	10/25/2032	1,137,290
463,477	MASTR Seasoned Securitization Trust, Series 2005-2-2A1 (Secured Overnight Financing Rate 1 Month + 0.51%, 0.40% Floor, 7.50% Cap)	5.87%	10/25/2032	421,604
19,881,845	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2A (Secured Overnight Financing Rate 1 Month + 0.33%, 0.22% Floor)	5.69%	04/25/2037	7,750,635
10,195,789	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2B (Secured Overnight Financing Rate 1 Month + 0.53%, 0.42% Floor)	5.89%	04/25/2037	3,989,196
14,131,484	Merrill Lynch Alternative Note Asset Trust, Series 2007-A3-A2C (Secured Overnight Financing Rate 1 Month + 0.75%, 0.64% Floor)	6.11%	04/25/2037	5,533,995
12,977,830	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A4 (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor, 7.00% Cap)	5.79%	03/25/2037	3,792,578

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
12,977,830	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A5 (-1 x Secured Overnight Financing Rate 1 Month + 6.57%, 6.68% Cap)	1.21% (f)(h)	03/25/2037	1,972,821
28,696,086	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR5-1A1	3.49% (c)	10/25/2047	9,016,293
2,135,287	Merrill Lynch First Franklin Mortgage Loan Trust, Series 2007-H1-1A2 (Secured Overnight Financing Rate 1 Month + 3.61%, 3.50% Floor)	8.97%	10/25/2037	1,963,770
17,025,421	Merrill Lynch Mortgage Investors Trust, Series 2005-AR1-M2 (Secured Overnight Financing Rate 1 Month + 1.12%, 1.01% Floor)	6.48%	06/25/2036	13,240,488
7,880,355	Merrill Lynch Mortgage Investors Trust, Series 2006-AR1-A2C (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor)	5.79% (a)	03/25/2037	2,173,861
694,491	Merrill Lynch Mortgage Investors Trust, Series 2006-F1-1A2	6.00%	04/25/2036	311,372
22,322,314	Merrill Lynch Mortgage Investors Trust, Series 2006-FM1-A1 (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor)	4.44%	04/25/2037	12,911,229
10,313,712	Merrill Lynch Mortgage Investors Trust, Series 2006-HE3-A4 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor)	5.97%	06/25/2037	2,578,339
7,550,518	Merrill Lynch Mortgage Investors Trust, Series 2006-HE4-A2B (Secured Overnight Financing Rate 1 Month + 0.31%, 0.20% Floor)	5.67%	07/25/2037	1,767,840
75,178,050	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A1 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor)	5.97%	02/25/2037	35,678,781
8,418,360	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A1 (Secured Overnight Financing Rate 1 Month + 0.25%, 0.14% Floor)	5.61%	04/25/2047	3,430,846
7,182,142	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A3 (Secured Overnight Financing Rate 1 Month + 0.49%, 0.38% Floor)	5.85%	04/25/2047	2,926,986
3,008,307	Merrill Lynch Mortgage Investors Trust, Series 2007-HE3-A4 (Secured Overnight Financing Rate 1 Month + 0.65%, 0.54% Floor)	6.01%	04/25/2047	1,225,996
49,747,493	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (Secured Overnight Financing Rate 1 Month + 0.36%, 0.25% Floor)	5.72%	03/25/2037	36,984,903
15,844,070	MFA Trust, Series 2021-NPL1-A1	2.36% (a)(d)	03/25/2060	15,643,862
16,753,176	Morgan Stanley Capital Trust, Series 2006-HE7-A2C (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor)	5.79%	09/25/2036	7,165,617
22,230,924	Morgan Stanley Capital Trust, Series 2006-HE7-A2D (Secured Overnight Financing Rate 1 Month + 0.57%, 0.46% Floor)	5.93%	09/25/2036	9,521,005
13,143,489	Morgan Stanley Capital Trust, Series 2006-NC2-M1 (Secured Overnight Financing Rate 1 Month + 0.65%, 0.54% Floor)	6.01%	02/25/2036	11,911,402
5,702,758	Morgan Stanley Capital Trust, Series 2007-HE4-A1 (Secured Overnight Financing Rate 1 Month + 0.24%, 0.13% Floor)	5.60% (a)	02/25/2037	2,523,623
24,901,697	Morgan Stanley Home Equity Loan Trust, Series 2007-1-A4 (Secured Overnight Financing Rate 1 Month + 0.33%, 0.22% Floor)	5.69%	12/25/2036	12,144,695
5,104,968	Morgan Stanley IXIS Real Estate Capital Trust, Series 2006-2-AFPT (Secured Overnight Financing Rate 1 Month + 0.18%, 0.07% Floor)	5.54%	11/25/2036	1,712,755
609,562	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A1 (Secured Overnight Financing Rate 1 Month + 0.81%, 0.70% Floor, 5.75% Cap)	5.75%	12/25/2035	369,862
1,527,235	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A6	5.75%	12/25/2035	1,037,852
1,835,125	Morgan Stanley Mortgage Loan Trust, Series 2005-10-2A1	5.29% (c)	12/25/2035	1,680,761
4,548,516	Morgan Stanley Mortgage Loan Trust, Series 2006-11-1A6	6.73% (d)	08/25/2036	866,550
6,692,344	Morgan Stanley Mortgage Loan Trust, Series 2006-11-2A1	6.00%	08/25/2036	2,910,311
6,624,864	Morgan Stanley Mortgage Loan Trust, Series 2006-16AX-2A2 (Secured Overnight Financing Rate 1 Month + 0.45%, 0.34% Floor)	5.81%	11/25/2036	1,888,934
5,189,095	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A3A	6.15% (d)	10/25/2046	1,560,501
1,786,966	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A6	6.08% (d)	10/25/2046	441,670

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,726,930	Morgan Stanley Mortgage Loan Trust, Series 2006-2-2A3	5.75%	02/25/2036	1,563,793
15,292,707	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.21% (c)	06/25/2036	8,537,178
1,497,061	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A4	6.00%	06/25/2036	744,222
1,515,516	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A7	6.00%	06/25/2036	753,397
2,854,064	Morgan Stanley Mortgage Loan Trust, Series 2007-13-6A1	6.00%	10/25/2037	1,559,096
3,258,101	Morgan Stanley Mortgage Loan Trust, Series 2007-14AR-2A3	3.66% (c)	10/25/2037	1,868,489
2,868,816	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A3	6.42% (d)	09/25/2046	635,479
1,902,705	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A4A	6.58% (d)	09/25/2046	510,738
246,509	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-1A2A	6.12% (d)	01/25/2047	224,794
5,179,984	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A3S	6.36% (d)	01/25/2047	1,909,490
3,029,802	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A4S	6.46% (d)	01/25/2047	1,113,285
3,633,193	Morgan Stanley Re-Remic Trust, Series 2010-R5-4B	0.00% (a)(d)	06/26/2036	3,262,413
6,010,758	Morgan Stanley Re-Remic Trust, Series 2010-R5-5B	3.35% (a)(d)	01/26/2037	5,340,073
9,513,484	Morgan Stanley Re-Remic Trust, Series 2010-R9-3C	6.00% (a)(b)(c)	11/26/2036	7,139,088
2,233	Morgan Stanley Re-Remic Trust, Series 2011-R1-1A	5.94% (a)(c)	02/26/2037	2,228
7,303,077	Morgan Stanley Re-Remic Trust, Series 2012-R4-1B (Secured Overnight Financing Rate 1 Month + 0.11%)	3.22% (a)	08/26/2036	5,773,974
6,237,446	Morgan Stanley Re-Remic Trust, Series 2013-R2-1B	3.97% (a)(b)(c)	10/26/2036	5,196,346
1,539,598	Morgan Stanley Resecuritization Trust, Series 2014-R7-B1	4.13% (a)(c)	01/26/2051	1,521,962
4,964,963	Morgan Stanley Resecuritization Trust, Series 2014-R7-B2	4.13% (a)(c)(i)	01/26/2051	4,571,765
20,179,884	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	5.69% (a)(c)	10/25/2060	19,967,814
9,560,537	New Century Alternative Mortgage Loan Trust, Series 2006-ALT1-AF3	6.17% (c)	07/25/2036	2,058,230
12,167,584	New Century Alternative Mortgage Loan Trust, Series 2006-ALT2-AF5	4.69% (d)	10/25/2036	2,438,473
17,829,000	New Century Home Equity Loan Trust, Series 2005-4-M5 (Secured Overnight Financing Rate 1 Month + 1.13%, 1.02% Floor, 12.50% Cap)	6.49%	09/25/2035	16,425,412
12,500,000	New Century Home Equity Loan Trust, Series 2006-1-A2C (Secured Overnight Financing Rate 1 Month + 0.67%, 0.56% Floor, 12.50% Cap)	6.03%	05/25/2036	11,268,645
62,504,400	New Residential Mortgage Loan Trust, Series 2020-RPL1-M1	3.25% (a)(c)	11/25/2059	53,369,907
16,345,550	New Residential Mortgage Loan Trust, Series 2020-RPL1-M2	3.50% (a)(c)	11/25/2059	13,729,340
224,078	New York Mortgage Trust, Series 2005-2-A (Secured Overnight Financing Rate 1 Month + 0.77%, 0.66% Floor, 10.50% Cap)	6.13%	08/25/2035	201,989
21,583	Nomura Asset Acceptance Corporation, Series 2005-AP1-2A5	5.36% (d)	02/25/2035	21,154
12,791,798	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A2	6.16% (c)	05/25/2036	2,492,103
2,599,522	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A3	6.41% (c)	05/25/2036	505,935
14,123,119	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% (c)	01/25/2036	4,405,807
2,387,105	Nomura Asset Acceptance Corporation, Series 2006-AP1-A3	5.65% (c)	01/25/2036	744,415
1,124,651	Nomura Asset Acceptance Corporation, Series 2006-WF1-A2	5.76% (c)	06/25/2036	301,799
14,915,854	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	6.30% (d)	10/25/2036	3,505,531
2,538,488	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.56% (d)	02/25/2037	697,513
12,652,409	Nomura Home Equity Loan, Inc., Series 2007-1-1A3	6.49% (d)	02/25/2037	3,477,220
2,812,207	Nomura Resecuritization Trust, Series 2014-1R-6A7	6.40% (a)(c)	08/26/2036	2,294,337
4,207,502	Nomura Resecuritization Trust, Series 2014-2R-4A9	4.09% (a)(d)	07/26/2036	3,625,935
7,410,071	Nomura Resecuritization Trust, Series 2015-4R-5A2 (Secured Overnight Financing Rate 1 Month + 0.54%, 0.43% Floor)	3.00% (a)(b)(i)	03/26/2036	5,215,873

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
14,203,239	NovaStar Mortgage Funding Trust, Series 2005-3-M4 (Secured Overnight Financing Rate 1 Month + 1.00%, 0.89% Floor, 11.00% Cap)	6.36%	01/25/2036	11,620,062
7,477,807	NovaStar Mortgage Funding Trust, Series 2006-3-A2C (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor, 11.00% Cap)	5.79%	10/25/2036	3,931,263
40,338,747	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (a)	12/25/2025	38,482,080
29,506,513	NRZ Excess Spread-Collateralized Notes, Series 2021-FHT1-A	3.10% (a)	07/25/2026	27,439,425
9,694,000	OBX Trust, Series 2021-NQM3-M1	2.33% (a)(c)	07/25/2061	5,316,417
730,447	Option One Mortgage Loan Trust, Series 2004-3-M3 (Secured Overnight Financing Rate 1 Month + 1.09%, 0.98% Floor)	6.45%	11/25/2034	716,018
5,560,649	Option One Mortgage Loan Trust, Series 2007-1-2A3 (Secured Overnight Financing Rate 1 Month + 0.25%, 0.14% Floor)	5.61%	01/25/2037	3,154,069
52,598,201	Option One Mortgage Loan Trust, Series 2007-6-1A1 (Secured Overnight Financing Rate 1 Month + 0.30%, 0.19% Floor)	5.66%	07/25/2037	45,421,760
10,080,000	People's Choice Home Loan Securities Trust, Series 2005-1-M5 (Secured Overnight Financing Rate 1 Month + 1.61%, 1.50% Floor, 15.00% Cap)	6.97%	01/25/2035	7,473,083
2,960,167	PHH Alternative Mortgage Trust, Series 2007-1-1A1 (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor, 10.10% Cap)	5.79%	02/25/2037	2,188,917
6,659,731	PHH Alternative Mortgage Trust, Series 2007-2-2A1	6.00%	05/25/2037	5,596,785
3,107,539	PHH Alternative Mortgage Trust, Series 2007-2-2A2	6.00%	05/25/2037	2,611,551
196,987	PHH Alternative Mortgage Trust, Series 2007-2-3A1	6.00%	05/25/2037	174,324
33,725,227	PMT Credit Risk Transfer Trust, Series 2019-2R-A (Secured Overnight Financing Rate 1 Month + 3.86%, 2.75% Floor)	9.22% (a)	05/30/2025	33,778,624
8,524,257	PMT Credit Risk Transfer Trust, Series 2019-3R-A (Secured Overnight Financing Rate 30 Day Average + 3.81%, 2.70% Floor)	9.15% (a)	10/27/2024	8,544,576
25,507,316	PMT Credit Risk Transfer Trust, Series 2020-1R-A (Secured Overnight Financing Rate 30 Day Average + 3.46%, 2.35% Floor)	8.80% (a)	02/27/2025	25,438,780
65,500,113	PMT Credit Risk Transfer Trust, Series 2021-1R-A (Secured Overnight Financing Rate 1 Month + 3.01%, 2.90% Floor)	8.37% (a)	02/27/2024	65,235,427
67,663,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (Secured Overnight Financing Rate 1 Month + 3.11%, 3.12% Floor)	8.47% (a)	03/25/2026	66,923,322
111,825,784	PR Mortgage Loan Trust, Series 2014-1-APT	5.82% (a)(c)	10/25/2049	103,046,252
44,022,482	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(d)	09/27/2060	44,244,175
24,043,570	Pretium Mortgage Credit Partners LLC, Series 2021-NPL5-A1	2.49% (a)(d)	10/25/2051	23,554,241
15,848,343	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(d)	07/25/2051	15,302,356
30,490,390	Pretium Mortgage Credit Partners LLC, Series 2021-RN4-A1	2.49% (a)(c)	10/25/2051	29,967,900
4,589,796	Prime Mortgage Trust, Series 2006-DR1-2A1	5.50% (a)	05/25/2035	3,963,795
2,551,657	Prime Mortgage Trust, Series 2006-DR1-2A2	6.00% (a)	05/25/2035	1,974,178
57,419,520	Progress Residential Trust, Series 2021-SFR10-E1	3.57% (a)	12/17/2040	49,922,701
23,828,823	Progress Residential Trust, Series 2021-SFR10-E2	3.67% (a)	12/17/2040	20,683,416
12,907,279	Progress Residential Trust, Series 2021-SFR10-F	4.61% (a)	12/17/2040	11,223,055
29,000,000	Progress Residential Trust, Series 2021-SFR2-E1	2.55% (a)	04/19/2038	26,169,191
20,000,000	Progress Residential Trust, Series 2021-SFR2-E2	2.65% (a)	04/19/2038	17,994,296
62,271,000	Progress Residential Trust, Series 2021-SFR2-F	3.40% (a)	04/19/2038	55,873,439
7,000,000	Progress Residential Trust, Series 2021-SFR5-E1	2.21% (a)	07/17/2038	6,204,632
25,000,000	Progress Residential Trust, Series 2021-SFR8-E1	2.38% (a)	10/17/2038	22,221,485
23,900,000	Progress Residential Trust, Series 2021-SFR8-E2	2.53% (a)	10/17/2038	21,197,830
19,900,000	Progress Residential Trust, Series 2021-SFR8-F	3.18% (a)	10/17/2038	17,450,119

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,599,486	PRPM LLC, Series 2020-4-A2	6.44% (a)(d)(i)	10/25/2025	5,604,772
170,504,651	PRPM LLC, Series 2021-10-A1	2.49% (a)(d)	10/25/2026	164,710,971
84,621,810	PRPM LLC, Series 2021-11-A1	2.49% (a)(d)	11/25/2026	83,285,039
70,371,784	PRPM LLC, Series 2021-2-A1	2.12% (a)(c)	03/25/2026	69,665,624
7,100,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(c)	03/25/2026	6,986,579
43,144,302	PRPM LLC, Series 2021-6-A1	1.79% (a)(d)	07/25/2026	42,007,544
37,969,605	PRPM LLC, Series 2021-7-A1	1.87% (a)(d)	08/25/2026	36,868,403
1,446,451	RAMP Trust, Series 2004-RS7-A3	5.31% (c)	07/25/2034	1,220,977
6,804,439	RAMP Trust, Series 2006-RS2-A3A (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor, 14.00% Cap)	6.07%	03/25/2036	6,642,586
12,278,236	RAMP Trust, Series 2006-RS3-A4 (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor, 14.00% Cap)	6.07%	05/25/2036	10,698,977
12,471,912	RAMP Trust, Series 2006-RS6-A4 (Secured Overnight Financing Rate 1 Month + 0.65%, 0.54% Floor)	6.01%	11/25/2036	9,975,719
11,591,276	RBSGC Structured Trust, Series 2008-B-A1	6.00% (a)	06/25/2037	10,303,198
1,346,458	RBSSP Resecuritization Trust, Series 2009-12-17A2	5.41% (a)(c)	10/25/2035	1,312,308
13,802,614	RBSSP Resecuritization Trust, Series 2009-12-20A2	4.86% (a)(b)(c)	12/25/2035	11,544,121
2,914,861	RBSSP Resecuritization Trust, Series 2010-4-7A2	6.00% (a)	07/26/2037	1,469,505
54,620,840	Redwood Funding Trust, Series 2019-1-PT	4.97% (a)(d)	09/27/2024	54,383,535
5,355,649	Renaissance Home Equity Loan Trust, Series 2006-1-AF6	5.75% (d)	05/25/2036	2,616,259
2,062,139	Renaissance Home Equity Loan Trust, Series 2006-2-AF5	6.25% (d)	08/25/2036	893,569
17,385,181	Renaissance Home Equity Loan Trust, Series 2006-3-AF3	5.59% (d)	11/25/2036	6,070,313
18,049,871	Renaissance Home Equity Loan Trust, Series 2006-3-AF4	5.81% (d)	11/25/2036	6,552,551
2,933,947	Renaissance Home Equity Loan Trust, Series 2006-3-AF5	6.12% (d)	11/25/2036	1,120,731
10,257,172	Renaissance Home Equity Loan Trust, Series 2006-4-AF4	5.47% (d)	01/25/2037	3,565,825
20,198,460	Renaissance Home Equity Loan Trust, Series 2006-4-AF5	5.69% (d)	01/25/2037	7,294,916
8,192,822	Renaissance Home Equity Loan Trust, Series 2007-1-AF1	5.74% (d)	04/25/2037	2,272,101
5,779,950	Renaissance Home Equity Loan Trust, Series 2007-1-AF1Z	5.35% (d)	04/25/2037	1,512,912
3,486,895	Renaissance Home Equity Loan Trust, Series 2007-1-AF2	5.51% (d)	04/25/2037	928,225
5,072,268	Renaissance Home Equity Loan Trust, Series 2007-1-AF3	5.61% (d)	04/25/2037	1,374,754
2,781,357	Renaissance Home Equity Loan Trust, Series 2007-1-AF4	5.76% (d)	04/25/2037	773,912
8,232,817	Renaissance Home Equity Loan Trust, Series 2007-1-AF5	5.91% (d)	04/25/2037	2,349,998
17,696,892	Renaissance Home Equity Loan Trust, Series 2007-2-AF2	5.68% (d)	06/25/2037	4,682,941
22,755,581	Renaissance Home Equity Loan Trust, Series 2007-2-AF5	6.20% (d)	06/25/2037	6,677,170
741,670	Reperforming Loan REMIC Trust, Series 2004-R2-1AF1 (Secured Overnight Financing Rate 1 Month + 0.53%, 0.42% Floor, 9.50% Cap)	5.88% (a)	11/25/2034	662,871
721,644	Reperforming Loan REMIC Trust, Series 2004-R2-1AS	0.68% (a)(c)(f)	11/25/2034	37,829
228,576	Reperforming Loan REMIC Trust, Series 2005-R1-1AF1 (Secured Overnight Financing Rate 1 Month + 0.47%, 0.36% Floor, 9.50% Cap)	5.83% (a)	03/25/2035	208,288
227,037	Reperforming Loan REMIC Trust, Series 2005-R1-1AS	0.79% (a)(c)(f)	03/25/2035	11,264
14,439,879	Residential Accredit Loans, Inc., Series 2005-QA11-4A1	5.37% (c)	10/25/2035	10,579,435
7,677,916	Residential Accredit Loans, Inc., Series 2005-QA13-2A1	5.18% (c)	12/25/2035	6,638,607
5,580,372	Residential Accredit Loans, Inc., Series 2005-QA3-CB1	4.13% (c)	03/25/2035	2,285,401
178,256	Residential Accredit Loans, Inc., Series 2005-QS12-A11 (-11 x Secured Overnight Financing Rate 1 Month + 49.89%, 0.00% Floor, 51.15% Cap)	0.00% (h)	08/25/2035	170,868
726,272	Residential Accredit Loans, Inc., Series 2005-QS13-1A6	5.50%	09/25/2035	595,205

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,487,025	Residential Accredit Loans, Inc., Series 2005-QS13-2A1 (Secured Overnight Financing Rate 1 Month + 0.81%, 0.70% Floor, 5.75% Cap)	5.75%	09/25/2035	1,173,622
6,096,804	Residential Accredit Loans, Inc., Series 2005-QS13-2A2 (-1 x Secured Overnight Financing Rate 1 Month + 4.94%, 0.00% Floor, 5.05% Cap)	0.00% (f)(h)	09/25/2035	292,866
4,894,515	Residential Accredit Loans, Inc., Series 2005-QS14-2A1	6.00%	09/25/2035	1,675,458
1,203,041	Residential Accredit Loans, Inc., Series 2005-QS15-2A	6.00%	10/25/2035	1,005,855
1,433,485	Residential Accredit Loans, Inc., Series 2005-QS15-3A	6.00%	10/25/2035	1,202,739
1,320,745	Residential Accredit Loans, Inc., Series 2005-QS16-A1 (Secured Overnight Financing Rate 1 Month + 0.81%, 0.70% Floor, 5.50% Cap)	5.50%	11/25/2035	1,064,497
1,320,517	Residential Accredit Loans, Inc., Series 2005-QS16-A2 (-1 x Secured Overnight Financing Rate 1 Month + 4.69%, 0.00% Floor, 4.80% Cap)	0.00% (f)(h)	11/25/2035	41,368
746,918	Residential Accredit Loans, Inc., Series 2005-QS17-A1	6.00%	12/25/2035	649,635
772,864	Residential Accredit Loans, Inc., Series 2005-QS17-A10	6.00%	12/25/2035	672,202
2,164,725	Residential Accredit Loans, Inc., Series 2005-QS17-A11	6.00%	12/25/2035	1,882,779
1,538,618	Residential Accredit Loans, Inc., Series 2005-QS17-A2 (Secured Overnight Financing Rate 1 Month + 0.96%, 0.85% Floor, 6.00% Cap)	6.00%	12/25/2035	1,260,577
1,538,618	Residential Accredit Loans, Inc., Series 2005-QS17-A4 (-1 x Secured Overnight Financing Rate 1 Month + 5.04%, 0.00% Floor, 5.15% Cap)	0.00% (f)(h)	12/25/2035	71,616
1,238,020	Residential Accredit Loans, Inc., Series 2005-QS17-A6	6.00%	12/25/2035	1,076,773
554,474	Residential Accredit Loans, Inc., Series 2005-QS5-A3	5.70%	04/25/2035	545,026
1,917,470	Residential Accredit Loans, Inc., Series 2006-QS10-A1	6.00%	08/25/2036	1,584,519
589,641	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	480,489
4,389,736	Residential Accredit Loans, Inc., Series 2006-QS11-1A1	6.50%	08/25/2036	3,432,101
1,085,353	Residential Accredit Loans, Inc., Series 2006-QS12-1A1	6.50%	09/25/2036	500,315
1,756,646	Residential Accredit Loans, Inc., Series 2006-QS12-2A18	5.75%	09/25/2036	1,395,191
2,685,687	Residential Accredit Loans, Inc., Series 2006-QS14-A18	6.25%	11/25/2036	2,165,750
1,185,824	Residential Accredit Loans, Inc., Series 2006-QS15-A1	6.50%	10/25/2036	1,002,152
498,900	Residential Accredit Loans, Inc., Series 2006-QS16-A10	6.00%	11/25/2036	380,394
1,774,009	Residential Accredit Loans, Inc., Series 2006-QS16-A11	6.00%	11/25/2036	1,352,814
1,414,053	Residential Accredit Loans, Inc., Series 2006-QS16-A7	6.00%	11/25/2036	1,078,167
559,601	Residential Accredit Loans, Inc., Series 2006-QS16-A8	6.00%	11/25/2036	426,677
221,445	Residential Accredit Loans, Inc., Series 2006-QS16-A9	6.00%	11/25/2036	168,844
1,033,307	Residential Accredit Loans, Inc., Series 2006-QS17-A4	6.00%	12/25/2036	842,552
5,740,609	Residential Accredit Loans, Inc., Series 2006-QS17-A5	6.00%	12/25/2036	4,680,854
589,985	Residential Accredit Loans, Inc., Series 2006-QS1-A6 (-8 x Secured Overnight Financing Rate 1 Month + 41.98%, 42.86% Cap)	0.92% (h)	01/25/2036	582,572
3,967,504	Residential Accredit Loans, Inc., Series 2006-QS3-1A11	6.00%	03/25/2036	3,373,132
981,817	Residential Accredit Loans, Inc., Series 2006-QS4-A8 (-790 x Secured Overnight Financing Rate 1 Month + 5052.56%, 0.10% Floor, 8.00% Cap)	8.00% (h)	04/25/2036	837,264
3,883,305	Residential Accredit Loans, Inc., Series 2006-QS4-A9	6.00%	04/25/2036	3,065,717
2,360,238	Residential Accredit Loans, Inc., Series 2006-QS5-A3	6.00%	05/25/2036	1,909,131
7,034,396	Residential Accredit Loans, Inc., Series 2006-QS5-A4	6.00%	05/25/2036	5,689,929
1,200,878	Residential Accredit Loans, Inc., Series 2006-QS6-1A16	6.00%	06/25/2036	924,368

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,742,214	Residential Accredit Loans, Inc., Series 2006-QS6-1A2	6.00%	06/25/2036	1,341,058
3,431,465	Residential Accredit Loans, Inc., Series 2006-QS8-A1	6.00%	08/25/2036	2,802,767
5,950,661	Residential Accredit Loans, Inc., Series 2006-QS8-A5 (-1 x Secured Overnight Financing Rate 1 Month + 5.44%, 5.55% Cap)	0.08% (f)(h)	08/25/2036	462,895
2,128,618	Residential Accredit Loans, Inc., Series 2006-QS9-1A6 (-1 x Secured Overnight Financing Rate 1 Month + 5.19%, 0.00% Floor, 5.30% Cap)	0.00% (f)(h)	07/25/2036	119,786
21,087,951	Residential Accredit Loans, Inc., Series 2007-QA5-1A1	5.97% (c)	09/25/2037	13,497,678
24,622,220	Residential Accredit Loans, Inc., Series 2007-QH5-AII (Secured Overnight Financing Rate 1 Month + 0.57%, 0.46% Floor)	5.93%	06/25/2037	9,981,228
9,653,361	Residential Accredit Loans, Inc., Series 2007-QH7-2A1 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor)	6.07%	08/25/2037	8,709,882
21,913,305	Residential Accredit Loans, Inc., Series 2007-QS10-A1	6.50%	09/25/2037	17,570,625
2,276,226	Residential Accredit Loans, Inc., Series 2007-QS11-A1	7.00%	10/25/2037	1,770,430
7,475,081	Residential Accredit Loans, Inc., Series 2007-QS1-1A2 (-1 x Secured Overnight Financing Rate 1 Month + 5.34%, 0.00% Floor, 5.45% Cap)	0.00% (f)(h)	01/25/2037	439,026
752,446	Residential Accredit Loans, Inc., Series 2007-QS1-1A4	6.00%	01/25/2037	583,322
1,799,619	Residential Accredit Loans, Inc., Series 2007-QS1-2A10	6.00%	01/25/2037	1,372,375
2,418,461	Residential Accredit Loans, Inc., Series 2007-QS2-A6	6.25%	01/25/2037	1,962,067
12,495,227	Residential Accredit Loans, Inc., Series 2007-QS3-A1	6.50%	02/25/2037	9,842,349
1,992,442	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	1,543,339
3,316,282	Residential Accredit Loans, Inc., Series 2007-QS4-3A3	6.00%	03/25/2037	2,753,764
1,346,663	Residential Accredit Loans, Inc., Series 2007-QS5-A1	5.50%	03/25/2037	1,037,719
555,553	Residential Accredit Loans, Inc., Series 2007-QS5-A5 (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor, 7.00% Cap)	5.77%	03/25/2037	397,905
1,845,120	Residential Accredit Loans, Inc., Series 2007-QS5-A8 (-1 x Secured Overnight Financing Rate 1 Month + 6.59%, 6.70% Cap)	1.23% (f)(h)	03/25/2037	262,625
1,466,614	Residential Accredit Loans, Inc., Series 2007-QS6-A102	5.75%	04/25/2037	1,152,502
471,559	Residential Accredit Loans, Inc., Series 2007-QS6-A13 (-8 x Secured Overnight Financing Rate 1 Month + 54.05%, 55.00% Cap)	9.41% (h)	04/25/2037	602,248
2,100,077	Residential Accredit Loans, Inc., Series 2007-QS6-A45	5.75%	04/25/2037	1,650,292
3,346,874	Residential Accredit Loans, Inc., Series 2007-QS6-A6	6.25%	04/25/2037	2,710,120
231,158	Residential Accredit Loans, Inc., Series 2007-QS6-A77 (-8 x Secured Overnight Financing Rate 1 Month + 54.88%, 55.83% Cap)	10.25% (h)	04/25/2037	303,025
5,357,402	Residential Accredit Loans, Inc., Series 2007-QS7-2A1	6.75%	06/25/2037	2,230,535
12,593,960	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	9,847,829
3,860,296	Residential Asset Securities Corporation, Series 2005-KS4-M5 (Secured Overnight Financing Rate 1 Month + 1.31%, 1.80% Floor)	7.27%	05/25/2035	3,808,540
6,213,564	Residential Asset Securities Corporation, Series 2007-EMX1-A13 (Secured Overnight Financing Rate 1 Month + 0.31%, 0.20% Floor, 14.00% Cap)	5.67%	01/25/2037	6,136,561
4,379,298	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	1,995,571
1,109,448	Residential Asset Securitization Trust, Series 2005-A12-A7 (-1 x Secured Overnight Financing Rate 1 Month + 4.89%, 0.00% Floor, 5.00% Cap)	0.00% (f)(h)	11/25/2035	91,898
1,405,296	Residential Asset Securitization Trust, Series 2005-A12-A8 (Secured Overnight Financing Rate 1 Month + 0.66%, 0.55% Floor, 5.50% Cap)	5.50%	11/25/2035	719,717
1,513,581	Residential Asset Securitization Trust, Series 2005-A15-1A7	6.00%	02/25/2036	1,426,537

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,968,481	Residential Asset Securitization Trust, Series 2005-A15-5A3	5.75%	02/25/2036	2,713,097
7,093,234	Residential Asset Securitization Trust, Series 2005-A16-A1	5.00%	02/25/2036	2,791,702
2,799,855	Residential Asset Securitization Trust, Series 2005-A8CB-A11	6.00%	07/25/2035	1,847,467
2,828,415	Residential Asset Securitization Trust, Series 2005-A8CB-A2 (-1 x Secured Overnight Financing Rate 1 Month + 4.89%, 0.00% Floor, 5.00% Cap)	0.00% (f)(h)	07/25/2035	176,594
4,929,117	Residential Asset Securitization Trust, Series 2006-A10-A5	6.50%	09/25/2036	1,690,590
644,047	Residential Asset Securitization Trust, Series 2006-A1-1A3	6.00%	04/25/2036	280,493
6,984,010	Residential Asset Securitization Trust, Series 2006-A12-A1	6.25%	11/25/2036	2,623,456
7,270,221	Residential Asset Securitization Trust, Series 2006-A13-A1	6.25%	12/25/2036	2,610,861
10,250,496	Residential Asset Securitization Trust, Series 2006-A1-3A2	6.00%	04/25/2036	4,837,087
14,023,656	Residential Asset Securitization Trust, Series 2006-A14C-2A6 (Secured Overnight Financing Rate 1 Month + 0.56%, 0.45% Floor, 7.00% Cap)	5.92%	12/25/2036	3,229,490
30,948,106	Residential Asset Securitization Trust, Series 2006-A14C-2A7 (-1 x Secured Overnight Financing Rate 1 Month + 6.44%, 6.55% Cap)	1.08% (f)(h)	12/25/2036	4,288,578
5,471,283	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	2,320,902
3,812,659	Residential Asset Securitization Trust, Series 2006-A2-A4	6.00%	01/25/2046	1,609,768
3,168,681	Residential Asset Securitization Trust, Series 2006-A2-A9	6.00%	01/25/2046	1,337,871
2,250,431	Residential Asset Securitization Trust, Series 2006-A8-1A1	6.00%	08/25/2036	1,260,987
4,477,529	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x Secured Overnight Financing Rate 1 Month + 27.94%, 28.40% Cap)	6.52% (b)(h)	01/25/2046	4,731,889
19,262,060	Residential Asset Securitization Trust, Series 2007-A2-1A2	6.00%	04/25/2037	10,385,650
716,380	Residential Asset Securitization Trust, Series 2007-A3-1A2 (-8 x Secured Overnight Financing Rate 1 Month + 45.51%, 46.38% Cap)	4.44% (h)	04/25/2037	930,837
22,893,375	Residential Asset Securitization Trust, Series 2007-A5-1A4 (-1 x Secured Overnight Financing Rate 1 Month + 5.99%, 6.10% Cap)	0.63% (f)(h)	05/25/2037	1,252,497
5,881,688	Residential Asset Securitization Trust, Series 2007-A5-1A6 (Secured Overnight Financing Rate 1 Month + 0.51%, 0.40% Floor, 6.50% Cap)	5.87%	05/25/2037	875,518
4,007,695	Residential Asset Securitization Trust, Series 2007-A5-2A3	6.00%	05/25/2037	2,089,990
1,756,368	Residential Asset Securitization Trust, Series 2007-A5-2A5	6.00%	05/25/2037	915,936
7,497,059	Residential Asset Securitization Trust, Series 2007-A6-1A2	6.00%	06/25/2037	3,939,142
7,757,702	Residential Asset Securitization Trust, Series 2007-A7-A1	6.00%	07/25/2037	3,142,538
34,123,358	Residential Asset Securitization Trust, Series 2007-A7-A2	6.00%	07/25/2037	13,822,902
15,119,340	Residential Asset Securitization Trust, Series 2007-A7-A6	6.00%	07/25/2037	6,124,636
3,680,921	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A1	6.00%	10/25/2036	2,771,390
1,092,723	Residential Funding Mortgage Securities Trust, Series 2006-S5-A12	6.00%	06/25/2036	910,173
74,812	Residential Funding Mortgage Securities Trust, Series 2006-S5-A15	6.00%	06/25/2036	62,314
2,248,527	Residential Funding Mortgage Securities Trust, Series 2006-S9-A1	6.25%	09/25/2036	1,750,772
2,639,367	Residential Funding Mortgage Securities Trust, Series 2007-S1-A7	6.00%	01/25/2037	2,018,736
1,370,633	Residential Funding Mortgage Securities Trust, Series 2007-S2-A1	6.00%	02/25/2037	1,016,284
1,544,169	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	1,144,956
2,882,788	Residential Funding Mortgage Securities Trust, Series 2007-S2-A5	6.00%	02/25/2037	2,137,502
450,484	Residential Funding Mortgage Securities Trust, Series 2007-S2-A9	6.00%	02/25/2037	334,020
1,464,640	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	1,058,330
1,382,448	Residential Funding Mortgage Securities Trust, Series 2007-S4-A1	6.00%	04/25/2037	1,060,400
774,212	Residential Funding Mortgage Securities Trust, Series 2007-S4-A2	6.00%	04/25/2037	593,853

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,464,962	Residential Funding Mortgage Securities Trust, Series 2007-S5-A1	6.00%	05/25/2037	8,503,489
3,032,787	Residential Funding Mortgage Securities Trust, Series 2007-S5-A8	6.00%	05/25/2037	2,465,036
1,260,356	Residential Funding Mortgage Securities Trust, Series 2007-S6-2A4	6.00%	06/25/2037	921,126
7,869,686	Residential Funding Mortgage Securities Trust, Series 2007-S7-A20	6.00%	07/25/2037	6,056,926
3,966,253	Residential Funding Mortgage Securities Trust, Series 2007-S8-1A1	6.00%	09/25/2037	2,681,394
239,782	Residential Funding Mortgage Securities Trust, Series 2007-SA1-4A	4.56% (c)	02/25/2037	219,577
2,673,488	Residential Funding Mortgage Securities Trust, Series 2007-SA2-2A1	4.66% (c)	04/25/2037	2,224,804
6,300,000	Residential Mortgage Loan Trust, Series 2020-2-M1	3.57% (a)(c)	05/25/2060	5,522,833
37,936,601	RSFR, Series 2020-1-PT	5.71% (a)(d)	02/17/2025	36,533,516
59,135,051	RSFR, Series 2021-1-PT	4.75% (a)(d)	06/19/2026	56,159,730
3,545,838	Securitized Asset Backed Receivables LLC Trust, Series 2006-NC3-A2B (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor)	5.77%	09/25/2036	1,242,406
5,436,603	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2A (Secured Overnight Financing Rate 1 Month + 0.25%, 0.14% Floor)	5.61%	04/25/2037	3,668,405
5,313,430	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2B (Secured Overnight Financing Rate 1 Month + 0.55%, 0.44% Floor)	5.91%	04/25/2037	3,585,161
14,516,434	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR4-A2B (Secured Overnight Financing Rate 1 Month + 0.31%, 0.20% Floor)	5.67%	05/25/2037	8,810,502
185,109,091	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	0.97% (a)(c)	02/25/2054	156,857,760
50,893	Sequoia Mortgage Trust, Series 2003-4-2A1 (Secured Overnight Financing Rate 1 Month + 0.81%, 0.70% Floor, 11.50% Cap)	6.17%	07/20/2033	46,410
3,403,770	SG Mortgage Securities Trust, Series 2006-FRE1-A1A (Secured Overnight Financing Rate 1 Month + 0.45%, 0.34% Floor)	5.81%	02/25/2036	3,293,964
2,444,159	SG Mortgage Securities Trust, Series 2006-FRE1-A2C (Secured Overnight Financing Rate 1 Month + 0.65%, 0.54% Floor)	6.01%	02/25/2036	1,233,109
11,238,468	Soundview Home Loan Trust, Series 2007-NS1-M1 (Secured Overnight Financing Rate 1 Month + 0.46%, 0.35% Floor)	5.82%	01/25/2037	10,799,198
3,261,016	Soundview Home Loan Trust, Series 2007-OPT1-2A2 (Secured Overnight Financing Rate 1 Month + 0.26%, 0.15% Floor)	5.62%	06/25/2037	2,153,401
5,781,913	Soundview Home Loan Trust, Series 2007-OPT3-1A1 (Secured Overnight Financing Rate 1 Month + 0.28%, 0.17% Floor)	5.64%	08/25/2037	4,882,522
18,275,470	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (Secured Overnight Financing Rate 1 Month + 1.11%, 1.00% Floor)	6.47%	09/25/2037	12,706,995
42,133,071	Soundview Home Loan Trust, Series 2007-WM1W-2A1 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	3.73% (b)(l)	02/25/2037	33,176,082
3,796,745	Specialty Underwriting & Residential Finance Trust, Series 2006-BC2-A2B	4.07% (d)	02/25/2037	1,374,729
13,089,703	Specialty Underwriting & Residential Finance Trust, Series 2007-AB1-A2C (Secured Overnight Financing Rate 1 Month + 0.36%, 0.25% Floor)	5.72%	03/25/2037	7,130,631
9,826,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH1-M1	3.22% (a)(c)	01/28/2050	9,492,774
3,398,497	STARM Mortgage Loan Trust, Series 2007-2-1A1	4.16% (c)	04/25/2037	1,389,204
1,347,787	STARM Mortgage Loan Trust, Series 2007-3-1A1	5.03% (c)	06/25/2037	864,887
6,329,000	Starwood Mortgage Residential Trust, Series 2021-1-B2	4.52% (a)(c)	05/25/2065	4,626,893
5,000,000	Starwood Mortgage Residential Trust, Series 2021-2-B1	2.75% (a)(c)	05/25/2065	3,542,827
7,110,000	Starwood Mortgage Residential Trust, Series 2021-2-B2	3.00% (a)(c)	05/25/2065	4,504,568

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,103,000	Starwood Mortgage Residential Trust, Series 2021-5-M1	3.25% (a)(c)	09/25/2066	6,386,996
1,117,713	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	5.23% (c)	12/25/2035	1,000,166
2,216,371	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-12-2A1	4.54% (c)	01/25/2037	1,579,696
7,406,542	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-1-8A1	5.12% (c)	02/25/2036	4,429,650
1,129,345	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-8-4A4	4.77% (c)	09/25/2036	1,008,227
6,568,371	Structured Adjustable Rate Mortgage Loan Trust, Series 2007-7-1A1 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor)	6.07%	08/25/2037	5,677,835
69,370,244	Structured Asset Investment Loan Trust, Series 2006-3-A1 (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor)	5.79%	06/25/2036	44,241,470
8,020,384	Structured Asset Investment Loan Trust, Series 2006-4-A1 (Secured Overnight Financing Rate 1 Month + 0.29%, 0.17% Floor)	5.64%	07/25/2036	4,799,971
20,800,000	Structured Asset Investment Loan Trust, Series 2006-4-A5 (Secured Overnight Financing Rate 1 Month + 0.42%, 0.31% Floor)	5.78%	07/25/2036	7,007,857
8,567,687	Structured Asset Mortgage Investments Trust, Series 2006-AR3-12A2 (Secured Overnight Financing Rate 1 Month + 0.51%, 0.40% Floor, 10.50% Cap)	5.87%	05/25/2036	6,739,501
746,685	Structured Asset Securities Corporation, Series 2003-24A-1A3	6.57% (c)	07/25/2033	727,519
8,490,864	Structured Asset Securities Corporation, Series 2005-5-3A1	6.00%	04/25/2035	4,655,738
65,507,717	Structured Asset Securities Corporation, Series 2006-BC4-A1 (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor)	5.79%	12/25/2036	39,011,221
10,589,935	Structured Asset Securities Corporation, Series 2006-BC4-A4 (Secured Overnight Financing Rate 1 Month + 0.45%, 0.34% Floor)	5.81%	12/25/2036	10,175,515
46,901,356	Structured Asset Securities Corporation, Series 2007-4-1A3 (-1 x Secured Overnight Financing Rate 1 Month + 6.14%, 6.25% Cap)	0.78% (a)(f)(h)	03/28/2045	3,027,809
20,127,500	Structured Asset Securities Corporation, Series 2007-BC4-M1 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor)	5.97%	11/25/2037	14,704,524
12,628,996	Structured Asset Securities Corporation, Series 2007-MN1A-A4 (Secured Overnight Financing Rate 1 Month + 0.35%, 0.24% Floor)	5.71% (a)	01/25/2037	7,834,630
14,821,475	Structured Asset Securities Corporation, Series 2007-RF1-1A (Secured Overnight Financing Rate 1 Month + 0.30%, 0.19% Floor)	5.66% (a)	03/25/2037	11,982,689
201,328	SunTrust Alternative Loan Trust, Series 2005-1F-2A3	5.75%	12/25/2035	182,817
454,398	SunTrust Alternative Loan Trust, Series 2006-1F-1A3	6.00%	04/25/2036	187,978
10,699,904	Terwin Mortgage Trust, Series 2006-7-2A3 (Secured Overnight Financing Rate 1 Month + 0.65%, 0.54% Floor)	6.01% (a)	08/25/2037	4,667,394
118,315	Thornburg Mortgage Securities Trust, Series 2003-6-A2 (Secured Overnight Financing Rate 1 Month + 1.11%, 1.00% Floor, 11.50% Cap)	6.47%	12/25/2033	112,524
2,415,712	Thornburg Mortgage Securities Trust, Series 2004-4-5A	3.01% (c)	12/25/2044	2,104,768
4,341,158	Thornburg Mortgage Securities Trust, Series 2007-1-A1	6.86% (g)	03/25/2037	3,844,352
1,431,778	Thornburg Mortgage Securities Trust, Series 2007-1-A2A	6.86% (g)	03/25/2037	1,196,839
16,561,258	Toorak Mortgage Corporation Ltd., Series 2021-1-A1	3.24% (a)(d)	06/25/2024	16,251,879
5,000,000	Tricon American Homes Trust, Series 2019-SFR1-E	3.40% (a)	03/17/2038	4,762,472
8,900,000	Tricon American Homes Trust, Series 2020-SFR1-D	2.55% (a)	07/17/2038	8,189,497
1,600,000	Tricon American Homes Trust, Series 2020-SFR1-E	3.54% (a)	07/17/2038	1,496,009
16,000,000	Tricon Residential Trust, Series 2021-SFR1-B	2.24% (a)	07/17/2038	14,594,510
13,250,000	Tricon Residential Trust, Series 2021-SFR1-C	2.34% (a)	07/17/2038	12,084,154

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,250,000	Tricon Residential Trust, Series 2021-SFR1-D	2.59% (a)	07/17/2038	4,788,105
10,000,000	Tricon Residential Trust, Series 2021-SFR1-E2	2.89% (a)	07/17/2038	9,041,105
11,300,000	Tricon Residential Trust, Series 2021-SFR1-F	3.69% (a)	07/17/2038	10,152,755
3,892,721	VCAT LLC, Series 2021-NPL3-A1	1.74% (a)(d)	05/25/2051	3,768,541
17,442,101	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(d)	08/25/2051	16,867,159
29,194,173	VCAT LLC, Series 2021-NPL5-A1	1.87% (a)(d)	08/25/2051	28,700,833
13,026,628	VCAT LLC, Series 2021-NPL6-A1	1.92% (a)(d)	09/25/2051	12,760,289
6,824,031	Velocity Commercial Capital Loan Trust, Series 2017-2-AFX	3.07% (a)(c)	11/25/2047	6,492,781
9,117,359	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(c)	10/26/2048	8,745,997
23,855,307	Velocity Commercial Capital Loan Trust, Series 2019-1-A	3.76% (a)(c)	03/25/2049	22,318,112
2,494,623	Velocity Commercial Capital Loan Trust, Series 2019-1-M4	4.61% (a)(c)	03/25/2049	1,950,009
8,553,345	Velocity Commercial Capital Loan Trust, Series 2019-2-A	3.13% (a)(c)	07/25/2049	8,007,436
3,145,466	Velocity Commercial Capital Loan Trust, Series 2019-2-M1	3.26% (a)(c)	07/25/2049	2,781,899
2,082,402	Velocity Commercial Capital Loan Trust, Series 2020-1-M4	3.54% (a)(c)	02/25/2050	1,629,172
6,100,000	Verus Securitization Trust, Series 2021-3-M1	2.40% (a)(c)	06/25/2066	4,053,355
4,588,000	Verus Securitization Trust, Series 2021-4-B1	3.05% (a)(c)	07/25/2066	2,797,032
2,300,000	Verus Securitization Trust, Series 2021-4-B2	3.81% (a)(c)	07/25/2066	1,460,540
2,500,000	Verus Securitization Trust, Series 2021-4-M1	2.20% (a)(c)	07/25/2066	1,478,152
6,651,000	Verus Securitization Trust, Series 2021-5-B1	3.04% (a)(c)	09/25/2066	4,190,935
9,255,000	Verus Securitization Trust, Series 2021-5-M1	2.33% (a)(c)	09/25/2066	6,059,044
13,350,087	VOLT LLC, Series 2021-CF1-A1	1.99% (a)(d)	08/25/2051	12,601,374
11,605,977	VOLT LLC, Series 2021-CF2-A1	2.49% (a)(d)	11/27/2051	10,785,791
15,886,801	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(d)	02/27/2051	15,415,149
5,608,166	VOLT LLC, Series 2021-NPL2-A1	1.89% (a)(d)	02/27/2051	5,439,422
47,718,750	VOLT LLC, Series 2021-NPL3-A1	2.24% (a)(d)	02/27/2051	46,614,438
6,291,382	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(d)	03/27/2051	6,132,627
20,646,284	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(d)	04/25/2051	19,978,412
1,643,126	VOLT LLC, Series 2021-NPL9-A1	1.99% (a)(d)	05/25/2051	1,578,427
6,118,792	Voyager Trust, Series 2009-1-SAC3	12.21% (a)(b)(c)	02/25/2038	4,367,078
1,135,633	Washington Mutual Asset-Backed Certificates Trust, Series 2006-HE2-A4 (Secured Overnight Financing Rate 1 Month + 0.59%, 0.48% Floor)	5.95%	05/25/2036	852,076
19,316,601	Washington Mutual Asset-Backed Certificates Trust, Series 2007-HE2-2A2 (Secured Overnight Financing Rate 1 Month + 0.33%, 0.22% Floor)	5.69%	02/25/2037	5,455,628
3,587,542	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-1-2A	6.00%	03/25/2035	2,971,113
886,258	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-4-5A1	5.50%	06/25/2035	732,390
376,107	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-5-CB12 (-11 x Secured Overnight Financing Rate 1 Month + 49.34%, 0.00% Floor, 50.60% Cap)	0.00% (h)	07/25/2035	379,396
1,217,926	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-5-CB6 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor, 7.50% Cap)	6.07%	07/25/2035	1,038,832
300,409	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-6-2A7	5.50%	08/25/2035	255,550

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,502,012	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-2CB6 (Secured Overnight Financing Rate 1 Month + 1.56%, 1.45% Floor, 6.00% Cap)	6.00%	08/25/2035	3,319,670
318,365	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-2CB7 (-11 x Secured Overnight Financing Rate 1 Month + 48.79%, 0.00% Floor, 50.05% Cap)	0.00% (h)	08/25/2035	299,087
2,180,142	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-7-3CB	6.50%	08/25/2035	1,781,565
4,675,463	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-8-1A2	5.50%	10/25/2035	4,149,795
4,752,656	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-9-2A2	5.50%	11/25/2035	4,138,756
1,112,482	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-9-CX	5.50% (f)	11/25/2035	196,746
4,708,776	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-AR19-B1 (Secured Overnight Financing Rate 1 Month + 1.16%, 1.05% Floor, 10.50% Cap)	6.52%	12/25/2045	3,921,486
4,187,385	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-2CB1	7.00%	02/25/2036	2,962,482
1,456,757	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A1	5.75%	02/25/2036	1,321,049
736,221	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A2	5.75%	02/25/2036	664,983
625,726	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A7	5.75%	02/25/2036	565,482
1,921,062	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-3-3CB4	6.00%	04/25/2036	1,601,538
1,096,782	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-1A8	5.75%	07/25/2036	830,323
2,469,997	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-2CB1	6.00%	07/25/2036	1,649,920
4,486,554	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-2CB6	6.00%	07/25/2036	2,996,949
12,965,490	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-3A3	6.72% (d)	07/25/2036	3,232,015
5,403,035	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-3A5	6.95% (d)	07/25/2036	1,345,899
7,696,735	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A4	4.16% (d)	10/25/2036	2,698,785
2,845,459	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-9-A7	4.28% (d)	10/25/2036	911,995
5,525,562	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR10-1A1	4.47% (c)	09/25/2036	4,613,842
3,715,441	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR10-A1 (Secured Overnight Financing Rate 1 Month + 0.31%, 0.20% Floor)	5.67%	12/25/2036	1,804,722
5,629,015	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR15-1A (12 Month US Treasury Average + 0.84%, 0.84% Floor)	5.85%	11/25/2046	4,775,472
5,070,491	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR4-2A (12 Month US Treasury Average + 0.95%, 0.95% Floor)	5.96%	06/25/2046	3,449,342
4,658,381	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR5-4A (12 Month US Treasury Average + 0.99%, 0.99% Floor)	6.00%	06/25/2046	3,636,937

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,291,686	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR5-A12B (12 Month US Treasury Average + 0.98%, 0.98% Floor)	5.99%	06/25/2046	2,847,877
446,388	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR6-2A3	4.54% (c)	08/25/2036	382,710
7,021,653	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A6	6.00%	04/25/2037	5,596,075
2,132,258	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A2	6.00%	04/25/2037	1,799,280
2,965,206	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A3	6.00%	04/25/2037	2,500,422
2,202,953	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-4-1A1	5.50%	06/25/2037	2,067,656
158,851	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A11 (-6 x Secured Overnight Financing Rate 1 Month + 38.79%, 39.48% Cap)	6.66% (h)	06/25/2037	180,426
3,971,269	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A6	6.00%	06/25/2037	3,510,231
7,610,917	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HE1-2A2 (Secured Overnight Financing Rate 1 Month + 0.22%, 0.22% Floor)	5.58%	01/25/2037	3,552,934
14,257,318	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HE4-1A (Secured Overnight Financing Rate 1 Month + 0.28%, 0.28% Floor)	5.64%	07/25/2047	10,281,977
4,676,871	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY3-4A1	4.31% (c)	03/25/2037	4,233,938
7,466,895	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY5-1A1	3.67% (c)	05/25/2037	6,409,152
5,486,790	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-OC1-A2 (Secured Overnight Financing Rate 1 Month + 0.35%, 0.24% Floor)	5.71%	01/25/2047	4,950,937
496,839	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A10	6.00%	03/25/2037	433,356
2,181,510	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A3	6.00%	03/25/2037	1,902,770
1,880,939	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A5	6.00%	03/25/2037	1,640,604
3,082,764	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A6	6.00%	03/25/2037	2,688,868
11,600,080	Wells Fargo Alternative Loan Trust, Series 2007-PA2-1A1	6.00%	06/25/2037	10,530,639
2,009,362	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A1 (Secured Overnight Financing Rate 1 Month + 0.46%, 0.35% Floor, 7.00% Cap)	5.82%	06/25/2037	1,438,065
2,960,101	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A2 (-1 x Secured Overnight Financing Rate 1 Month + 6.54%, 6.65% Cap)	1.18% (f)(h)	06/25/2037	199,048
236,784	Wells Fargo Alternative Loan Trust, Series 2007-PA3-1A4	5.75%	07/25/2037	201,101
4,138,234	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A1	6.00%	07/25/2037	3,584,424
1,644,147	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A4	6.00%	07/25/2037	1,424,114
2,763,330	Wells Fargo Alternative Loan Trust, Series 2007-PA3-3A1	6.25%	07/25/2037	2,350,895
21,532,686	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	18,562,112
3,988,299	Wells Fargo Alternative Loan Trust, Series 2007-PA6-A1	5.67% (c)	12/28/2037	3,574,174
1,432,498	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR12- 1A1	6.09% (c)	09/25/2036	1,278,184
642,402	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR13- A2	6.18% (c)	09/25/2036	607,065
737,947	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR4- 2A1	4.77% (c)	04/25/2036	693,798

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,125,874	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	1,006,617
78,302	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A32	5.75%	06/25/2037	69,255
2,535,386	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A34	6.00%	06/25/2037	2,266,828
686,706	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A36	6.00%	06/25/2037	613,948
233,538	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A43 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor, 7.00% Cap)	5.97%	06/25/2037	196,947
638,021	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A49	6.00%	06/25/2037	570,439
270,104	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A8 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor, 7.00% Cap)	5.97%	06/25/2037	227,784
121,849	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A9 (-6 x Secured Overnight Financing Rate 1 Month + 38.31%, 39.00% Cap)	6.18% (h)	06/25/2037	133,153
10,604,033	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR9- A1	6.04% (c)	12/28/2037	9,347,448
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$10,465,627,508)				8,394,975,872
US Government and Agency Mortgage Backed Obligations - 50.5%				
1,920,031	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C03490	4.50%	08/01/2040	1,921,033
13,252,578	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91388	3.50%	02/01/2032	12,804,148
6,826,331	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91403	3.50%	03/01/2032	6,595,319
6,913,902	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91413	3.50%	12/01/2031	6,679,855
3,523,484	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91417	3.50%	01/01/2032	3,404,271
14,179,978	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91447	3.50%	05/01/2032	13,700,023
5,431,742	Federal Home Loan Mortgage Corporation Pass-Thru, Pool C91596	3.00%	02/01/2033	5,145,361
2,600,699	Federal Home Loan Mortgage Corporation Pass-Thru, Pool D98901	3.50%	01/01/2032	2,512,702
5,705,424	Federal Home Loan Mortgage Corporation Pass-Thru, Pool D98923	3.50%	01/01/2032	5,512,396
6,840,403	Federal Home Loan Mortgage Corporation Pass-Thru, Pool D99724	3.00%	11/01/2032	6,480,117
6,307,139	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G01840	5.00%	07/01/2035	6,420,528
1,305,129	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G04817	5.00%	09/01/2038	1,328,653
5,135,728	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G07801	4.00%	10/01/2044	4,967,551
11,044,001	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G07862	4.00%	01/01/2044	10,746,097
12,046,084	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G07905	4.00%	01/01/2042	11,746,149
24,338,888	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08534	3.00%	06/01/2043	22,411,841
7,870,470	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08537	3.00%	07/01/2043	7,247,314
14,396,755	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08614	3.00%	11/01/2044	13,184,419
16,784,719	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08619	3.00%	12/01/2044	15,371,215
21,415,389	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08622	3.00%	01/01/2045	19,612,754
40,594,416	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08626	3.00%	02/01/2045	37,177,427
20,647,447	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08631	3.00%	03/01/2045	18,909,463
58,481,108	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08635	3.00%	04/01/2045	53,558,443
17,838,184	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08653	3.00%	07/01/2045	16,336,536
10,347,000	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08658	3.00%	08/01/2045	9,475,946
11,725,354	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08670	3.00%	10/01/2045	10,734,591
138,310,395	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08675	3.00%	11/01/2045	126,623,626
56,802,820	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08680	3.00%	12/01/2045	51,967,894
23,780,369	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08686	3.00%	01/01/2046	21,756,879

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
53,133,190	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08692	3.00%	02/01/2046	48,595,452
16,892,607	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08705	3.00%	05/01/2046	15,423,732
19,541,580	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08715	3.00%	08/01/2046	17,824,159
1,027,714	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08800	3.50%	02/01/2048	960,820
10,325,954	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G16072	3.00%	02/01/2032	9,893,116
23,386,875	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G60251	3.50%	10/01/2045	21,865,234
60,310,598	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G60393	3.50%	01/01/2046	56,633,189
7,498,702	Federal Home Loan Mortgage Corporation Pass-Thru, Pool J22834	2.50%	03/01/2028	7,217,033
21,451,644	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q13637	3.00%	11/01/2042	19,762,431
21,389,083	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q13638	3.00%	11/01/2042	19,695,939
37,046,088	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q16672	3.00%	03/01/2043	34,113,038
2,388,174	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q23595	4.00%	12/01/2043	2,327,201
2,717,129	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q24052	4.00%	01/01/2044	2,629,289
2,244,194	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q24172	4.00%	01/01/2044	2,185,279
2,501,151	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q24979	4.00%	02/01/2044	2,417,437
9,648,853	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q31596	3.50%	02/01/2045	9,021,063
4,150,017	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q32861	3.50%	04/01/2045	3,879,993
9,985,427	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q32921	3.50%	04/01/2045	9,335,696
10,992,829	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q39502	3.50%	03/01/2046	10,303,534
24,346,622	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q44073	3.00%	09/01/2046	22,154,046
15,052,744	Federal Home Loan Mortgage Corporation Pass-Thru, Pool QU7965	2.00%	09/01/2051	11,907,870
14,196,636	Federal Home Loan Mortgage Corporation Pass-Thru, Pool QU7970	2.00%	09/01/2051	11,195,263
49,017,539	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA3515	2.50%	09/01/2050	41,916,283
13,816,482	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA3722	2.50%	10/01/2050	11,935,070
20,661,530	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA4218	2.50%	12/01/2050	17,811,993
15,851,400	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA4968	2.50%	04/01/2046	13,762,298
59,350,083	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RA5267	3.00%	05/01/2051	52,799,450
74,450,976	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5089	1.50%	12/01/2040	62,022,432
8,221,132	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5106	2.50%	03/01/2041	7,323,298
85,086,107	Federal Home Loan Mortgage Corporation Pass-Thru, Pool RB5110	1.50%	05/01/2041	70,692,487
15,805,553	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0035	3.00%	04/01/2047	14,440,031
32,576,026	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0699	2.00%	11/01/2050	27,510,786
45,684,056	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0715	2.00%	09/01/2051	38,340,014
60,182,632	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD1914	4.00%	10/01/2052	56,980,238
25,220,358	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD1966	4.00%	11/01/2052	23,864,565
64,960,322	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD2120	3.00%	10/01/2051	57,838,139
39,761,300	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD2386	3.50%	06/01/2052	36,717,252
23,751,568	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD2759	5.50%	05/01/2053	24,046,161
54,921,829	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD3454	5.50%	08/01/2053	55,563,930
198,264,985	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD7534	2.50%	02/01/2051	172,284,930
83,260,538	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8152	3.00%	06/01/2051	73,826,278
3,188,213	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8168	3.00%	09/01/2051	2,825,629
8,894,347	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8169	3.50%	09/01/2051	8,184,452
39,974,903	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD8214	3.50%	05/01/2052	36,692,814

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
41,118,667	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SE9043	2.00%	09/01/2051	32,527,818
967,174	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60392	4.00%	10/01/2041	911,724
1,355,752	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60681	4.00%	05/01/2042	1,303,870
5,464,601	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60782	3.50%	07/01/2042	5,052,822
6,533,693	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60853	3.50%	09/01/2042	6,041,363
6,312,390	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60854	3.50%	09/01/2042	5,836,750
1,030,694	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T65110	3.50%	10/01/2042	958,147
6,855,737	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T65492	3.00%	06/01/2048	6,045,660
549,395	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T69016	5.00%	06/01/2041	543,677
10,731,349	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T69050	3.50%	05/01/2046	9,887,548
134,119	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U60299	4.00%	11/01/2040	129,735
1,288,616	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U99125	3.00%	01/01/2043	1,178,072
49,567,371	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V81821	3.00%	08/01/2045	45,394,980
14,128,988	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V82117	3.00%	12/01/2045	12,935,135
11,691,966	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V82209	3.50%	02/01/2046	10,982,756
6,638,973	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V82248	3.50%	03/01/2046	6,207,019
78,327,481	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Z40117	3.00%	04/01/2045	71,963,803
6,582,917	Federal Home Loan Mortgage Corporation Pass-Thru, Pool ZS4750	3.00%	01/01/2048	5,931,595
14,399,234	Federal Home Loan Mortgage Corporation Pass-Thru, Pool ZT1827	3.00%	07/01/2047	13,073,339
382,483	Federal Home Loan Mortgage Corporation REMICS, Series 2519-ZD	5.50%	11/15/2032	382,985
204,809	Federal Home Loan Mortgage Corporation REMICS, Series 2596-ZL	5.00%	04/15/2033	204,679
142,832	Federal Home Loan Mortgage Corporation REMICS, Series 2684-ZN	4.00%	10/15/2033	137,964
875,562	Federal Home Loan Mortgage Corporation REMICS, Series 2750-ZT	5.00%	02/15/2034	875,578
2,534,760	Federal Home Loan Mortgage Corporation REMICS, Series 2825-PZ	5.50%	07/15/2034	2,563,838
1,515,308	Federal Home Loan Mortgage Corporation REMICS, Series 2898-JZ	5.00%	12/15/2034	1,519,877
3,699,327	Federal Home Loan Mortgage Corporation REMICS, Series 2899-AZ	5.00%	12/15/2034	3,715,904
2,042,719	Federal Home Loan Mortgage Corporation REMICS, Series 2909-Z	5.00%	12/15/2034	2,052,490
4,136,762	Federal Home Loan Mortgage Corporation REMICS, Series 2932-Z	5.00%	02/15/2035	4,162,093
1,599,714	Federal Home Loan Mortgage Corporation REMICS, Series 3002-SN (-1 x Secured Overnight Financing Rate 30 Day Average + 6.39%, 6.50% Cap)	1.05% (f)(h)	07/15/2035	120,111
986,380	Federal Home Loan Mortgage Corporation REMICS, Series 3030-SL (-1 x Secured Overnight Financing Rate 30 Day Average + 5.99%, 6.10% Cap)	0.65% (f)(h)	09/15/2035	70,985
358,057	Federal Home Loan Mortgage Corporation REMICS, Series 3045-DI (-1 x Secured Overnight Financing Rate 30 Day Average + 6.62%, 6.73% Cap)	1.28% (f)(h)	10/15/2035	31,795
2,619,744	Federal Home Loan Mortgage Corporation REMICS, Series 3116-Z	5.50%	02/15/2036	2,649,436
393,793	Federal Home Loan Mortgage Corporation REMICS, Series 3117-ZN	4.50%	02/15/2036	374,088
1,310,340	Federal Home Loan Mortgage Corporation REMICS, Series 3174-PZ	5.00%	01/15/2036	1,320,564

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
329,002	Federal Home Loan Mortgage Corporation REMICS, Series 3187-JZ	5.00%	07/15/2036	331,712
917,745	Federal Home Loan Mortgage Corporation REMICS, Series 3188-ZK	5.00%	07/15/2036	922,986
1,422,439	Federal Home Loan Mortgage Corporation REMICS, Series 3203-SE (-1 x Secured Overnight Financing Rate 30 Day Average + 6.39%, 6.50% Cap)	1.05% (f)(h)	08/15/2036	118,591
1,853,237	Federal Home Loan Mortgage Corporation REMICS, Series 3203-Z	5.00%	07/15/2036	1,845,032
2,936,467	Federal Home Loan Mortgage Corporation REMICS, Series 3203-ZC	5.00%	07/15/2036	2,923,466
1,895,613	Federal Home Loan Mortgage Corporation REMICS, Series 3261-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 6.32%, 6.43% Cap)	0.98% (f)(h)	01/15/2037	166,837
1,713,157	Federal Home Loan Mortgage Corporation REMICS, Series 3275-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 5.97%, 6.08% Cap)	0.63% (f)(h)	02/15/2037	125,873
374,763	Federal Home Loan Mortgage Corporation REMICS, Series 3315-HZ	6.00%	05/15/2037	377,285
1,296,756	Federal Home Loan Mortgage Corporation REMICS, Series 3326-GS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.54%, 6.65% Cap)	1.20% (f)(h)	06/15/2037	118,364
334,242	Federal Home Loan Mortgage Corporation REMICS, Series 3351-ZC	5.50%	07/15/2037	343,062
4,278,503	Federal Home Loan Mortgage Corporation REMICS, Series 3355-BI (-1 x Secured Overnight Financing Rate 30 Day Average + 5.94%, 6.05% Cap)	0.60% (f)(h)	08/15/2037	361,311
190,820	Federal Home Loan Mortgage Corporation REMICS, Series 3369-Z	6.00%	09/15/2037	193,689
528,025	Federal Home Loan Mortgage Corporation REMICS, Series 3405-ZG	5.50%	01/15/2038	524,124
241,998	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SI (-1 x Secured Overnight Financing Rate 30 Day Average + 6.07%, 6.18% Cap)	0.73% (f)(h)	02/15/2038	17,283
833,297	Federal Home Loan Mortgage Corporation REMICS, Series 3423-GS (-1 x Secured Overnight Financing Rate 30 Day Average + 5.54%, 5.65% Cap)	0.20% (f)(h)	03/15/2038	48,912
136,836	Federal Home Loan Mortgage Corporation REMICS, Series 3423-SG (-1 x Secured Overnight Financing Rate 30 Day Average + 5.54%, 5.65% Cap)	0.20% (f)(h)	03/15/2038	7,791
221,110	Federal Home Loan Mortgage Corporation REMICS, Series 3451-S (-1 x Secured Overnight Financing Rate 30 Day Average + 5.92%, 6.03% Cap)	0.58% (f)(h)	02/15/2037	14,845
151,857	Federal Home Loan Mortgage Corporation REMICS, Series 3455-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 5.95%, 6.06% Cap)	0.61% (f)(h)	06/15/2038	10,230
67,233	Federal Home Loan Mortgage Corporation REMICS, Series 3473-SM (-1 x Secured Overnight Financing Rate 30 Day Average + 5.96%, 6.07% Cap)	0.62% (f)(h)	07/15/2038	4,902
1,518,217	Federal Home Loan Mortgage Corporation REMICS, Series 3484-SE (-1 x Secured Overnight Financing Rate 30 Day Average + 5.74%, 5.85% Cap)	0.40% (f)(h)	08/15/2038	92,282
2,146,457	Federal Home Loan Mortgage Corporation REMICS, Series 3519-SD (-1 x Secured Overnight Financing Rate 30 Day Average + 5.44%, 5.55% Cap)	0.10% (f)(h)	02/15/2038	123,690
669,035	Federal Home Loan Mortgage Corporation REMICS, Series 3524-LB	3.16% (c)(f)(j)	06/15/2038	625,625

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
59,194	Federal Home Loan Mortgage Corporation REMICS, Series 3530-GZ	4.50% (i)	05/15/2039	55,028
1,959,568	Federal Home Loan Mortgage Corporation REMICS, Series 3541-EI (-1 x Secured Overnight Financing Rate 30 Day Average + 6.64%, 6.75% Cap)	1.30% (f)(h)	06/15/2039	199,825
136,938	Federal Home Loan Mortgage Corporation REMICS, Series 3545-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 6.04%, 6.15% Cap)	0.70% (f)(h)	06/15/2039	10,291
56,966	Federal Home Loan Mortgage Corporation REMICS, Series 3549-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 5.69%, 5.80% Cap)	0.35% (f)(h)	07/15/2039	4,203
2,450,733	Federal Home Loan Mortgage Corporation REMICS, Series 3577-LS (-1 x Secured Overnight Financing Rate 30 Day Average + 7.09%, 7.20% Cap)	1.75% (f)(h)	08/15/2035	267,339
798,492	Federal Home Loan Mortgage Corporation REMICS, Series 3582-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (f)(h)	10/15/2049	68,967
761,945	Federal Home Loan Mortgage Corporation REMICS, Series 3583-GB	4.50%	10/15/2039	756,634
1,308,035	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x Secured Overnight Financing Rate 30 Day Average + 6.24%, 6.35% Cap)	0.90% (f)(h)	03/15/2032	63,513
2,210,097	Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ	5.50%	08/15/2036	2,242,654
3,249,272	Federal Home Loan Mortgage Corporation REMICS, Series 3641-Z	5.50%	02/15/2036	3,296,997
3,005,175	Federal Home Loan Mortgage Corporation REMICS, Series 3654-ZB	5.50%	11/15/2037	3,048,820
7,154,988	Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ	5.50%	08/15/2036	7,258,889
384,345	Federal Home Loan Mortgage Corporation REMICS, Series 3667-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 6.34%, 6.45% Cap)	1.00% (f)(h)	05/15/2040	28,885
2,586,724	Federal Home Loan Mortgage Corporation REMICS, Series 3702-SG (-1 x Secured Overnight Financing Rate 30 Day Average + 5.94%, 6.05% Cap)	0.60% (f)(h)	08/15/2032	116,244
1,387,308	Federal Home Loan Mortgage Corporation REMICS, Series 3704-EI	5.00% (f)	12/15/2036	199,468
1,265,491	Federal Home Loan Mortgage Corporation REMICS, Series 3712-SG (-5 x Secured Overnight Financing Rate 30 Day Average + 24.43%, 0.00% Floor, 25.00% Cap)	0.00% (h)	08/15/2040	1,292,180
1,801,822	Federal Home Loan Mortgage Corporation REMICS, Series 3724-CM	5.50%	06/15/2037	1,847,288
5,724,117	Federal Home Loan Mortgage Corporation REMICS, Series 3726-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 5.94%, 6.05% Cap)	0.60% (f)(h)	09/15/2040	537,910
186,682	Federal Home Loan Mortgage Corporation REMICS, Series 3741-SC (-2 x Secured Overnight Financing Rate 30 Day Average + 9.77%, 0.00% Floor, 10.00% Cap)	0.00% (h)	10/15/2040	149,464
4,674,509	Federal Home Loan Mortgage Corporation REMICS, Series 3752-BS (-2 x Secured Overnight Financing Rate 30 Day Average + 9.77%, 0.00% Floor, 10.00% Cap)	0.00% (h)	11/15/2040	3,666,878
12,838,025	Federal Home Loan Mortgage Corporation REMICS, Series 3768-ZX	5.00%	12/15/2040	12,964,751
1,687,627	Federal Home Loan Mortgage Corporation REMICS, Series 3771-AL	4.00%	12/15/2030	1,659,508

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,424,241	Federal Home Loan Mortgage Corporation REMICS, Series 3779-BY	3.50%	12/15/2030	4,280,449
13,335,906	Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ	4.50%	12/15/2040	13,136,063
5,010,375	Federal Home Loan Mortgage Corporation REMICS, Series 3779-LB	4.00%	12/15/2030	4,926,898
1,197,002	Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA	3.50%	12/15/2030	1,158,099
4,183,347	Federal Home Loan Mortgage Corporation REMICS, Series 3783-AC	4.00%	01/15/2031	4,113,892
2,984,617	Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x Secured Overnight Financing Rate 30 Day Average + 9.27%, 0.00% Floor, 9.50% Cap)	0.00% (h)	01/15/2041	2,312,495
3,484,633	Federal Home Loan Mortgage Corporation REMICS, Series 3788-AY	3.50%	01/15/2031	3,371,187
468,845	Federal Home Loan Mortgage Corporation REMICS, Series 3790-Z	4.00%	01/15/2041	448,752
10,078,671	Federal Home Loan Mortgage Corporation REMICS, Series 3800-VZ	4.50%	02/15/2041	9,916,187
1,339,128	Federal Home Loan Mortgage Corporation REMICS, Series 3803-ZM	4.00%	02/15/2041	1,281,793
14,972,269	Federal Home Loan Mortgage Corporation REMICS, Series 3806-CZ	5.50%	07/15/2034	15,129,942
4,813,872	Federal Home Loan Mortgage Corporation REMICS, Series 3808-DB	3.50%	02/15/2031	4,657,108
4,064,393	Federal Home Loan Mortgage Corporation REMICS, Series 3812-EY	3.50%	02/15/2031	3,931,958
1,412,682	Federal Home Loan Mortgage Corporation REMICS, Series 3818-CZ	4.50%	03/15/2041	1,390,200
3,230,760	Federal Home Loan Mortgage Corporation REMICS, Series 3819-ZU	5.50%	07/15/2034	3,265,395
10,153,900	Federal Home Loan Mortgage Corporation REMICS, Series 3824-EY	3.50%	03/15/2031	9,823,167
3,350,433	Federal Home Loan Mortgage Corporation REMICS, Series 3828-SW (-3 x Secured Overnight Financing Rate 30 Day Average + 12.86%, 0.00% Floor, 13.20% Cap)	0.00% (h)	02/15/2041	2,581,174
4,124,687	Federal Home Loan Mortgage Corporation REMICS, Series 3829-VZ	4.00%	03/15/2041	3,965,676
7,333,258	Federal Home Loan Mortgage Corporation REMICS, Series 3843-PZ	5.00%	04/15/2041	7,405,511
10,545,310	Federal Home Loan Mortgage Corporation REMICS, Series 3863-ZA	5.50%	08/15/2034	10,658,919
3,559,936	Federal Home Loan Mortgage Corporation REMICS, Series 3870-PB	4.50%	06/15/2041	3,473,582
16,220,517	Federal Home Loan Mortgage Corporation REMICS, Series 3871-LZ	5.50%	06/15/2041	16,498,102
4,830,501	Federal Home Loan Mortgage Corporation REMICS, Series 3872-BA	4.00%	06/15/2041	4,685,062
2,685,883	Federal Home Loan Mortgage Corporation REMICS, Series 3877-EY	4.50%	06/15/2041	2,655,109
882,875	Federal Home Loan Mortgage Corporation REMICS, Series 3877-GY	4.50%	06/15/2041	872,802
7,221,258	Federal Home Loan Mortgage Corporation REMICS, Series 3877-ZU	4.50%	06/15/2041	7,100,584

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,126,033	Federal Home Loan Mortgage Corporation REMICS, Series 3900-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 5.86%, 5.97% Cap)	0.52% (f)(h)	07/15/2041	166,530
9,066,621	Federal Home Loan Mortgage Corporation REMICS, Series 3901-VZ	4.00%	07/15/2041	8,722,898
14,824,587	Federal Home Loan Mortgage Corporation REMICS, Series 3910-GZ	5.00%	08/15/2041	14,946,321
2,125,382	Federal Home Loan Mortgage Corporation REMICS, Series 3910-ZE	5.00%	10/15/2034	2,134,076
3,306,141	Federal Home Loan Mortgage Corporation REMICS, Series 3919-KL	4.50%	09/15/2041	3,267,459
10,864,649	Federal Home Loan Mortgage Corporation REMICS, Series 3919-ZJ	4.00%	09/15/2041	10,424,911
580,089	Federal Home Loan Mortgage Corporation REMICS, Series 3942-JZ	4.00%	10/15/2041	554,350
3,591,637	Federal Home Loan Mortgage Corporation REMICS, Series 3944-AZ	4.00%	10/15/2041	3,433,032
1,454,946	Federal Home Loan Mortgage Corporation REMICS, Series 3946-SM (-3 x Secured Overnight Financing Rate 30 Day Average + 14.36%, 0.00% Floor, 14.70% Cap)	0.00% (h)	10/15/2041	1,261,028
9,333,072	Federal Home Loan Mortgage Corporation REMICS, Series 3969-AB	4.00%	10/15/2033	9,051,703
1,772,342	Federal Home Loan Mortgage Corporation REMICS, Series 3982-AZ	3.50%	01/15/2042	1,621,810
42,440,354	Federal Home Loan Mortgage Corporation REMICS, Series 3990-ZA	3.50%	01/15/2042	39,845,946
2,742,880	Federal Home Loan Mortgage Corporation REMICS, Series 3999-EZ	4.00%	02/15/2042	2,620,719
18,199,114	Federal Home Loan Mortgage Corporation REMICS, Series 3999-ZB	4.00%	02/15/2042	17,420,529
30,995,486	Federal Home Loan Mortgage Corporation REMICS, Series 4016-KZ	4.00%	03/15/2042	29,700,637
372,064	Federal Home Loan Mortgage Corporation REMICS, Series 4050-ND	2.50%	09/15/2041	361,093
59,928,883	Federal Home Loan Mortgage Corporation REMICS, Series 4084-TZ	4.00%	07/15/2042	57,295,722
41,395,628	Federal Home Loan Mortgage Corporation REMICS, Series 4097-ZA	3.50%	08/15/2042	38,254,606
43,592,973	Federal Home Loan Mortgage Corporation REMICS, Series 4109-GE	4.50%	10/15/2041	43,079,871
11,939,073	Federal Home Loan Mortgage Corporation REMICS, Series 4116-AP	1.35%	08/15/2042	10,226,737
3,615,863	Federal Home Loan Mortgage Corporation REMICS, Series 4121-AV	3.00%	12/15/2035	3,450,713
14,024,849	Federal Home Loan Mortgage Corporation REMICS, Series 4160-HP	2.50%	01/15/2033	13,335,727
16,648,659	Federal Home Loan Mortgage Corporation REMICS, Series 4162-ZJ	3.00%	02/15/2033	15,501,155
46,826,009	Federal Home Loan Mortgage Corporation REMICS, Series 4174-Z	3.50%	03/15/2043	42,739,999
68,511,265	Federal Home Loan Mortgage Corporation REMICS, Series 4179-AZ	4.00%	01/15/2041	65,785,544
9,647,621	Federal Home Loan Mortgage Corporation REMICS, Series 4183-ZB	3.00% (i)	03/15/2043	7,731,605

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,436,348	Federal Home Loan Mortgage Corporation REMICS, Series 4186-ZJ	3.00% (i)	03/15/2033	3,119,220
8,634,494	Federal Home Loan Mortgage Corporation REMICS, Series 4189-ML	3.00%	04/15/2038	8,088,276
40,143,373	Federal Home Loan Mortgage Corporation REMICS, Series 4212-US (-1 x Secured Overnight Financing Rate 30 Day Average + 5.26%, 0.00% Floor, 5.40% Cap)	0.00% (h)	06/15/2043	27,830,714
19,309,604	Federal Home Loan Mortgage Corporation REMICS, Series 4223-US (-1 x Secured Overnight Financing Rate 30 Day Average + 5.29%, 0.00% Floor, 5.43% Cap)	0.00% (h)	07/15/2043	13,728,491
23,180,977	Federal Home Loan Mortgage Corporation REMICS, Series 4223-ZV	4.00%	07/15/2043	22,214,616
5,572,998	Federal Home Loan Mortgage Corporation REMICS, Series 4229-TZ	3.00%	06/15/2043	5,132,154
28,587,635	Federal Home Loan Mortgage Corporation REMICS, Series 4229-ZA	4.00%	07/15/2043	27,386,539
8,852,526	Federal Home Loan Mortgage Corporation REMICS, Series 4249-CS (-1 x Secured Overnight Financing Rate 30 Day Average + 4.56%, 4.65% Cap)	0.57% (h)	09/15/2043	6,646,649
19,434,120	Federal Home Loan Mortgage Corporation REMICS, Series 4250-BZ	3.00%	09/15/2033	18,162,987
9,094,553	Federal Home Loan Mortgage Corporation REMICS, Series 4267-BZ	4.00%	10/15/2040	8,734,923
21,679,707	Federal Home Loan Mortgage Corporation REMICS, Series 4283-ZL	3.00%	08/15/2033	20,537,343
11,099,612	Federal Home Loan Mortgage Corporation REMICS, Series 4341-AZ	3.00%	05/15/2044	9,996,792
8,568,346	Federal Home Loan Mortgage Corporation REMICS, Series 4341-ZA	3.00%	05/15/2044	7,727,744
18,795,156	Federal Home Loan Mortgage Corporation REMICS, Series 4355-ZX	4.00%	05/15/2044	17,953,770
17,856,012	Federal Home Loan Mortgage Corporation REMICS, Series 4376-GZ	3.00% (i)	08/15/2044	15,517,648
56,768,580	Federal Home Loan Mortgage Corporation REMICS, Series 4377-LZ	3.00% (i)	08/15/2044	49,625,066
1,444,590	Federal Home Loan Mortgage Corporation REMICS, Series 4379-KA	3.00%	08/15/2044	1,358,464
31,030,648	Federal Home Loan Mortgage Corporation REMICS, Series 4384-ZY	3.00% (i)	09/15/2044	27,274,587
157,268,803	Federal Home Loan Mortgage Corporation REMICS, Series 4390-NZ	3.00% (i)	09/15/2044	137,451,691
12,097,148	Federal Home Loan Mortgage Corporation REMICS, Series 4408-PB	3.00%	04/15/2044	11,356,757
13,040,638	Federal Home Loan Mortgage Corporation REMICS, Series 4427-CE	3.00%	02/15/2034	12,686,996
6,821,211	Federal Home Loan Mortgage Corporation REMICS, Series 4427-PS (-1 x Secured Overnight Financing Rate 30 Day Average + 5.49%, 5.60% Cap)	0.15% (f)(h)	07/15/2044	413,289
6,181,284	Federal Home Loan Mortgage Corporation REMICS, Series 4429-HA	3.00%	04/15/2034	5,996,807
1,034,301	Federal Home Loan Mortgage Corporation REMICS, Series 4438-B	3.00%	10/15/2043	985,106
11,205,800	Federal Home Loan Mortgage Corporation REMICS, Series 4441-VZ	3.00% (i)	02/15/2045	9,516,549

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
32,575,000	Federal Home Loan Mortgage Corporation REMICS, Series 4444-CZ	3.00% (i)	02/15/2045	28,180,317
21,049,714	Federal Home Loan Mortgage Corporation REMICS, Series 4447-YZ	4.00%	08/15/2043	20,110,863
39,567,797	Federal Home Loan Mortgage Corporation REMICS, Series 4463-ZC	3.00%	04/15/2045	35,550,396
32,412,734	Federal Home Loan Mortgage Corporation REMICS, Series 4467-ZA	3.00% (i)	04/15/2045	29,135,592
11,722,212	Federal Home Loan Mortgage Corporation REMICS, Series 4471-BA	3.00%	12/15/2041	11,372,882
10,193,112	Federal Home Loan Mortgage Corporation REMICS, Series 4471-BC	3.00%	12/15/2041	9,889,350
37,094,864	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	34,518,503
49,603,022	Federal Home Loan Mortgage Corporation REMICS, Series 4483-CA	3.00%	06/15/2044	46,715,550
24,538,352	Federal Home Loan Mortgage Corporation REMICS, Series 4483-PA	2.50%	06/15/2045	23,169,845
7,775,201	Federal Home Loan Mortgage Corporation REMICS, Series 4492-GZ	3.50%	07/15/2045	7,120,850
314,210	Federal Home Loan Mortgage Corporation REMICS, Series 4498-PD	2.50%	08/15/2042	311,669
5,473,009	Federal Home Loan Mortgage Corporation REMICS, Series 4500-GO	0.00% (j)	08/15/2045	4,312,837
10,038,194	Federal Home Loan Mortgage Corporation REMICS, Series 4504-CA	3.00%	04/15/2044	9,510,634
17,783,394	Federal Home Loan Mortgage Corporation REMICS, Series 4527-GA	3.00%	02/15/2044	16,703,866
36,069,312	Federal Home Loan Mortgage Corporation REMICS, Series 4533-AB	3.00%	06/15/2044	33,963,946
32,539,780	Federal Home Loan Mortgage Corporation REMICS, Series 4543-HG	2.70%	04/15/2044	30,475,840
51,263,038	Federal Home Loan Mortgage Corporation REMICS, Series 4573-CA	3.00%	11/15/2044	48,231,219
10,471,186	Federal Home Loan Mortgage Corporation REMICS, Series 4573-DA	3.00%	03/15/2045	9,910,962
10,644,486	Federal Home Loan Mortgage Corporation REMICS, Series 4588-DA	3.00%	02/15/2044	10,098,283
6,136,521	Federal Home Loan Mortgage Corporation REMICS, Series 4629-KA	3.00%	03/15/2045	5,856,056
13,699,513	Federal Home Loan Mortgage Corporation REMICS, Series 4632-MH	4.00%	11/15/2056	12,924,104
36,605,330	Federal Home Loan Mortgage Corporation REMICS, Series 4636-DZ	3.50%	12/15/2046	33,071,902
59,821,279	Federal Home Loan Mortgage Corporation REMICS, Series 4673-KZ	3.50%	03/15/2047	54,010,569
26,878,193	Federal Home Loan Mortgage Corporation REMICS, Series 4679-VZ	3.50%	02/15/2047	24,264,445
5,656,323	Federal Home Loan Mortgage Corporation REMICS, Series 4744-JA	3.00%	09/15/2047	5,132,580
5,559,906	Federal Home Loan Mortgage Corporation REMICS, Series 4744-KA	3.00%	08/15/2046	5,231,291

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
21,534,000	Federal Home Loan Mortgage Corporation REMICS, Series 4759-NL	3.00%	02/15/2048	18,532,135
8,283,741	Federal Home Loan Mortgage Corporation REMICS, Series 4776-YP	3.50%	02/15/2048	7,526,862
5,497,519	Federal Home Loan Mortgage Corporation REMICS, Series 4791-IO	3.00% (f)	05/15/2048	821,812
28,936,060	Federal Home Loan Mortgage Corporation REMICS, Series 4791-JT	3.00%	05/15/2048	26,020,110
4,471,434	Federal Home Loan Mortgage Corporation REMICS, Series 4791-LI	3.00% (f)	05/15/2048	530,578
4,471,434	Federal Home Loan Mortgage Corporation REMICS, Series 4791-LO	0.00% (j)	05/15/2048	3,330,461
17,733,931	Federal Home Loan Mortgage Corporation REMICS, Series 4791-PO	0.00% (j)	05/15/2048	13,913,723
12,299,905	Federal Home Loan Mortgage Corporation REMICS, Series 4792-A	3.00%	05/15/2048	11,060,407
7,739,998	Federal Home Loan Mortgage Corporation REMICS, Series 4793-C	3.00%	06/15/2048	6,895,872
7,403,805	Federal Home Loan Mortgage Corporation REMICS, Series 4795-AO	0.00% (j)	05/15/2048	5,649,362
6,254,500	Federal Home Loan Mortgage Corporation REMICS, Series 4801-OG	0.00% (j)	06/15/2048	4,891,651
11,213,820	Federal Home Loan Mortgage Corporation REMICS, Series 4901-BD	3.00%	07/25/2049	10,525,363
22,044,093	Federal Home Loan Mortgage Corporation REMICS, Series 4924-ST (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (f)(h)	08/25/2048	2,248,595
11,642,507	Federal Home Loan Mortgage Corporation REMICS, Series 5004-LS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.04%, 6.15% Cap)	0.70% (f)(h)	07/25/2050	1,570,504
17,930,443	Federal Home Loan Mortgage Corporation REMICS, Series 5010-KI	3.00% (f)	09/25/2050	2,662,265
12,895,412	Federal Home Loan Mortgage Corporation REMICS, Series 5023-YI	3.00% (f)	10/25/2050	1,966,145
59,674,806	Federal Home Loan Mortgage Corporation REMICS, Series 5040-GI	2.00% (f)	11/25/2050	6,846,598
33,197,582	Federal Home Loan Mortgage Corporation REMICS, Series 5050-BN	3.00%	11/25/2050	29,225,176
32,902,222	Federal Home Loan Mortgage Corporation REMICS, Series 5053-AI	3.00% (f)	11/25/2050	5,483,866
10,967,407	Federal Home Loan Mortgage Corporation REMICS, Series 5053-PI	3.00% (f)	11/25/2050	1,788,703
23,076,171	Federal Home Loan Mortgage Corporation REMICS, Series 5059-HI	3.00% (f)	09/25/2050	3,735,116
12,624,378	Federal Home Loan Mortgage Corporation REMICS, Series 5060-LT	2.00%	05/25/2050	10,343,875
6,114,031	Federal Home Loan Mortgage Corporation REMICS, Series 5062-PA	1.25%	01/25/2051	4,613,986
13,933,738	Federal Home Loan Mortgage Corporation REMICS, Series 5071-FP (Secured Overnight Financing Rate 30 Day Average + 0.70%, 0.70% Floor, 4.00% Cap)	4.00%	02/25/2051	10,467,877
12,913,391	Federal Home Loan Mortgage Corporation REMICS, Series 5077-ME	2.00%	08/15/2048	10,755,801
12,938,291	Federal Home Loan Mortgage Corporation REMICS, Series 5081-MI	2.50% (f)	03/25/2051	1,681,676

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,841,702	Federal Home Loan Mortgage Corporation REMICS, Series 5086-IB	3.00% (f)	03/25/2051	1,898,472
15,430,001	Federal Home Loan Mortgage Corporation REMICS, Series 5086-IK	3.00% (f)	03/25/2051	2,483,074
8,004,144	Federal Home Loan Mortgage Corporation REMICS, Series 5112-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 2.50%, 0.00% Floor, 2.50% Cap)	0.00% (f)(h)	06/25/2051	80,737
18,362,176	Federal Home Loan Mortgage Corporation REMICS, Series 5117-D	2.00%	06/25/2051	16,088,505
18,528,837	Federal Home Loan Mortgage Corporation REMICS, Series 5118-PI	3.00% (f)	03/25/2051	2,936,932
39,753,639	Federal Home Loan Mortgage Corporation REMICS, Series 5126-AH	2.00%	02/25/2037	35,391,297
109,202,562	Federal Home Loan Mortgage Corporation REMICS, Series 5129-GI	3.00% (f)	08/25/2050	18,441,342
68,547,225	Federal Home Loan Mortgage Corporation REMICS, Series 5130-IO	3.50% (f)	08/25/2051	13,394,683
34,833,403	Federal Home Loan Mortgage Corporation REMICS, Series 5140-AI	3.50% (f)	09/25/2051	6,276,380
11,999,606	Federal Home Loan Mortgage Corporation REMICS, Series 5140-B	2.00%	05/25/2040	10,599,199
26,522,834	Federal Home Loan Mortgage Corporation REMICS, Series 5142-IP	3.00% (f)	09/25/2051	4,400,035
40,326,270	Federal Home Loan Mortgage Corporation REMICS, Series 5145-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 0.00% Floor, 2.60% Cap)	0.00% (f)(h)	09/25/2051	567,020
17,849,278	Federal Home Loan Mortgage Corporation REMICS, Series 5149-CI	3.00% (f)	12/25/2043	2,521,609
21,959,612	Federal Home Loan Mortgage Corporation REMICS, Series 5150-AB	2.00%	04/25/2049	18,113,492
45,745,709	Federal Home Loan Mortgage Corporation REMICS, Series 5157-EI	3.00% (f)	10/25/2051	6,008,612
14,867,899	Federal Home Loan Mortgage Corporation REMICS, Series 5157-P	1.50%	10/25/2051	11,942,515
10,826,344	Federal Home Loan Mortgage Corporation REMICS, Series 5159-CD	1.50%	07/25/2041	9,296,297
18,005,536	Federal Home Loan Mortgage Corporation REMICS, Series 5159-DI	3.00% (f)	04/25/2048	2,784,961
32,529,444	Federal Home Loan Mortgage Corporation REMICS, Series 5159-UI	3.50% (f)	08/25/2050	5,967,055
44,041,030	Federal Home Loan Mortgage Corporation REMICS, Series 5160-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.74%, 0.00% Floor, 3.74% Cap)	0.00% (f)(h)	08/25/2050	1,725,911
18,635,626	Federal Home Loan Mortgage Corporation REMICS, Series 5160-ZY	3.00% (i)	10/25/2050	13,455,761
26,335,161	Federal Home Loan Mortgage Corporation REMICS, Series 5175-CZ	2.50% (i)	09/25/2051	14,955,506
30,764,922	Federal Home Loan Mortgage Corporation REMICS, Series 5176-D	2.50%	01/25/2051	26,299,867
17,453,140	Federal Home Loan Mortgage Corporation REMICS, Series 5187-LA	2.50%	10/25/2049	15,230,465
22,573,349	Federal Home Loan Mortgage Corporation REMICS, Series 5196-PE	2.00%	02/25/2052	19,497,274
38,528,440	Federal Home Loan Mortgage Corporation REMICS, Series 5201-MA	3.00%	10/25/2049	34,931,933
28,094,175	Federal Home Loan Mortgage Corporation REMICS, Series 5201-MN	3.00%	04/25/2048	25,928,780

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
17,125,763	Federal Home Loan Mortgage Corporation REMICS, Series 5202-AK	3.00%	10/25/2049	15,696,849
23,988,151	Federal Home Loan Mortgage Corporation REMICS, Series 5202-DB	3.00%	05/25/2048	21,677,703
19,801,116	Federal Home Loan Mortgage Corporation REMICS, Series 5202-HA	2.50%	09/25/2048	17,378,008
50,662,486	Federal Home Loan Mortgage Corporation REMICS, Series 5218-NA	3.00%	12/25/2044	47,441,319
79,857,498	Federal Home Loan Mortgage Corporation REMICS, Series 5223-GA	3.00%	04/25/2049	73,771,821
19,312,090	Federal Home Loan Mortgage Corporation REMICS, Series 5319-PO	0.00% (j)	08/25/2050	13,640,672
83,140,339	Federal Home Loan Mortgage Corporation REMICS, Series 5321-PO	0.00% (j)	08/25/2050	59,299,614
14,605,505	Federal Home Loan Mortgage Corporation REMICS, Series 5326-KO	0.00% (j)	09/25/2050	9,806,298
37,113,526	Federal Home Loan Mortgage Corporation REMICS, Series 5326-MO	0.00% (j)	09/25/2050	25,958,566
17,527,782	Federal Home Loan Mortgage Corporation REMICS, Series 5326-OP	0.00% (j)	09/25/2050	11,786,259
30,263,127	Federal Home Loan Mortgage Corporation REMICS, Series 5326-UO	0.00% (j)	10/25/2050	20,835,857
28,248,560	Federal Home Loan Mortgage Corporation REMICS, Series 5334-PO	0.00% (j)	12/25/2050	20,644,550
14,045,432	Federal Home Loan Mortgage Corporation REMICS, Series 5352-LO	0.00% (j)	10/15/2046	10,541,222
22,475,640	Federal Home Loan Mortgage Corporation REMICS, Series 5365-PO	0.00% (j)	02/25/2037	17,955,811
22,250,067	Federal Home Loan Mortgage Corporation REMICS, Series R003-ZA	5.50%	10/15/2035	22,161,519
9,057,959	Federal Home Loan Mortgage Corporation, Pool RA7554	4.00%	06/01/2052	8,571,298
90,048,781	Federal Home Loan Mortgage Corporation, Pool RA7939	5.00%	09/01/2052	89,237,577
57,842,390	Federal Home Loan Mortgage Corporation, Pool SD2692	4.50%	04/01/2053	56,109,896
29,332,819	Federal Home Loan Mortgage Corporation, Pool SD2839	3.00%	08/01/2052	26,104,574
17,856,789	Federal Home Loan Mortgage Corporation, Pool SD2971	2.50%	03/01/2052	15,393,223
71,088,493	Federal Home Loan Mortgage Corporation, Pool SD3093	2.50%	03/01/2052	60,928,843
24,229,423	Federal Home Loan Mortgage Corporation, Pool SD7564	5.00%	06/01/2053	24,378,387
10,500,000	Federal Home Loan Mortgage Corporation, Pool WN1221	4.80%	12/01/2029	10,570,137
19,180,000	Federal Home Loan Mortgage Corporation, Pool WN1240	4.40%	12/01/2029	18,892,885
11,278,000	Federal Home Loan Mortgage Corporation, Pool WN1257	4.84%	04/01/2030	11,409,890
40,000,000	Federal Home Loan Mortgage Corporation, Pool WN2184	2.50%	04/01/2032	34,299,404
23,230,000	Federal Home Loan Mortgage Corporation, Pool WN2311	4.80%	01/01/2030	23,396,702
16,361,000	Federal Home Loan Mortgage Corporation, Pool WN2312	4.60%	01/01/2030	16,318,869
14,700,000	Federal Home Loan Mortgage Corporation, Pool WN2334	4.30%	01/01/2033	14,255,896
45,015,000	Federal Home Loan Mortgage Corporation, Pool WN2358	4.30%	01/01/2030	44,296,845
21,615,000	Federal Home Loan Mortgage Corporation, Pool WN2396	4.79%	03/01/2030	21,759,795
15,225,000	Federal Home Loan Mortgage Corporation, Pool WN2423	4.19%	06/01/2030	14,911,555
68,985,793	Federal Home Loan Mortgage Corporation, Pool Z40206	3.50%	02/01/2047	64,503,646
11,932,190	Federal Home Loan Mortgage Corporation, Pool ZS4778	4.00%	07/01/2048	11,492,937
9,697,537	Federal Home Loan Mortgage Corporation, Pool ZS4790	4.00%	09/01/2048	9,334,530

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
8,237,064	Federal Home Loan Mortgage Corporation, Series 2015-SC02-1A	3.00%	09/25/2045	7,204,674
4,759,738	Federal Home Loan Mortgage Corporation, Series 2016-SC01-1A	3.00%	07/25/2046	4,157,904
1,305,534	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	7.34% (a)	01/25/2051	1,269,081
1,250,000	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M2 (Secured Overnight Financing Rate 30 Day Average + 3.75%)	9.09% (a)	01/25/2051	1,201,157
11,580,805	Federal Home Loan Mortgage Corporation, Series 267-30	3.00%	08/15/2042	10,628,841
8,331,114	Federal Home Loan Mortgage Corporation, Series 274-30	3.00%	08/15/2042	7,553,251
32,660,849	Federal Home Loan Mortgage Corporation, Series 280-30	3.00%	09/15/2042	29,707,575
5,960,572	Federal Home Loan Mortgage Corporation, Series 284-300	3.00%	10/15/2042	5,520,075
5,080,332	Federal Home Loan Mortgage Corporation, Series 326-300	3.00%	03/15/2044	4,658,266
10,730,785	Federal Home Loan Mortgage Corporation, Series 326-F2 (Secured Overnight Financing Rate 30 Day Average + 0.66%, 0.55% Floor, 6.50% Cap)	6.00%	03/15/2044	10,534,919
34,934,438	Federal Home Loan Mortgage Corporation, Series 357-200	2.00%	09/15/2047	30,746,466
13,446,209	Federal Home Loan Mortgage Corporation, Series 358-300	3.00%	10/15/2047	12,291,788
25,863,651	Federal Home Loan Mortgage Corporation, Series 4857-J	3.40%	01/15/2049	24,222,656
40,174,169	Federal Home Loan Mortgage Corporation, Series 5007-IP	3.00% (f)	07/25/2050	6,573,772
26,743,981	Federal Home Loan Mortgage Corporation, Series 5059-ID	3.00% (f)	01/25/2051	3,893,806
31,581,943	Federal Home Loan Mortgage Corporation, Series 5077-CI	3.50% (f)	02/25/2051	5,655,764
31,272,602	Federal Home Loan Mortgage Corporation, Series 5171-GI	3.00% (f)	12/25/2051	5,084,737
27,366,257	Federal Home Loan Mortgage Corporation, Series 5181-IL	3.00% (f)	01/25/2052	4,355,592
64,206,760	Federal Home Loan Mortgage Corporation, Series 5209-IO	3.00% (f)	10/25/2051	10,047,555
76,271,411	Federal Home Loan Mortgage Corporation, Series 5279-IO	3.00% (f)	03/25/2051	12,047,519
21,339,218	Federal Home Loan Mortgage Corporation, Series 5299-ZA	3.00% (i)	03/25/2052	15,934,732
58,276,067	Federal National Mortgage Association Interest Strip, Series 427-C69	3.00% (f)	03/25/2047	9,064,111
30,033,232	Federal National Mortgage Association Interest Strip, Series 432-C11	3.00% (f)	08/25/2052	5,024,150
32,223,125	Federal National Mortgage Association Pass-Thru	2.00%	10/01/2051	26,426,293
3,062,194	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	3,112,724
2,253,823	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	2,291,075
3,791,460	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	3,854,125
2,524,221	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	2,565,945
1,060,426	Federal National Mortgage Association Pass-Thru, Pool 735667	5.00%	07/01/2035	1,077,937
860,295	Federal National Mortgage Association Pass-Thru, Pool 735893	5.00%	10/01/2035	874,524
2,099,745	Federal National Mortgage Association Pass-Thru, Pool 745275	5.00%	02/01/2036	2,134,476
85,754	Federal National Mortgage Association Pass-Thru, Pool 888695	5.00%	08/01/2037	87,174
547,316	Federal National Mortgage Association Pass-Thru, Pool 888968	5.00%	08/01/2035	556,362
4,166,062	Federal National Mortgage Association Pass-Thru, Pool 890549	4.00%	11/01/2043	4,054,047
5,142,335	Federal National Mortgage Association Pass-Thru, Pool 890565	3.00%	11/01/2043	4,729,097
288,239	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	290,527
63,090	Federal National Mortgage Association Pass-Thru, Pool 975116	5.00%	05/01/2038	64,135
903,916	Federal National Mortgage Association Pass-Thru, Pool 986864	6.50%	08/01/2038	962,065
474,933	Federal National Mortgage Association Pass-Thru, Pool 987316	6.50%	09/01/2038	500,669
4,142,095	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	4,210,495
6,921,084	Federal National Mortgage Association Pass-Thru, Pool 995849	5.00%	08/01/2036	7,035,419

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,469,630	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	5,372,680
116,850	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	116,271
394,386	Federal National Mortgage Association Pass-Thru, Pool AB3713	4.00%	10/01/2031	385,995
2,924,488	Federal National Mortgage Association Pass-Thru, Pool AB3796	3.50%	11/01/2031	2,824,010
695,786	Federal National Mortgage Association Pass-Thru, Pool AB3850	4.00%	11/01/2041	665,662
533,541	Federal National Mortgage Association Pass-Thru, Pool AB3923	4.00%	11/01/2041	501,209
10,507,376	Federal National Mortgage Association Pass-Thru, Pool AB4167	3.50%	01/01/2032	10,135,994
8,634,633	Federal National Mortgage Association Pass-Thru, Pool AB4261	3.50%	01/01/2032	8,329,443
1,474,657	Federal National Mortgage Association Pass-Thru, Pool AB5084	3.50%	05/01/2032	1,422,569
3,874,845	Federal National Mortgage Association Pass-Thru, Pool AB5156	3.50%	05/01/2032	3,738,103
5,642,748	Federal National Mortgage Association Pass-Thru, Pool AB5212	3.50%	05/01/2032	5,443,782
3,203,149	Federal National Mortgage Association Pass-Thru, Pool AB5243	4.00%	05/01/2042	3,011,335
7,646,534	Federal National Mortgage Association Pass-Thru, Pool AB5911	3.00%	08/01/2032	7,255,652
3,035,061	Federal National Mortgage Association Pass-Thru, Pool AB6280	3.00%	09/01/2042	2,770,737
3,919,504	Federal National Mortgage Association Pass-Thru, Pool AB6349	3.00%	10/01/2032	3,711,744
10,904,240	Federal National Mortgage Association Pass-Thru, Pool AB6750	3.00%	10/01/2032	10,315,469
5,607,170	Federal National Mortgage Association Pass-Thru, Pool AB6751	3.00%	10/01/2032	5,304,097
31,196,656	Federal National Mortgage Association Pass-Thru, Pool AB6854	3.00%	11/01/2042	28,686,938
23,944,344	Federal National Mortgage Association Pass-Thru, Pool AB7077	3.00%	11/01/2042	22,018,036
17,701,495	Federal National Mortgage Association Pass-Thru, Pool AB7344	3.00%	12/01/2032	16,743,913
10,588,814	Federal National Mortgage Association Pass-Thru, Pool AB7776	3.00%	02/01/2043	9,666,442
11,427,610	Federal National Mortgage Association Pass-Thru, Pool AB7877	3.00%	02/01/2043	10,432,155
5,006,173	Federal National Mortgage Association Pass-Thru, Pool AB8418	3.00%	02/01/2033	4,730,011
7,847,539	Federal National Mortgage Association Pass-Thru, Pool AB8520	3.00%	02/01/2033	7,423,360
9,854,440	Federal National Mortgage Association Pass-Thru, Pool AB8703	3.00%	03/01/2038	9,267,617
3,834,149	Federal National Mortgage Association Pass-Thru, Pool AB8858	3.00%	04/01/2033	3,623,110
8,402,668	Federal National Mortgage Association Pass-Thru, Pool AB9020	3.00%	04/01/2038	7,900,800
6,215,233	Federal National Mortgage Association Pass-Thru, Pool AB9197	3.00%	05/01/2033	5,872,505
19,830,314	Federal National Mortgage Association Pass-Thru, Pool AB9406	3.00%	05/01/2033	18,736,947
3,669,023	Federal National Mortgage Association Pass-Thru, Pool AB9409	3.00%	05/01/2033	3,467,087
143,320	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	141,738
301,434	Federal National Mortgage Association Pass-Thru, Pool AD6438	5.00%	06/01/2040	306,441
194,289	Federal National Mortgage Association Pass-Thru, Pool AD7859	5.00%	06/01/2040	197,491
2,463,867	Federal National Mortgage Association Pass-Thru, Pool AH0607	4.00%	12/01/2040	2,403,747
128,187	Federal National Mortgage Association Pass-Thru, Pool AH1140	4.50%	12/01/2040	123,753
1,785,238	Federal National Mortgage Association Pass-Thru, Pool AH4437	4.00%	01/01/2041	1,707,959
619,891	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	607,812
791,361	Federal National Mortgage Association Pass-Thru, Pool AH9323	4.00%	04/01/2026	777,353
780,684	Federal National Mortgage Association Pass-Thru, Pool AJ1265	4.00%	09/01/2041	757,003
53,719	Federal National Mortgage Association Pass-Thru, Pool AJ1399	4.00%	09/01/2041	50,463
1,497,921	Federal National Mortgage Association Pass-Thru, Pool AJ1467	4.00%	10/01/2041	1,433,069
1,526,847	Federal National Mortgage Association Pass-Thru, Pool AJ3392	4.00%	10/01/2041	1,461,500
1,076,763	Federal National Mortgage Association Pass-Thru, Pool AJ3854	4.00%	10/01/2041	1,011,514
4,983,820	Federal National Mortgage Association Pass-Thru, Pool AJ4118	4.00%	11/01/2041	4,768,071
1,296,327	Federal National Mortgage Association Pass-Thru, Pool AJ4131	4.00%	10/01/2041	1,240,195
7,179,245	Federal National Mortgage Association Pass-Thru, Pool AJ5322	4.00%	11/01/2041	6,986,242

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,825,090	Federal National Mortgage Association Pass-Thru, Pool AJ7677	3.50%	12/01/2041	1,694,428
978,083	Federal National Mortgage Association Pass-Thru, Pool AJ8334	4.00%	12/01/2041	918,768
8,508,760	Federal National Mortgage Association Pass-Thru, Pool AK0713	3.50%	01/01/2032	8,224,962
1,421,307	Federal National Mortgage Association Pass-Thru, Pool AK4039	4.00%	02/01/2042	1,335,168
2,670,524	Federal National Mortgage Association Pass-Thru, Pool AK4763	4.00%	02/01/2042	2,554,943
1,105,001	Federal National Mortgage Association Pass-Thru, Pool AK9438	4.00%	03/01/2042	1,057,155
1,703,418	Federal National Mortgage Association Pass-Thru, Pool AK9439	4.00%	03/01/2042	1,629,667
481,350	Federal National Mortgage Association Pass-Thru, Pool AK9446	4.50%	03/01/2042	478,068
45,428,693	Federal National Mortgage Association Pass-Thru, Pool AL3699	3.00%	06/01/2043	41,471,116
24,566,184	Federal National Mortgage Association Pass-Thru, Pool AL3883	3.00%	07/01/2043	22,426,426
314,774	Federal National Mortgage Association Pass-Thru, Pool AL4292	4.50%	04/01/2026	313,103
3,968,684	Federal National Mortgage Association Pass-Thru, Pool AL4312	4.00%	10/01/2043	3,859,089
8,790,391	Federal National Mortgage Association Pass-Thru, Pool AL6075	3.50%	09/01/2053	7,977,836
16,896,641	Federal National Mortgage Association Pass-Thru, Pool AL6076	3.00%	06/01/2053	14,989,950
22,620,401	Federal National Mortgage Association Pass-Thru, Pool AL6141	4.00%	04/01/2042	22,019,308
21,408,603	Federal National Mortgage Association Pass-Thru, Pool AL6325	3.00%	10/01/2044	19,687,852
6,844,960	Federal National Mortgage Association Pass-Thru, Pool AL6486	4.50%	02/01/2045	6,796,559
20,900,835	Federal National Mortgage Association Pass-Thru, Pool AL6538	4.50%	06/01/2044	20,881,997
20,437,269	Federal National Mortgage Association Pass-Thru, Pool AL8304	3.50%	03/01/2046	19,081,781
10,337,115	Federal National Mortgage Association Pass-Thru, Pool AL9220	3.00%	06/01/2045	9,506,298
15,807,693	Federal National Mortgage Association Pass-Thru, Pool AL9445	3.00%	07/01/2031	15,195,052
3,668,578	Federal National Mortgage Association Pass-Thru, Pool AO2980	4.00%	05/01/2042	3,511,560
13,151,072	Federal National Mortgage Association Pass-Thru, Pool AP4787	3.50%	09/01/2042	12,144,533
10,339,777	Federal National Mortgage Association Pass-Thru, Pool AP4789	3.50%	09/01/2042	9,548,354
6,208,680	Federal National Mortgage Association Pass-Thru, Pool AQ5541	3.00%	12/01/2042	5,709,162
6,288,479	Federal National Mortgage Association Pass-Thru, Pool AR9856	3.00%	04/01/2043	5,782,500
5,309,667	Federal National Mortgage Association Pass-Thru, Pool AS1927	4.50%	03/01/2044	5,272,118
6,847,734	Federal National Mortgage Association Pass-Thru, Pool AS2038	4.50%	03/01/2044	6,799,309
3,515,927	Federal National Mortgage Association Pass-Thru, Pool AS2517	4.50%	05/01/2044	3,491,062
1,709,195	Federal National Mortgage Association Pass-Thru, Pool AS2551	4.50%	06/01/2044	1,697,438
1,877,684	Federal National Mortgage Association Pass-Thru, Pool AS2765	4.50%	07/01/2044	1,864,765
8,939,330	Federal National Mortgage Association Pass-Thru, Pool AS3201	3.00%	08/01/2034	8,386,024
4,232,341	Federal National Mortgage Association Pass-Thru, Pool AS3456	3.00%	10/01/2034	3,966,875
8,464,077	Federal National Mortgage Association Pass-Thru, Pool AS3666	3.00%	10/01/2034	7,954,997
29,028,329	Federal National Mortgage Association Pass-Thru, Pool AS3961	3.00%	12/01/2044	26,550,699
11,519,997	Federal National Mortgage Association Pass-Thru, Pool AS4154	3.00%	12/01/2044	10,536,751
6,926,491	Federal National Mortgage Association Pass-Thru, Pool AS4212	3.00%	01/01/2035	6,510,084
10,203,705	Federal National Mortgage Association Pass-Thru, Pool AS4281	3.00%	01/01/2035	9,550,351
8,157,299	Federal National Mortgage Association Pass-Thru, Pool AS4345	3.50%	01/01/2045	7,641,610
10,017,823	Federal National Mortgage Association Pass-Thru, Pool AS4360	3.00%	01/01/2035	9,414,223
66,454,855	Federal National Mortgage Association Pass-Thru, Pool AS4625	3.00%	03/01/2045	60,783,144
25,774,862	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	23,575,068
10,832,630	Federal National Mortgage Association Pass-Thru, Pool AS4779	3.00%	04/01/2035	10,160,920
8,799,910	Federal National Mortgage Association Pass-Thru, Pool AS4780	3.00%	04/01/2035	8,258,050
11,168,520	Federal National Mortgage Association Pass-Thru, Pool AS4840	3.00%	04/01/2035	10,480,090
7,575,536	Federal National Mortgage Association Pass-Thru, Pool AS4881	3.00%	05/01/2035	7,107,350

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
13,383,365	Federal National Mortgage Association Pass-Thru, Pool AS7473	3.00%	07/01/2046	11,895,654
26,861,345	Federal National Mortgage Association Pass-Thru, Pool AS7661	3.00%	08/01/2046	23,875,918
18,195,976	Federal National Mortgage Association Pass-Thru, Pool AS8056	3.00%	10/01/2046	16,522,572
26,048,366	Federal National Mortgage Association Pass-Thru, Pool AS8111	3.00%	10/01/2041	23,960,436
15,744,797	Federal National Mortgage Association Pass-Thru, Pool AS8269	3.00%	11/01/2046	14,296,826
13,365,436	Federal National Mortgage Association Pass-Thru, Pool AS8306	3.00%	11/01/2041	12,307,973
15,654,034	Federal National Mortgage Association Pass-Thru, Pool AS8356	3.00%	11/01/2046	13,913,836
12,940,176	Federal National Mortgage Association Pass-Thru, Pool AX9696	3.00%	07/01/2045	11,501,948
16,297,463	Federal National Mortgage Association Pass-Thru, Pool AY3974	3.00%	03/01/2045	14,906,381
5,918,250	Federal National Mortgage Association Pass-Thru, Pool AY4295	3.00%	02/01/2045	5,344,564
414,568	Federal National Mortgage Association Pass-Thru, Pool AY4296	3.00%	01/01/2045	368,481
2,723,820	Federal National Mortgage Association Pass-Thru, Pool AY5471	3.00%	03/01/2045	2,421,044
5,453,910	Federal National Mortgage Association Pass-Thru, Pool AZ0576	3.50%	04/01/2042	5,097,270
8,089,574	Federal National Mortgage Association Pass-Thru, Pool BC0785	3.50%	04/01/2046	7,552,910
15,212,463	Federal National Mortgage Association Pass-Thru, Pool BC9003	3.00%	11/01/2046	13,824,431
7,898,034	Federal National Mortgage Association Pass-Thru, Pool BC9081	3.00%	12/01/2046	7,183,109
74,323,122	Federal National Mortgage Association Pass-Thru, Pool BF0314	3.00%	01/01/2053	66,740,982
63,437,226	Federal National Mortgage Association Pass-Thru, Pool BF0353	3.00%	05/01/2053	56,965,016
33,427,543	Federal National Mortgage Association Pass-Thru, Pool BF0391	3.00%	09/01/2053	30,017,315
20,424,299	Federal National Mortgage Association Pass-Thru, Pool BK8257	1.50%	12/01/2050	15,884,651
17,383,905	Federal National Mortgage Association Pass-Thru, Pool BK8267	2.50%	12/01/2050	15,018,207
35,040,116	Federal National Mortgage Association Pass-Thru, Pool BM5112	3.00%	11/01/2033	33,482,084
17,698,210	Federal National Mortgage Association Pass-Thru, Pool BM5299	3.00%	12/01/2046	16,070,579
27,474,253	Federal National Mortgage Association Pass-Thru, Pool BM5633	3.00%	07/01/2047	24,927,527
4,108,167	Federal National Mortgage Association Pass-Thru, Pool BM5834	3.00%	04/01/2048	3,651,399
47,518,829	Federal National Mortgage Association Pass-Thru, Pool BM6779	2.00%	08/01/2051	37,603,503
21,724,115	Federal National Mortgage Association Pass-Thru, Pool BM7154 (Secured Overnight Financing Rate 30 Day Average + 2.28%, 2.28% Floor, 9.74% Cap)	4.74%	03/01/2053	21,290,159
8,199,815	Federal National Mortgage Association Pass-Thru, Pool BQ6432	2.00%	08/01/2051	6,468,605
16,246,280	Federal National Mortgage Association Pass-Thru, Pool BQ6564	2.00%	09/01/2051	12,816,113
27,302,554	Federal National Mortgage Association Pass-Thru, Pool BS4319	2.35%	01/01/2039	20,619,426
6,841,510	Federal National Mortgage Association Pass-Thru, Pool BS5685	4.20%	05/01/2052	6,102,986
8,665,000	Federal National Mortgage Association Pass-Thru, Pool BS6102	4.10%	08/01/2032	8,311,737
7,863,000	Federal National Mortgage Association Pass-Thru, Pool BS7410	5.48%	01/01/2033	8,164,741
3,260,000	Federal National Mortgage Association Pass-Thru, Pool BS7503	4.87%	04/01/2031	3,310,984
3,322,553	Federal National Mortgage Association Pass-Thru, Pool BS7824	4.99%	11/01/2039	3,294,257
10,467,000	Federal National Mortgage Association Pass-Thru, Pool BS8014	4.84%	03/01/2033	10,550,514
5,602,418	Federal National Mortgage Association Pass-Thru, Pool BS8987	5.15%	07/01/2040	5,710,269
18,479,950	Federal National Mortgage Association Pass-Thru, Pool BS9321	5.27%	08/01/2040	19,274,429
1,581,470	Federal National Mortgage Association Pass-Thru, Pool BT6556	2.00%	07/01/2051	1,247,553
7,774,253	Federal National Mortgage Association Pass-Thru, Pool CA0862	3.50%	09/01/2047	7,258,432
5,303,126	Federal National Mortgage Association Pass-Thru, Pool CA3898	3.00%	07/01/2034	5,051,790
4,282,267	Federal National Mortgage Association Pass-Thru, Pool CA4413	3.00%	10/01/2049	3,776,881
36,879,900	Federal National Mortgage Association Pass-Thru, Pool CA7235	2.50%	10/01/2050	31,760,774
12,275,059	Federal National Mortgage Association Pass-Thru, Pool CA7671	2.50%	11/01/2040	10,934,609

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
21,192,103	Federal National Mortgage Association Pass-Thru, Pool CA7789	2.50%	11/01/2040	18,879,307
16,388,138	Federal National Mortgage Association Pass-Thru, Pool CB0189	3.00%	04/01/2051	14,613,765
3,628,623	Federal National Mortgage Association Pass-Thru, Pool CB1648	2.00%	09/01/2051	2,871,489
13,576,395	Federal National Mortgage Association Pass-Thru, Pool CB3332	3.50%	04/01/2052	12,558,630
26,349,790	Federal National Mortgage Association Pass-Thru, Pool CB3786	4.00%	06/01/2052	24,947,859
93,928,077	Federal National Mortgage Association Pass-Thru, Pool CB4291	5.00%	08/01/2052	93,082,143
19,763,266	Federal National Mortgage Association Pass-Thru, Pool CB6266	6.00%	05/01/2053	20,176,059
40,115,343	Federal National Mortgage Association Pass-Thru, Pool CB7272	6.00%	10/01/2053	40,994,830
45,762,546	Federal National Mortgage Association Pass-Thru, Pool FM1000	3.00%	04/01/2047	41,553,892
23,734,413	Federal National Mortgage Association Pass-Thru, Pool FM4347	2.50%	09/01/2050	20,415,644
42,641,839	Federal National Mortgage Association Pass-Thru, Pool FM4752	2.50%	11/01/2050	36,901,672
47,947,902	Federal National Mortgage Association Pass-Thru, Pool FM4792	2.50%	11/01/2050	41,292,493
26,773,962	Federal National Mortgage Association Pass-Thru, Pool FM4913	2.50%	11/01/2050	23,063,093
34,358,739	Federal National Mortgage Association Pass-Thru, Pool FM5150	2.00%	12/01/2050	28,263,608
5,124,447	Federal National Mortgage Association Pass-Thru, Pool FM6864	1.50%	04/01/2041	4,282,400
63,744,361	Federal National Mortgage Association Pass-Thru, Pool FM7557	3.50%	03/01/2050	59,626,072
28,072,680	Federal National Mortgage Association Pass-Thru, Pool FM8158	2.50%	07/01/2051	24,475,198
64,117,824	Federal National Mortgage Association Pass-Thru, Pool FM8215	2.50%	03/01/2051	55,493,822
47,171,706	Federal National Mortgage Association Pass-Thru, Pool FM8304	4.00%	07/01/2049	45,328,281
62,154,199	Federal National Mortgage Association Pass-Thru, Pool FM8435	2.50%	09/01/2051	53,630,719
112,422,675	Federal National Mortgage Association Pass-Thru, Pool FM8533	2.50%	03/01/2051	97,471,515
69,910,410	Federal National Mortgage Association Pass-Thru, Pool FM8769	2.50%	09/01/2051	60,310,758
36,386,095	Federal National Mortgage Association Pass-Thru, Pool FM8780	2.50%	09/01/2051	31,277,820
10,316,343	Federal National Mortgage Association Pass-Thru, Pool FM9422	2.00%	01/01/2051	8,491,587
29,669,461	Federal National Mortgage Association Pass-Thru, Pool FM9490	2.00%	11/01/2051	24,651,550
34,587,345	Federal National Mortgage Association Pass-Thru, Pool FS0009	3.50%	11/01/2051	31,871,893
54,305,895	Federal National Mortgage Association Pass-Thru, Pool FS1472	3.50%	11/01/2050	50,566,857
16,663,157	Federal National Mortgage Association Pass-Thru, Pool FS2588	4.50%	08/01/2052	16,169,242
15,835,705	Federal National Mortgage Association Pass-Thru, Pool FS2837	4.00%	09/01/2052	14,984,997
51,867,803	Federal National Mortgage Association Pass-Thru, Pool FS5987	2.50%	04/01/2051	44,940,748
37,806,233	Federal National Mortgage Association Pass-Thru, Pool FS6232	2.00%	03/01/2052	31,462,184
649,160	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	643,935
2,297,492	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	2,279,237
469,072	Federal National Mortgage Association Pass-Thru, Pool MA0406	4.50%	05/01/2030	465,355
36,160	Federal National Mortgage Association Pass-Thru, Pool MA0445	5.00%	06/01/2040	35,632
69,277	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	68,108
709,818	Federal National Mortgage Association Pass-Thru, Pool MA0534	4.00%	10/01/2030	696,696
162,362	Federal National Mortgage Association Pass-Thru, Pool MA0587	4.00%	12/01/2030	159,312
4,230,366	Federal National Mortgage Association Pass-Thru, Pool MA0616	4.00%	01/01/2031	4,149,527
1,064,010	Federal National Mortgage Association Pass-Thru, Pool MA0896	4.00%	11/01/2041	1,017,939
13,847,894	Federal National Mortgage Association Pass-Thru, Pool MA0949	3.50%	01/01/2032	13,358,361
16,094,882	Federal National Mortgage Association Pass-Thru, Pool MA0976	3.50%	02/01/2032	15,526,382
8,256,624	Federal National Mortgage Association Pass-Thru, Pool MA1010	3.50%	03/01/2032	7,964,901
1,786,774	Federal National Mortgage Association Pass-Thru, Pool MA1039	3.50%	04/01/2042	1,659,121
11,067,335	Federal National Mortgage Association Pass-Thru, Pool MA1059	3.50%	05/01/2032	10,676,238
1,097,810	Federal National Mortgage Association Pass-Thru, Pool MA1068	3.50%	05/01/2042	1,019,219

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
24,405,961	Federal National Mortgage Association Pass-Thru, Pool MA1084	3.50%	06/01/2032	23,543,713
3,167,433	Federal National Mortgage Association Pass-Thru, Pool MA1093	3.50%	06/01/2042	2,940,654
1,930,315	Federal National Mortgage Association Pass-Thru, Pool MA1094	4.00%	06/01/2042	1,846,728
15,057,113	Federal National Mortgage Association Pass-Thru, Pool MA1107	3.50%	07/01/2032	14,525,549
26,895,691	Federal National Mortgage Association Pass-Thru, Pool MA1117	3.50%	07/01/2042	24,836,493
29,210,980	Federal National Mortgage Association Pass-Thru, Pool MA1136	3.50%	08/01/2042	27,119,462
10,522,005	Federal National Mortgage Association Pass-Thru, Pool MA1138	3.50%	08/01/2032	10,133,652
8,454,031	Federal National Mortgage Association Pass-Thru, Pool MA1179	3.50%	09/01/2042	7,806,650
2,015,839	Federal National Mortgage Association Pass-Thru, Pool MA1201	3.50%	10/01/2032	1,944,697
14,331,940	Federal National Mortgage Association Pass-Thru, Pool MA1209	3.50%	10/01/2042	13,234,910
13,449,759	Federal National Mortgage Association Pass-Thru, Pool MA1237	3.00%	11/01/2032	12,731,816
1,304,853	Federal National Mortgage Association Pass-Thru, Pool MA1242	3.50%	11/01/2042	1,204,972
7,718,379	Federal National Mortgage Association Pass-Thru, Pool MA1338	3.00%	02/01/2033	7,300,542
30,796,805	Federal National Mortgage Association Pass-Thru, Pool MA1366	3.00%	03/01/2033	29,189,618
18,512,908	Federal National Mortgage Association Pass-Thru, Pool MA1401	3.00%	04/01/2033	17,491,570
32,388,480	Federal National Mortgage Association Pass-Thru, Pool MA1459	3.00%	06/01/2033	30,602,524
4,162,911	Federal National Mortgage Association Pass-Thru, Pool MA1490	3.00%	07/01/2033	3,933,365
21,011,957	Federal National Mortgage Association Pass-Thru, Pool MA2018	3.50%	09/01/2034	20,166,108
4,879,460	Federal National Mortgage Association Pass-Thru, Pool MA2114	3.50%	12/01/2044	4,506,592
3,701,681	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	3,419,449
12,692,476	Federal National Mortgage Association Pass-Thru, Pool MA2164	3.50%	02/01/2035	12,167,254
10,025,295	Federal National Mortgage Association Pass-Thru, Pool MA2166	3.50%	02/01/2045	9,257,448
10,214,271	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	9,224,183
14,582,179	Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00%	05/01/2045	13,168,684
13,337,610	Federal National Mortgage Association Pass-Thru, Pool MA2621	3.50%	05/01/2046	12,189,041
15,704,684	Federal National Mortgage Association Pass-Thru, Pool MA2649	3.00%	06/01/2046	13,958,779
14,453,688	Federal National Mortgage Association Pass-Thru, Pool MA2650	3.50%	06/01/2046	13,204,199
4,877,223	Federal National Mortgage Association Pass-Thru, Pool MA2673	3.00%	07/01/2046	4,335,017
17,708,734	Federal National Mortgage Association Pass-Thru, Pool MA2711	3.00%	08/01/2046	15,740,068
1,708,282	Federal National Mortgage Association Pass-Thru, Pool MA2743	3.00%	09/01/2046	1,518,363
39,640,233	Federal National Mortgage Association Pass-Thru, Pool MA2806	3.00%	11/01/2046	36,023,312
12,750,718	Federal National Mortgage Association Pass-Thru, Pool MA2833	3.00%	12/01/2046	11,578,090
16,097,716	Federal National Mortgage Association Pass-Thru, Pool MA2895	3.00%	02/01/2047	14,594,028
9,482,528	Federal National Mortgage Association Pass-Thru, Pool MA3614	3.50%	03/01/2049	8,837,533
2,036,769	Federal National Mortgage Association Pass-Thru, Pool MA3894	4.00%	09/01/2031	1,995,901
35,437,960	Federal National Mortgage Association Pass-Thru, Pool MA4100	2.00%	08/01/2050	29,071,064
76,053,140	Federal National Mortgage Association Pass-Thru, Pool MA4191	2.00%	11/01/2050	60,325,539
92,817,149	Federal National Mortgage Association Pass-Thru, Pool MA4306	2.50%	04/01/2051	79,483,408
36,402,073	Federal National Mortgage Association Pass-Thru, Series 2022-18-DZ	3.50% (i)	04/25/2052	28,386,916
9,321,262	Federal National Mortgage Association REMIC, Series 2016-95-AG	2.50%	06/25/2037	8,651,867
26,246,926	Federal National Mortgage Association REMIC, Series 2020-99-IQ	3.00% (f)	01/25/2051	4,671,034
38,301,272	Federal National Mortgage Association REMIC, Series 2021-43-EI	3.00% (f)	07/25/2051	6,348,972
74,853,391	Federal National Mortgage Association REMIC, Series 2021-43-LI	3.00% (f)	07/25/2051	12,702,471
19,215,714	Federal National Mortgage Association REMIC, Series 2021-63-G	2.00%	06/25/2049	15,867,557
22,146,428	Federal National Mortgage Association REMIC, Series 2021-73-JA	2.50%	05/25/2049	19,256,300

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
19,624,586	Federal National Mortgage Association REMIC, Series 2021-85-C	2.50%	03/25/2049	17,075,119
23,549,504	Federal National Mortgage Association REMIC, Series 2021-85-CJ	2.50%	03/25/2049	20,490,143
23,549,504	Federal National Mortgage Association REMIC, Series 2021-85-CK	2.50%	03/25/2049	20,490,143
53,520,043	Federal National Mortgage Association REMIC, Series 2021-86-MA	2.50%	11/25/2047	47,953,943
25,454,050	Federal National Mortgage Association REMIC, Series 2021-88-LB	2.50%	03/25/2050	21,960,703
31,206,282	Federal National Mortgage Association REMIC, Series 2022-6-M	2.50%	06/25/2050	27,104,622
23,203,365	Federal National Mortgage Association REMIC, Series 2022-71-A	3.00%	12/25/2051	21,491,079
19,418,873	Federal National Mortgage Association REMIC, Series 2023-29-DO	0.00% (j)	11/25/2050	12,933,010
97,073,920	Federal National Mortgage Association REMIC, Series 2023-39-IO	3.00% (f)	10/25/2052	15,764,785
277,303	Federal National Mortgage Association REMICS, Series 2002-70-QZ	5.50%	11/25/2032	280,967
398,310	Federal National Mortgage Association REMICS, Series 2002-75-ZG	5.50%	11/25/2032	398,499
5,644,710	Federal National Mortgage Association REMICS, Series 2003-129-ZT	5.50%	01/25/2034	5,706,745
980,600	Federal National Mortgage Association REMICS, Series 2003-29-ZL	5.00%	04/25/2033	975,324
462,961	Federal National Mortgage Association REMICS, Series 2003-64-ZG	5.50%	07/25/2033	463,805
3,800,604	Federal National Mortgage Association REMICS, Series 2003-84-PZ	5.00%	09/25/2033	3,771,641
528,441	Federal National Mortgage Association REMICS, Series 2004-46- PJ (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (f)(h)	03/25/2034	7,948
1,120,994	Federal National Mortgage Association REMICS, Series 2004-51- XP (-1 x Secured Overnight Financing Rate 30 Day Average + 7.59%, 7.70% Cap)	2.25% (f)(h)	07/25/2034	114,514
26,330	Federal National Mortgage Association REMICS, Series 2005-107-EG	4.50%	01/25/2026	25,915
212,357	Federal National Mortgage Association REMICS, Series 2005-37-ZK	4.50%	05/25/2035	207,187
1,983,219	Federal National Mortgage Association REMICS, Series 2005-87- SG (-1 x Secured Overnight Financing Rate 30 Day Average + 6.59%, 6.70% Cap)	1.25% (f)(h)	10/25/2035	184,901
1,731,721	Federal National Mortgage Association REMICS, Series 2006-101- SA (-1 x Secured Overnight Financing Rate 30 Day Average + 6.47%, 6.58% Cap)	1.13% (f)(h)	10/25/2036	177,414
700,071	Federal National Mortgage Association REMICS, Series 2006-123- LI (-1 x Secured Overnight Financing Rate 30 Day Average + 6.21%, 6.32% Cap)	0.87% (f)(h)	01/25/2037	70,987
265,526	Federal National Mortgage Association REMICS, Series 2006-16-HZ	5.50%	03/25/2036	265,149
2,770,212	Federal National Mortgage Association REMICS, Series 2006-56- SM (-1 x Secured Overnight Financing Rate 30 Day Average + 6.64%, 6.75% Cap)	1.30% (f)(h)	07/25/2036	225,388
250,212	Federal National Mortgage Association REMICS, Series 2006-93- SN (-1 x Secured Overnight Financing Rate 30 Day Average + 6.49%, 6.60% Cap)	1.15% (f)(h)	10/25/2036	18,966
3,682,578	Federal National Mortgage Association REMICS, Series 2007-109-VZ	5.00%	10/25/2035	3,688,921

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
412,686	Federal National Mortgage Association REMICS, Series 2007-116-BI (-1 x Secured Overnight Financing Rate 30 Day Average + 6.14%, 6.25% Cap)	0.80% (f)(h)	05/25/2037	28,253
2,886,135	Federal National Mortgage Association REMICS, Series 2007-14-PS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.70%, 6.81% Cap)	1.36% (f)(h)	03/25/2037	299,261
1,349,629	Federal National Mortgage Association REMICS, Series 2007-30-OI (-1 x Secured Overnight Financing Rate 30 Day Average + 6.33%, 6.44% Cap)	0.99% (f)(h)	04/25/2037	133,429
136,733	Federal National Mortgage Association REMICS, Series 2007-30-SI (-1 x Secured Overnight Financing Rate 30 Day Average + 6.00%, 6.11% Cap)	0.66% (f)(h)	04/25/2037	9,462
1,230,805	Federal National Mortgage Association REMICS, Series 2007-32-SG (-1 x Secured Overnight Financing Rate 30 Day Average + 5.99%, 6.10% Cap)	0.65% (f)(h)	04/25/2037	96,087
1,129,471	Federal National Mortgage Association REMICS, Series 2007-57-SX (-1 x Secured Overnight Financing Rate 30 Day Average + 6.51%, 6.62% Cap)	1.17% (f)(h)	10/25/2036	107,523
1,876,178	Federal National Mortgage Association REMICS, Series 2007-60-VZ	6.00%	07/25/2037	1,917,482
1,126,613	Federal National Mortgage Association REMICS, Series 2007-71-GZ	6.00%	07/25/2047	1,202,194
1,435,709	Federal National Mortgage Association REMICS, Series 2007-75-ID (-1 x Secured Overnight Financing Rate 30 Day Average + 5.76%, 5.87% Cap)	0.42% (f)(h)	08/25/2037	129,414
188,762	Federal National Mortgage Association REMICS, Series 2007-9-SD (-1 x Secured Overnight Financing Rate 30 Day Average + 6.54%, 6.65% Cap)	1.20% (f)(h)	03/25/2037	11,955
1,462,148	Federal National Mortgage Association REMICS, Series 2008-29-ZA	4.50%	04/25/2038	1,442,129
2,947,293	Federal National Mortgage Association REMICS, Series 2008-48-BE	5.00%	06/25/2034	2,953,708
278,251	Federal National Mortgage Association REMICS, Series 2008-48-SD (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (f)(h)	06/25/2037	19,403
110,765	Federal National Mortgage Association REMICS, Series 2008-53-LI (-1 x Secured Overnight Financing Rate 30 Day Average + 6.04%, 6.15% Cap)	0.70% (f)(h)	07/25/2038	8,811
270,235	Federal National Mortgage Association REMICS, Series 2008-57-SE (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (f)(h)	02/25/2037	17,759
344,502	Federal National Mortgage Association REMICS, Series 2008-5-MS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.14%, 6.25% Cap)	0.80% (f)(h)	02/25/2038	24,529
298,089	Federal National Mortgage Association REMICS, Series 2008-61-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (f)(h)	07/25/2038	19,879
192,572	Federal National Mortgage Association REMICS, Series 2008-62-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (f)(h)	07/25/2038	11,985
796,214	Federal National Mortgage Association REMICS, Series 2008-65-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (f)(h)	08/25/2038	64,317
154,821	Federal National Mortgage Association REMICS, Series 2008-81-LP	5.50%	09/25/2038	156,201

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,729,058	Federal National Mortgage Association REMICS, Series 2009-106-EZ	4.50%	01/25/2040	1,682,762
250,084	Federal National Mortgage Association REMICS, Series 2009-111-SE (-1 x Secured Overnight Financing Rate 30 Day Average + 6.14%, 6.25% Cap)	0.80% (f)(h)	01/25/2040	26,368
180,035	Federal National Mortgage Association REMICS, Series 2009-16-MZ	5.00%	03/25/2029	178,228
766,403	Federal National Mortgage Association REMICS, Series 2009-42-SI (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (f)(h)	06/25/2039	43,422
588,104	Federal National Mortgage Association REMICS, Series 2009-42-SX (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (f)(h)	06/25/2039	45,277
254,274	Federal National Mortgage Association REMICS, Series 2009-47-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 5.99%, 6.10% Cap)	0.65% (f)(h)	07/25/2039	16,929
178,863	Federal National Mortgage Association REMICS, Series 2009-48-WS (-1 x Secured Overnight Financing Rate 30 Day Average + 5.84%, 5.95% Cap)	0.50% (f)(h)	07/25/2039	14,597
2,030,377	Federal National Mortgage Association REMICS, Series 2009-49-S (-1 x Secured Overnight Financing Rate 30 Day Average + 6.64%, 6.75% Cap)	1.30% (f)(h)	07/25/2039	180,156
215,764	Federal National Mortgage Association REMICS, Series 2009-51-BZ	4.50%	07/25/2039	211,650
560,935	Federal National Mortgage Association REMICS, Series 2009-54-EZ	5.00%	07/25/2039	551,904
219,270	Federal National Mortgage Association REMICS, Series 2009-70-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 5.69%, 5.80% Cap)	0.35% (f)(h)	09/25/2039	21,763
1,188,318	Federal National Mortgage Association REMICS, Series 2009-80-PM	4.50%	10/25/2039	1,174,024
1,101,805	Federal National Mortgage Association REMICS, Series 2009-83-Z	4.50%	10/25/2039	1,073,026
4,747,796	Federal National Mortgage Association REMICS, Series 2009-85-ES (-1 x Secured Overnight Financing Rate 30 Day Average + 7.12%, 7.23% Cap)	1.78% (f)(h)	01/25/2036	395,868
7,669,933	Federal National Mortgage Association REMICS, Series 2009-85-JS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.64%, 6.75% Cap)	1.30% (f)(h)	10/25/2039	888,748
419,546	Federal National Mortgage Association REMICS, Series 2009-90-IB (-1 x Secured Overnight Financing Rate 30 Day Average + 5.61%, 5.72% Cap)	0.27% (f)(h)	04/25/2037	23,811
337,270	Federal National Mortgage Association REMICS, Series 2009-94-BC	5.00%	11/25/2039	336,348
5,696,609	Federal National Mortgage Association REMICS, Series 2010-101-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 4.37%, 0.00% Floor, 4.48% Cap)	0.00% (f)(h)	09/25/2040	298,963
2,787,370	Federal National Mortgage Association REMICS, Series 2010-101-ZC	4.50%	09/25/2040	2,737,575
5,798,454	Federal National Mortgage Association REMICS, Series 2010-101-ZH	4.50%	07/25/2040	5,702,665
1,853,386	Federal National Mortgage Association REMICS, Series 2010-10-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 6.24%, 6.35% Cap)	0.90% (f)(h)	02/25/2040	172,344
599,490	Federal National Mortgage Association REMICS, Series 2010-10-ZA	4.50%	02/25/2040	589,475

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
715,237	Federal National Mortgage Association REMICS, Series 2010-111-S (-1 x Secured Overnight Financing Rate 30 Day Average + 5.84%, 5.95% Cap)	0.50% (f)(h)	10/25/2050	69,668
973,274	Federal National Mortgage Association REMICS, Series 2010-116-Z	4.00%	10/25/2040	931,258
245,898	Federal National Mortgage Association REMICS, Series 2010-117-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 4.39%, 0.00% Floor, 4.50% Cap)	0.00% (f)(h)	10/25/2040	8,387
717,122	Federal National Mortgage Association REMICS, Series 2010-120-KD	4.00%	10/25/2040	686,568
6,262,336	Federal National Mortgage Association REMICS, Series 2010-121-SD (-1 x Secured Overnight Financing Rate 30 Day Average + 4.39%, 0.00% Floor, 4.50% Cap)	0.00% (f)(h)	10/25/2040	306,211
242,685	Federal National Mortgage Association REMICS, Series 2010-126-SU (-11 x Secured Overnight Financing Rate 30 Day Average + 53.74%, 0.00% Floor, 55.00% Cap)	0.00% (h)	11/25/2040	288,304
178,693	Federal National Mortgage Association REMICS, Series 2010-126-SX (-3 x Secured Overnight Financing Rate 30 Day Average + 14.66%, 0.00% Floor, 15.00% Cap)	0.00% (h)	11/25/2040	161,473
1,084,238	Federal National Mortgage Association REMICS, Series 2010-128-HZ	4.00%	11/25/2040	1,036,859
555,501	Federal National Mortgage Association REMICS, Series 2010-132-Z	4.50%	11/25/2040	539,003
84,210	Federal National Mortgage Association REMICS, Series 2010-137-VS (-3 x Secured Overnight Financing Rate 30 Day Average + 14.66%, 0.00% Floor, 15.00% Cap)	0.00% (h)	12/25/2040	78,744
4,166,316	Federal National Mortgage Association REMICS, Series 2010-142-AZ	4.00%	12/25/2040	3,995,317
982,131	Federal National Mortgage Association REMICS, Series 2010-148-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 6.54%, 6.65% Cap)	1.20% (f)(h)	01/25/2026	11,716
7,192,103	Federal National Mortgage Association REMICS, Series 2010-150-ZA	4.00%	01/25/2041	6,885,815
3,175,340	Federal National Mortgage Association REMICS, Series 2010-16-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 5.34%, 0.00% Floor, 5.45% Cap)	0.00% (f)(h)	03/25/2040	242,246
1,220,850	Federal National Mortgage Association REMICS, Series 2010-21-DZ	5.00%	03/25/2040	1,228,485
534,627	Federal National Mortgage Association REMICS, Series 2010-21-KS (-1 x Secured Overnight Financing Rate 30 Day Average + 4.84%, 0.00% Floor, 4.95% Cap)	0.00% (f)(h)	03/25/2040	13,775
835,217	Federal National Mortgage Association REMICS, Series 2010-2-MS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.14%, 6.25% Cap)	0.80% (f)(h)	02/25/2050	118,692
654,998	Federal National Mortgage Association REMICS, Series 2010-31-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 4.89%, 0.00% Floor, 5.00% Cap)	0.00% (f)(h)	04/25/2040	27,643
653,226	Federal National Mortgage Association REMICS, Series 2010-34-PS (-1 x Secured Overnight Financing Rate 30 Day Average + 4.82%, 0.00% Floor, 4.93% Cap)	0.00% (f)(h)	04/25/2040	22,093
181,150	Federal National Mortgage Association REMICS, Series 2010-35-ES (-1 x Secured Overnight Financing Rate 30 Day Average + 6.34%, 6.45% Cap)	1.00% (f)(h)	04/25/2040	6,333
95,416	Federal National Mortgage Association REMICS, Series 2010-35-SV (-1 x Secured Overnight Financing Rate 30 Day Average + 6.34%, 6.45% Cap)	1.00% (f)(h)	04/25/2040	1,908

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
532,724	Federal National Mortgage Association REMICS, Series 2010-46-MS (-1 x Secured Overnight Financing Rate 30 Day Average + 4.84%, 0.00% Floor, 4.95% Cap)	0.00% (f)(h)	05/25/2040	25,235
3,565,376	Federal National Mortgage Association REMICS, Series 2010-49-ZW	4.50%	05/25/2040	3,507,950
851,991	Federal National Mortgage Association REMICS, Series 2010-4-SK (-1 x Secured Overnight Financing Rate 30 Day Average + 6.12%, 6.23% Cap)	0.78% (f)(h)	02/25/2040	56,817
292,049	Federal National Mortgage Association REMICS, Series 2010-58-ES (-3 x Secured Overnight Financing Rate 30 Day Average + 12.18%, 0.00% Floor, 12.47% Cap)	0.00% (h)	06/25/2040	265,206
2,403,995	Federal National Mortgage Association REMICS, Series 2010-59-MS (-1 x Secured Overnight Financing Rate 30 Day Average + 5.66%, 5.77% Cap)	0.32% (f)(h)	06/25/2040	178,259
2,939,241	Federal National Mortgage Association REMICS, Series 2010-59-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 4.89%, 0.00% Floor, 5.00% Cap)	0.00% (f)(h)	01/25/2040	128,333
188,990	Federal National Mortgage Association REMICS, Series 2010-60-VZ	5.00%	10/25/2039	190,231
184,159	Federal National Mortgage Association REMICS, Series 2010-61-EL	4.50%	06/25/2040	181,936
2,743,617	Federal National Mortgage Association REMICS, Series 2010-64-EZ	5.00%	06/25/2040	2,758,916
6,504,417	Federal National Mortgage Association REMICS, Series 2010-64-FC (Secured Overnight Financing Rate 30 Day Average + 0.61%, 0.50% Floor, 7.00% Cap)	5.95%	06/25/2040	6,442,097
8,117,312	Federal National Mortgage Association REMICS, Series 2010-76-ZK	4.50%	07/25/2040	7,988,461
1,849,152	Federal National Mortgage Association REMICS, Series 2010-79-CZ	4.00%	07/25/2040	1,776,158
7,202,827	Federal National Mortgage Association REMICS, Series 2010-79-VZ	4.50%	07/25/2040	7,083,462
887,428	Federal National Mortgage Association REMICS, Series 2010-84-ZC	4.50%	08/25/2040	872,397
1,774,852	Federal National Mortgage Association REMICS, Series 2010-84-ZD	4.50%	08/25/2040	1,744,791
2,293,288	Federal National Mortgage Association REMICS, Series 2010-84-ZG	4.50%	08/25/2040	2,253,726
185,735	Federal National Mortgage Association REMICS, Series 2010-90-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 5.74%, 5.85% Cap)	0.40% (f)(h)	08/25/2040	12,805
704,447	Federal National Mortgage Association REMICS, Series 2010-94-Z	4.50%	08/25/2040	692,693
3,560,477	Federal National Mortgage Association REMICS, Series 2010-99-SG (-5 x Secured Overnight Financing Rate 30 Day Average + 24.43%, 0.00% Floor, 25.00% Cap)	0.00% (h)	09/25/2040	3,625,239
396,841	Federal National Mortgage Association REMICS, Series 2010-9-DS (-1 x Secured Overnight Financing Rate 30 Day Average + 5.19%, 0.50% Floor, 5.30% Cap)	0.50% (f)(h)	02/25/2040	21,216
12,656,425	Federal National Mortgage Association REMICS, Series 2011-106-LZ	3.50%	10/25/2041	11,789,748
520,021	Federal National Mortgage Association REMICS, Series 2011-110-LS (-2 x Secured Overnight Financing Rate 30 Day Average + 9.87%, 0.00% Floor, 10.10% Cap)	0.00% (h)	11/25/2041	409,716
1,495,192	Federal National Mortgage Association REMICS, Series 2011-111-CZ	4.00%	11/25/2041	1,430,381

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,993,713	Federal National Mortgage Association REMICS, Series 2011-111-EZ	5.00%	11/25/2041	4,005,584
851,677	Federal National Mortgage Association REMICS, Series 2011-111-VZ	4.00%	11/25/2041	813,332
27,395,170	Federal National Mortgage Association REMICS, Series 2011-131-PB	4.50%	12/25/2041	27,079,416
7,631,500	Federal National Mortgage Association REMICS, Series 2011-16-AL	3.50%	03/25/2031	7,375,334
15,896,047	Federal National Mortgage Association REMICS, Series 2011-17-NY	3.50%	03/25/2031	15,362,246
340,084	Federal National Mortgage Association REMICS, Series 2011-17-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 6.36%, 6.47% Cap)	1.02% (f)(h)	03/25/2041	21,166
1,100,589	Federal National Mortgage Association REMICS, Series 2011-25-KY	3.00%	04/25/2026	1,078,071
1,465,468	Federal National Mortgage Association REMICS, Series 2011-27-BS (-2 x Secured Overnight Financing Rate 30 Day Average + 8.77%, 0.00% Floor, 9.00% Cap)	0.00% (h)	04/25/2041	1,237,382
16,846,152	Federal National Mortgage Association REMICS, Series 2011-29-AL	3.50%	04/25/2031	16,280,615
2,952,637	Federal National Mortgage Association REMICS, Series 2011-2-GZ	4.00%	02/25/2041	2,835,115
7,015,552	Federal National Mortgage Association REMICS, Series 2011-32-ZG	4.00%	04/25/2041	6,717,638
1,208,721	Federal National Mortgage Association REMICS, Series 2011-36-VZ	4.50%	05/25/2041	1,187,349
3,314,562	Federal National Mortgage Association REMICS, Series 2011-37-Z	4.50%	05/25/2041	3,221,570
4,854,805	Federal National Mortgage Association REMICS, Series 2011-38-BZ	4.00%	05/25/2041	4,699,233
988,625	Federal National Mortgage Association REMICS, Series 2011-39-CB	3.00%	05/25/2026	968,131
3,641,881	Federal National Mortgage Association REMICS, Series 2011-39-ZD	4.00%	02/25/2041	3,488,090
1,121,164	Federal National Mortgage Association REMICS, Series 2011-40-LZ	4.50%	05/25/2041	1,100,863
1,312,373	Federal National Mortgage Association REMICS, Series 2011-42-MZ	4.50%	05/25/2041	1,288,622
9,481,264	Federal National Mortgage Association REMICS, Series 2011-45-ZA	4.00%	05/25/2031	9,300,657
2,742,421	Federal National Mortgage Association REMICS, Series 2011-45-ZB	4.50%	05/25/2041	2,662,462
9,193,745	Federal National Mortgage Association REMICS, Series 2011-51-FJ (Secured Overnight Financing Rate 30 Day Average + 0.56%, 0.45% Floor, 7.00% Cap)	5.90%	06/25/2041	9,067,345
658,324	Federal National Mortgage Association REMICS, Series 2011-59-MA	4.50%	07/25/2041	635,921
1,692,890	Federal National Mortgage Association REMICS, Series 2011-60-EL	3.00%	07/25/2026	1,657,814
6,032,200	Federal National Mortgage Association REMICS, Series 2011-64-DB	4.00%	07/25/2041	5,843,520
3,819,814	Federal National Mortgage Association REMICS, Series 2011-77-Z	3.50%	08/25/2041	3,421,883
25,559,753	Federal National Mortgage Association REMICS, Series 2011-99-CZ	4.50%	10/25/2041	25,136,519

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
13,793,263	Federal National Mortgage Association REMICS, Series 2012-104-Z	3.50%	09/25/2042	12,588,999
2,004,681	Federal National Mortgage Association REMICS, Series 2012-111-LB	3.50%	05/25/2041	1,896,591
13,897,291	Federal National Mortgage Association REMICS, Series 2012-111-MJ	4.00%	04/25/2042	13,013,681
15,322,300	Federal National Mortgage Association REMICS, Series 2012-122-DB	3.00%	11/25/2042	13,838,528
11,878,203	Federal National Mortgage Association REMICS, Series 2012-132-KH	1.75%	12/25/2032	10,784,659
12,285,502	Federal National Mortgage Association REMICS, Series 2012-144-PT	3.97% (c)	11/25/2049	11,893,027
4,164,680	Federal National Mortgage Association REMICS, Series 2012-14-BZ	4.00%	03/25/2042	3,995,370
28,329,853	Federal National Mortgage Association REMICS, Series 2012-15-PZ	4.00% (i)	03/25/2042	26,931,707
9,488,716	Federal National Mortgage Association REMICS, Series 2012-20-ZT	3.50%	03/25/2042	8,884,550
33,573,362	Federal National Mortgage Association REMICS, Series 2012-30-DZ	4.00%	04/25/2042	32,108,204
17,803,716	Federal National Mortgage Association REMICS, Series 2012-31-Z	4.00%	04/25/2042	17,043,698
7,523,484	Federal National Mortgage Association REMICS, Series 2012-70-FY (Secured Overnight Financing Rate 30 Day Average + 0.56%, 0.45% Floor, 7.00% Cap)	5.90%	07/25/2042	7,414,666
26,819,833	Federal National Mortgage Association REMICS, Series 2012-74-Z	4.00%	07/25/2042	25,620,147
108,690	Federal National Mortgage Association REMICS, Series 2012-80-EA	2.00%	04/25/2042	105,716
17,706,917	Federal National Mortgage Association REMICS, Series 2012-86-ZC	3.50%	08/25/2042	16,490,188
30,986,692	Federal National Mortgage Association REMICS, Series 2012-96-VZ	3.50%	09/25/2042	28,299,164
7,339,756	Federal National Mortgage Association REMICS, Series 2012-98-BG	4.50%	08/25/2040	7,253,226
13,806,038	Federal National Mortgage Association REMICS, Series 2012-99-QE	3.00%	09/25/2042	12,527,413
8,971,093	Federal National Mortgage Association REMICS, Series 2013-100-PJ	3.00%	03/25/2043	8,368,688
20,162,413	Federal National Mortgage Association REMICS, Series 2013-130-ZE	3.00%	01/25/2044	18,188,914
27,208,365	Federal National Mortgage Association REMICS, Series 2013-133-ZT	3.00% (i)	01/25/2039	24,882,540
6,928,904	Federal National Mortgage Association REMICS, Series 2013-41-ZH	3.00% (i)	05/25/2033	6,394,007
5,692,246	Federal National Mortgage Association REMICS, Series 2013-51-HS (-1 x Secured Overnight Financing Rate 30 Day Average + 5.26%, 0.00% Floor, 5.40% Cap)	0.00% (h)	04/25/2043	4,043,316
994,109	Federal National Mortgage Association REMICS, Series 2013-58-SC (-2 x Secured Overnight Financing Rate 30 Day Average + 5.83%, 0.00% Floor, 6.00% Cap)	0.00% (h)	06/25/2043	557,603
1,791,329	Federal National Mortgage Association REMICS, Series 2013-81-ZQ	3.00% (i)	08/25/2043	1,236,022
5,970,743	Federal National Mortgage Association REMICS, Series 2013-82-SH (-1 x Secured Overnight Financing Rate 30 Day Average + 5.94%, 6.05% Cap)	0.60% (f)(h)	12/25/2042	486,211

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
22,376,909	Federal National Mortgage Association REMICS, Series 2014-12-GZ	3.50%	03/25/2044	20,380,206
13,959,636	Federal National Mortgage Association REMICS, Series 2014-21-GZ	3.00%	04/25/2044	12,593,144
33,832,758	Federal National Mortgage Association REMICS, Series 2014-37-ZY	2.50% (i)	07/25/2044	28,976,021
21,714,423	Federal National Mortgage Association REMICS, Series 2014-39-ZA	3.00%	07/25/2044	19,641,710
110,039	Federal National Mortgage Association REMICS, Series 2014-46-NZ	3.00% (i)	06/25/2043	78,680
66,914,444	Federal National Mortgage Association REMICS, Series 2014-60-EZ	3.00% (i)	10/25/2044	58,416,477
47,233,966	Federal National Mortgage Association REMICS, Series 2014-61-ZV	3.00% (i)	10/25/2044	41,212,386
39,832,414	Federal National Mortgage Association REMICS, Series 2014-64-NZ	3.00% (i)	10/25/2044	34,887,519
14,025,721	Federal National Mortgage Association REMICS, Series 2014-67-DZ	3.00% (i)	10/25/2044	12,464,326
44,837,989	Federal National Mortgage Association REMICS, Series 2014-68-MZ	3.00% (i)	11/25/2044	39,133,224
25,311,515	Federal National Mortgage Association REMICS, Series 2014-77-VZ	3.00% (i)	11/25/2044	22,212,573
32,506,630	Federal National Mortgage Association REMICS, Series 2014-84-KZ	3.00% (i)	12/25/2044	28,427,038
4,992,666	Federal National Mortgage Association REMICS, Series 2015-11-A	3.00%	05/25/2034	4,836,950
3,559,350	Federal National Mortgage Association REMICS, Series 2015-21-G	3.00%	02/25/2042	3,509,006
4,704,232	Federal National Mortgage Association REMICS, Series 2015-42-CA	3.00%	03/25/2044	4,427,508
19,908,742	Federal National Mortgage Association REMICS, Series 2015-49-A	3.00%	03/25/2044	18,650,820
10,750,856	Federal National Mortgage Association REMICS, Series 2015-52-GZ	3.00% (i)	07/25/2045	9,479,134
4,983,764	Federal National Mortgage Association REMICS, Series 2015-88-AC	3.00%	04/25/2043	4,803,901
37,921,614	Federal National Mortgage Association REMICS, Series 2015-88-BA	3.00%	04/25/2044	35,733,165
2,659,800	Federal National Mortgage Association REMICS, Series 2015-94-MA	3.00%	01/25/2046	2,375,745
10,623,618	Federal National Mortgage Association REMICS, Series 2016-2-JA	2.50%	02/25/2046	10,097,318
24,628,271	Federal National Mortgage Association REMICS, Series 2016-32-LA	3.00%	10/25/2044	23,227,210
18,186,305	Federal National Mortgage Association REMICS, Series 2016-72-PA	3.00%	07/25/2046	16,422,779
1,557,017	Federal National Mortgage Association REMICS, Series 2016-74-PA	3.00%	12/25/2044	1,525,770
1,789,680	Federal National Mortgage Association REMICS, Series 2016-79-EP	3.00%	01/25/2044	1,737,105
5,192,323	Federal National Mortgage Association REMICS, Series 2016-81-PA	3.00%	02/25/2044	5,028,653
12,535,571	Federal National Mortgage Association REMICS, Series 2017-57-BC	3.00%	08/25/2057	11,040,559
9,853,813	Federal National Mortgage Association REMICS, Series 2018-21-IO	3.00% (f)	04/25/2048	1,493,916

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
16,275,190	Federal National Mortgage Association REMICS, Series 2018-21-PO	0.00% (j)	04/25/2048	12,575,211
40,550,385	Federal National Mortgage Association REMICS, Series 2018-27-AO	0.00% (j)	05/25/2048	31,231,071
11,894,798	Federal National Mortgage Association REMICS, Series 2018-33-A	3.00%	05/25/2048	10,696,199
13,711,718	Federal National Mortgage Association REMICS, Series 2018-38-JB	3.00%	06/25/2048	12,225,205
9,597,267	Federal National Mortgage Association REMICS, Series 2018-65-DA	3.00%	09/25/2048	8,530,240
28,810,733	Federal National Mortgage Association REMICS, Series 2018-7-CD	3.00%	02/25/2048	25,868,998
21,690,081	Federal National Mortgage Association REMICS, Series 2018-85-PO	0.00% (j)	12/25/2048	16,406,061
5,146,742	Federal National Mortgage Association REMICS, Series 2019-48-AZ	3.50%	09/25/2049	4,708,795
5,256,243	Federal National Mortgage Association REMICS, Series 2019-64-D	2.50%	11/25/2049	4,548,402
14,986,966	Federal National Mortgage Association REMICS, Series 2019-69-DS (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (f)(h)	12/25/2049	2,103,421
42,483,658	Federal National Mortgage Association REMICS, Series 2019-78-ZB	3.00%	01/25/2050	37,379,752
33,116,370	Federal National Mortgage Association REMICS, Series 2020-47-GL	2.00%	05/25/2046	29,208,883
9,191,004	Federal National Mortgage Association REMICS, Series 2020-53-CG	2.00%	08/25/2050	7,563,763
51,544,804	Federal National Mortgage Association REMICS, Series 2020-54-AB	1.00%	08/25/2050	40,103,033
11,435,730	Federal National Mortgage Association REMICS, Series 2020-54-AS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.04%, 6.15% Cap)	0.70% (f)(h)	08/25/2050	1,667,207
19,588,213	Federal National Mortgage Association REMICS, Series 2020-61-AI	3.00% (f)	09/25/2050	2,868,279
9,181,758	Federal National Mortgage Association REMICS, Series 2020-61-DC	1.50%	09/25/2060	7,060,687
34,799,667	Federal National Mortgage Association REMICS, Series 2020-61-DI	3.00% (f)	09/25/2060	5,555,906
71,018,135	Federal National Mortgage Association REMICS, Series 2020-62-JD	1.25%	09/25/2050	52,007,297
22,409,518	Federal National Mortgage Association REMICS, Series 2020-97-EI	2.00% (f)	01/25/2051	2,912,726
17,372,074	Federal National Mortgage Association REMICS, Series 2021-13-AK	2.00%	01/25/2049	14,980,679
11,507,406	Federal National Mortgage Association REMICS, Series 2021-1-PA	1.00%	11/25/2050	8,614,626
13,734,061	Federal National Mortgage Association REMICS, Series 2021-21-DK	2.00%	07/25/2043	11,804,644
5,638,977	Federal National Mortgage Association REMICS, Series 2021-28-KF (Secured Overnight Financing Rate 30 Day Average + 0.75%, 0.75% Floor, 4.00% Cap)	4.00%	05/25/2051	4,218,863
23,473,164	Federal National Mortgage Association REMICS, Series 2021-28-LB	2.00%	04/25/2051	19,486,012
13,640,815	Federal National Mortgage Association REMICS, Series 2021-29-BA	1.25%	05/25/2041	11,816,590
3,664,414	Federal National Mortgage Association REMICS, Series 2021-29-CG	1.25%	05/25/2041	3,176,486

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
42,730,505	Federal National Mortgage Association REMICS, Series 2021-3-KI	2.50% (f)	02/25/2051	5,807,840
26,220,708	Federal National Mortgage Association REMICS, Series 2021-40-BA	3.00%	01/25/2051	23,103,393
29,580,727	Federal National Mortgage Association REMICS, Series 2021-58-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 2.65%, 0.00% Floor, 2.65% Cap)	0.00% (f)(h)	09/25/2051	396,627
6,561,770	Federal National Mortgage Association REMICS, Series 2021-61-KZ	2.50% (i)	09/25/2051	3,965,559
86,968,561	Federal National Mortgage Association REMICS, Series 2021-70-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 0.00% Floor, 3.75% Cap)	0.00% (f)(h)	10/25/2049	3,284,568
27,332,138	Federal National Mortgage Association REMICS, Series 2021-85-DI	3.00% (f)	12/25/2051	4,437,181
24,953,357	Federal National Mortgage Association REMICS, Series 2021-92-M	2.50%	01/25/2049	21,869,394
33,448,783	Federal National Mortgage Association REMICS, Series 2021-9-CA	2.00%	03/25/2051	27,824,838
21,702,198	Federal National Mortgage Association REMICS, Series 2022-18-DK	3.00%	07/25/2046	20,274,605
25,906,148	Federal National Mortgage Association REMICS, Series 2022-19-LA	3.00%	02/25/2047	24,168,009
149,314,003	Federal National Mortgage Association REMICS, Series 2022-3-AB	2.00%	11/25/2047	128,701,055
2,631,289	Federal National Mortgage Association REMICS, Series 2022-3-EV	2.00%	08/25/2033	2,360,909
85,005,474	Federal National Mortgage Association REMICS, Series 2022-3-EZ	2.00% (i)	01/25/2052	49,041,060
57,745,763	Federal National Mortgage Association REMICS, Series 2022-3-NZ	2.00% (i)	02/25/2052	33,285,859
83,906,431	Federal National Mortgage Association REMICS, Series 2022-3-Z	2.00% (i)	02/25/2052	47,701,939
83,593,925	Federal National Mortgage Association REMICS, Series 2022-4-EA	2.50%	10/25/2047	74,405,924
15,753,315	Federal National Mortgage Association REMICS, Series 2022-4-LG	3.00%	02/25/2052	14,292,429
119,609,366	Federal National Mortgage Association REMICS, Series 2023-2-IO	3.00% (f)	12/25/2051	19,114,534
14,292,053	Federal National Mortgage Association REMICS, Series 2023-30-MO	0.00% (j)	10/25/2050	9,848,244
16,166,930	Federal National Mortgage Association, Pool 387898	3.71%	08/01/2030	15,456,972
24,615,494	Federal National Mortgage Association, Pool AM8510	3.15%	05/01/2035	22,017,999
27,463,524	Federal National Mortgage Association, Pool AM8950	3.14%	06/01/2040	24,506,633
4,461,501	Federal National Mortgage Association, Pool AN5480	3.43%	06/01/2037	4,151,034
217,500,000	Federal National Mortgage Association, Pool AN6680	3.37%	11/01/2047	170,766,558
5,500,000	Federal National Mortgage Association, Pool AN7330	3.26%	12/01/2037	4,690,318
10,026,000	Federal National Mortgage Association, Pool AN7452	3.12%	11/01/2032	9,109,677
20,700,000	Federal National Mortgage Association, Pool AN8121	3.16%	01/01/2035	18,113,926
3,802,458	Federal National Mortgage Association, Pool AN9452	3.75%	06/01/2030	3,581,086
43,985,427	Federal National Mortgage Association, Pool BL0870	4.28%	12/01/2048	39,059,161
5,000,000	Federal National Mortgage Association, Pool BL2303	3.36%	05/01/2031	4,675,733
8,860,000	Federal National Mortgage Association, Pool BL4038	2.98%	09/01/2034	7,730,721
8,190,000	Federal National Mortgage Association, Pool BL5840	2.73%	02/01/2035	6,802,844
6,445,480	Federal National Mortgage Association, Pool BL6639	2.66%	05/01/2050	4,962,542
16,672,208	Federal National Mortgage Association, Pool BL6689	2.19%	05/01/2032	14,148,728
28,785,015	Federal National Mortgage Association, Pool BL6913	1.96%	05/01/2035	22,713,071
36,488,000	Federal National Mortgage Association, Pool BL7110	1.76%	07/01/2035	28,082,828
3,568,101	Federal National Mortgage Association, Pool BL7331	2.23%	07/01/2040	2,583,911
20,400,000	Federal National Mortgage Association, Pool BL7424	1.65%	08/01/2035	15,296,990
40,000,000	Federal National Mortgage Association, Pool BL8165	1.35%	09/01/2032	31,464,760

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
32,000,000	Federal National Mortgage Association, Pool BL8269	1.51%	09/01/2035	24,112,496
17,000,000	Federal National Mortgage Association, Pool BL8977	1.20%	11/01/2030	13,715,323
10,761,012	Federal National Mortgage Association, Pool BL9284	2.23%	12/01/2050	7,461,898
53,000,000	Federal National Mortgage Association, Pool BL9576	2.24%	12/01/2050	35,115,831
170,951,204	Federal National Mortgage Association, Pool BM6831	1.93% (c)	10/01/2033	136,552,533
77,333,488	Federal National Mortgage Association, Pool BM6857	1.83% (c)	12/01/2031	63,638,594
26,862,282	Federal National Mortgage Association, Pool BM7164 (Secured Overnight Financing Rate 30 Day Average + 2.28%, 2.28% Floor, 9.54% Cap)	4.54%	03/01/2053	26,125,892
15,990,664	Federal National Mortgage Association, Pool BR2181 (Secured Overnight Financing Rate 30 Day Average + 2.13%, 2.13% Floor, 7.14% Cap)	2.14%	07/01/2051	14,082,225
33,214,033	Federal National Mortgage Association, Pool BR2290 (Secured Overnight Financing Rate 30 Day Average + 2.12%, 2.12% Floor, 7.01% Cap)	2.01%	08/01/2051	28,973,157
48,883,000	Federal National Mortgage Association, Pool BS2496	1.88%	09/01/2033	39,099,363
5,592,000	Federal National Mortgage Association, Pool BS2500	1.81%	06/01/2030	4,777,725
15,019,730	Federal National Mortgage Association, Pool BS2568	2.20%	09/01/2046	11,520,146
3,000,000	Federal National Mortgage Association, Pool BS2580	2.15%	08/01/2033	2,459,733
22,000,000	Federal National Mortgage Association, Pool BS2805	1.81%	09/01/2033	17,665,921
9,975,000	Federal National Mortgage Association, Pool BS2834	2.24%	08/01/2041	7,101,346
39,850,000	Federal National Mortgage Association, Pool BS3020	1.96%	09/01/2033	31,948,752
34,043,000	Federal National Mortgage Association, Pool BS3101	1.91%	09/01/2033	27,462,937
2,595,000	Federal National Mortgage Association, Pool BS3163	1.75%	08/01/2030	2,203,423
19,880,000	Federal National Mortgage Association, Pool BS3192	2.03%	09/01/2036	14,920,593
16,125,000	Federal National Mortgage Association, Pool BS3314	1.83%	10/01/2033	12,941,569
21,000,000	Federal National Mortgage Association, Pool BS3345	2.16%	10/01/2036	16,412,234
25,042,000	Federal National Mortgage Association, Pool BS3426	1.76%	11/01/2031	20,235,288
12,048,000	Federal National Mortgage Association, Pool BS3431	1.83%	11/01/2033	9,617,124
6,536,000	Federal National Mortgage Association, Pool BS3434	1.83%	11/01/2033	5,217,258
32,694,000	Federal National Mortgage Association, Pool BS3442	2.12%	10/01/2036	25,004,845
11,900,000	Federal National Mortgage Association, Pool BS3514	2.08%	10/01/2033	9,587,109
7,339,000	Federal National Mortgage Association, Pool BS3955	2.30%	12/01/2036	5,698,531
46,000,000	Federal National Mortgage Association, Pool BS3974	1.94%	01/01/2032	38,129,071
21,200,000	Federal National Mortgage Association, Pool BS4110	2.13%	01/01/2034	17,407,431
48,972,000	Federal National Mortgage Association, Pool BS4111	1.98%	01/01/2032	40,943,736
46,000,000	Federal National Mortgage Association, Pool BS4125	2.32%	12/01/2031	39,085,291
21,024,000	Federal National Mortgage Association, Pool BS4177	1.94%	12/01/2031	17,715,228
12,500,000	Federal National Mortgage Association, Pool BS4213	2.46%	12/01/2036	10,063,775
18,199,000	Federal National Mortgage Association, Pool BS4225	2.36%	01/01/2037	14,344,691
20,000,000	Federal National Mortgage Association, Pool BS4273	1.93%	12/01/2031	16,774,603
33,675,000	Federal National Mortgage Association, Pool BS4276	2.03%	01/01/2032	28,333,159
51,025,000	Federal National Mortgage Association, Pool BS4306	1.92%	01/01/2032	41,613,208
19,170,000	Federal National Mortgage Association, Pool BS4330	1.92%	01/01/2034	15,322,655
30,761,000	Federal National Mortgage Association, Pool BS4333	1.89%	01/01/2032	25,184,425
12,000,000	Federal National Mortgage Association, Pool BS4334	2.01%	01/01/2034	9,620,938
18,287,957	Federal National Mortgage Association, Pool BS4359	1.99%	01/01/2032	15,487,345

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
21,800,000	Federal National Mortgage Association, Pool BS4360	2.14%	01/01/2037	16,550,069
53,950,000	Federal National Mortgage Association, Pool BS4453	1.96%	01/01/2032	44,414,073
51,688,000	Federal National Mortgage Association, Pool BS4524	2.02%	01/01/2032	42,655,259
41,850,000	Federal National Mortgage Association, Pool BS4736	2.00%	02/01/2032	34,280,120
24,500,000	Federal National Mortgage Association, Pool BS4737	2.00%	02/01/2032	20,068,409
20,155,000	Federal National Mortgage Association, Pool BS4951	2.63%	04/01/2032	17,333,595
11,123,113	Federal National Mortgage Association, Pool BS5636	3.72%	06/01/2032	10,375,177
4,200,000	Federal National Mortgage Association, Pool BS6131	3.89%	07/01/2032	3,974,401
3,600,000	Federal National Mortgage Association, Pool BS6419	3.89%	09/01/2032	3,410,395
24,762,678	Federal National Mortgage Association, Pool BS6649	3.89%	10/01/2032	23,414,429
159,468,000	Federal National Mortgage Association, Pool BS6912	4.33%	12/01/2032	155,708,730
4,131,000	Federal National Mortgage Association, Pool BS7305	5.22%	01/01/2032	4,322,110
39,897,392	Federal National Mortgage Association, Pool BS7329	5.41%	12/01/2032	41,211,862
8,333,000	Federal National Mortgage Association, Pool BS8657	5.10%	06/01/2030	8,535,482
11,138,697	Federal National Mortgage Association, Pool BV8021	4.50%	08/01/2052	10,805,438
14,253,990	Federal National Mortgage Association, Pool CB1055 (Secured Overnight Financing Rate 30 Day Average + 2.22%, 2.22% Floor, 6.87% Cap)	1.87%	07/01/2051	12,348,562
57,529,737	Federal National Mortgage Association, Pool CB4391	4.50%	08/01/2052	55,823,920
66,469,297	Federal National Mortgage Association, Pool CB5221	5.00%	12/01/2052	65,870,540
85,848,596	Federal National Mortgage Association, Pool FS2320	2.50%	04/01/2051	73,148,776
30,401,159	Federal National Mortgage Association, Pool FS4764	2.50%	02/01/2052	26,183,487
7,281,340	Federal National Mortgage Association, Pool MA3357	4.00%	05/01/2048	7,014,200
4,949,666	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	4,995,813
1,511,477	Federal National Mortgage Association, Series 2004-W10-A6	5.75%	08/25/2034	1,511,068
54,552,756	Federal National Mortgage Association, Series 2014-M11-1A	3.08% (c)	08/25/2024	53,595,944
206,051,965	Federal National Mortgage Association, Series 2019-M16-X	1.18% (c)(f)	07/25/2031	11,216,727
481,374,162	Federal National Mortgage Association, Series 2019-M18-X	0.71% (c)(f)	08/25/2029	13,018,475
211,698,863	Federal National Mortgage Association, Series 2019-M24-2XA	1.14% (c)(f)	03/25/2031	11,983,193
263,385,765	Federal National Mortgage Association, Series 2019-M24-XA	1.25% (c)(f)	03/25/2029	13,077,788
350,538,707	Federal National Mortgage Association, Series 2020-M10-X2	1.72% (c)(f)	12/25/2030	25,091,210
186,946,197	Federal National Mortgage Association, Series 2020-M10-X8	0.72% (c)(f)	12/25/2027	3,373,332
75,691,367	Federal National Mortgage Association, Series 2020-M13-X2	1.23% (c)(f)	09/25/2030	3,496,532
479,969,892	Federal National Mortgage Association, Series 2020-M15-X1	1.45% (c)(f)	09/25/2031	31,184,412
18,024,607	Federal National Mortgage Association, Series 2020-M17-X1	1.36% (c)(f)	01/25/2028	631,575
117,496,810	Federal National Mortgage Association, Series 2020-M27-X1	0.87% (c)(f)	03/25/2031	4,523,533
160,556,686	Federal National Mortgage Association, Series 2020-M54-X	1.50% (c)(f)	12/25/2033	11,580,071
53,046,307	Federal National Mortgage Association, Series 2020-M7-X2	1.24% (c)(f)	03/25/2031	3,192,565
11,204,843	Federal National Mortgage Association, Series 2021-M12-2A1	2.13% (c)	05/25/2033	9,961,104
934,280,429	Federal National Mortgage Association, Series 2021-M14-X	0.98% (c)(f)	10/25/2031	33,647,082
176,195,788	Federal National Mortgage Association, Series 2021-M3-X2	0.93% (c)(f)	08/25/2033	6,804,488
22,202,197	Federal National Mortgage Association, Series 2021-M5-A1	1.46% (c)	01/25/2033	20,002,561
713,815,305	Federal National Mortgage Association, Series 2022-M2-X	0.39% (c)(f)	01/25/2032	16,848,540
17,917,224	Federal National Mortgage Association, Series 2022-M4-A1X	2.46% (c)	05/25/2030	16,453,799
2,774,416	Federal National Mortgage Association, Series 400-S4 (-1 x Secured Overnight Financing Rate 30 Day Average + 5.34%, 0.00% Floor, 5.45% Cap)	0.00% (f)(h)	11/25/2039	214,252

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
27,694,813	Federal National Mortgage Association, Series 412-A3	3.00%	08/25/2042	24,842,031
34,021,052	Federal National Mortgage Association, Series 428-C17	3.00% (f)	04/25/2050	5,160,748
15,884,806	Federal National Mortgage Association-Aces, Series 2023-MIS-A1X	4.51% (c)	07/25/2033	16,014,191
1,479,905	FREMF Mortgage Trust, Series 2017-KF34-B (Secured Overnight Financing Rate 30 Day Average + 2.81%, 2.55% Floor)	8.15% (a)	08/25/2024	1,467,548
55,137,913	Government National Mortgage Association II, Pool 785717	3.00%	11/20/2051	49,637,760
27,013,624	Government National Mortgage Association Pass-Thru, Pool 785310	2.50%	02/20/2051	23,535,362
42,236,603	Government National Mortgage Association Pass-Thru, Pool 785346	2.00%	03/20/2051	34,678,890
12,689,522	Government National Mortgage Association Pass-Thru, Pool 785350	2.00%	01/20/2051	10,397,741
24,536,879	Government National Mortgage Association Pass-Thru, Pool 785374	2.50%	03/20/2051	21,447,571
88,012,522	Government National Mortgage Association Pass-Thru, Pool 785401	2.50%	10/20/2050	74,749,270
123,678,869	Government National Mortgage Association Pass-Thru, Pool 785412	2.50%	03/20/2051	107,762,304
27,872,296	Government National Mortgage Association Pass-Thru, Pool 785595	2.50%	03/20/2051	24,354,149
53,237,829	Government National Mortgage Association Pass-Thru, Pool 785609	2.50%	08/20/2051	46,454,884
13,609,322	Government National Mortgage Association Pass-Thru, Pool 785638	2.50%	08/20/2051	11,857,471
30,889,454	Government National Mortgage Association Pass-Thru, Pool 785639	2.50%	08/20/2051	26,914,015
13,027,811	Government National Mortgage Association Pass-Thru, Pool 785680	2.50%	10/20/2051	11,350,229
23,960,835	Government National Mortgage Association Pass-Thru, Pool 786510	3.00%	02/20/2052	21,333,197
9,772,843	Government National Mortgage Association Pass-Thru, Pool CB2017	2.50%	03/20/2051	8,514,620
9,461,205	Government National Mortgage Association Pass-Thru, Pool CB4182	2.50%	03/20/2051	8,244,956
2,535,586	Government National Mortgage Association Pass-Thru, Pool CB5487	2.50%	03/20/2051	2,159,641
8,125,213	Government National Mortgage Association Pass-Thru, Pool CB9135	2.50%	04/20/2051	7,140,407
7,830,262	Government National Mortgage Association Pass-Thru, Pool CH0426	2.50%	02/20/2052	6,615,950
6,316,845	Government National Mortgage Association Pass-Thru, Pool CI0294	2.50%	01/20/2052	5,339,054
27,448,429	Government National Mortgage Association Pass-Thru, Pool CI6428	2.50%	01/20/2052	23,192,865
563,921	Government National Mortgage Association Pass-Thru, Pool MA2511	3.50%	01/20/2045	521,391
17,311,659	Government National Mortgage Association Pass-Thru, Pool MA5076	3.00%	03/20/2048	15,855,325
10,603,813	Government National Mortgage Association Pass-Thru, Pool MA7255	2.50%	03/20/2051	9,278,127
89,766,313	Government National Mortgage Association REMICS, Series 2021-150-IO	1.03% (c)(f)	11/16/2063	5,854,245

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
33,617,988	Government National Mortgage Association REMICS, Series 2021-49-NI	2.50% (f)	03/20/2051	4,104,750
4,310,905	Government National Mortgage Association, Series 2003-67-SP (-1 x Secured Overnight Financing Rate 1 Month + 6.99%, 7.10% Cap)	1.63% (f)(h)	08/20/2033	65,976
1,797,683	Government National Mortgage Association, Series 2003-86-ZK	5.00%	10/20/2033	1,792,395
1,094,892	Government National Mortgage Association, Series 2004-49-Z	6.00%	06/20/2034	1,113,995
1,999,434	Government National Mortgage Association, Series 2004-83-CS (-1 x Secured Overnight Financing Rate 1 Month + 5.97%, 6.08% Cap)	0.61% (f)(h)	10/20/2034	106,396
515,760	Government National Mortgage Association, Series 2005-21-Z	5.00%	03/20/2035	517,121
5,482,995	Government National Mortgage Association, Series 2005-39-ZB	5.00%	07/20/2034	5,494,298
385,908	Government National Mortgage Association, Series 2006-24-CX (-7 x Secured Overnight Financing Rate 1 Month + 39.13%, 0.00% Floor, 39.97% Cap)	0.00% (h)	05/20/2036	426,181
1,955,540	Government National Mortgage Association, Series 2007-26-SJ (-1 x Secured Overnight Financing Rate 1 Month + 4.58%, 0.00% Floor, 4.69% Cap)	0.00% (f)(h)	04/20/2037	21,911
2,064,220	Government National Mortgage Association, Series 2008-2-SM (-1 x Secured Overnight Financing Rate 1 Month + 6.39%, 6.50% Cap)	1.03% (f)(h)	01/16/2038	154,960
3,589,251	Government National Mortgage Association, Series 2008-42-AI (-1 x Secured Overnight Financing Rate 1 Month + 7.58%, 7.69% Cap)	2.22% (f)(h)	05/16/2038	446,888
1,347,594	Government National Mortgage Association, Series 2008-43-SH (-1 x Secured Overnight Financing Rate 1 Month + 6.22%, 6.34% Cap)	0.86% (f)(h)	05/20/2038	35,375
1,573,172	Government National Mortgage Association, Series 2008-51-SC (-1 x Secured Overnight Financing Rate 1 Month + 6.14%, 6.25% Cap)	0.78% (f)(h)	06/20/2038	93,710
1,246,685	Government National Mortgage Association, Series 2008-51-SE (-1 x Secured Overnight Financing Rate 1 Month + 6.14%, 6.25% Cap)	0.78% (f)(h)	06/16/2038	88,301
433,087	Government National Mortgage Association, Series 2008-82-SM (-1 x Secured Overnight Financing Rate 1 Month + 5.94%, 6.05% Cap)	0.58% (f)(h)	09/20/2038	11,178
712,210	Government National Mortgage Association, Series 2008-83-SD (-1 x Secured Overnight Financing Rate 1 Month + 6.45%, 6.56% Cap)	1.09% (f)(h)	11/16/2036	25,355
3,082,527	Government National Mortgage Association, Series 2009-106-VZ	4.50%	11/20/2039	3,064,725
2,628,837	Government National Mortgage Association, Series 2009-10-NS (-1 x Secured Overnight Financing Rate 1 Month + 6.54%, 6.65% Cap)	1.18% (f)(h)	02/16/2039	227,718
529,919	Government National Mortgage Association, Series 2009-24-SN (-1 x Secured Overnight Financing Rate 1 Month + 5.99%, 6.10% Cap)	0.63% (f)(h)	09/20/2038	15,210
1,805,613	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	1,777,224
9,947,823	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	9,754,335
9,393	Government National Mortgage Association, Series 2009-41-ZQ	4.50% (i)	06/16/2039	9,382
1,309,810	Government National Mortgage Association, Series 2009-48-Z	5.00%	06/16/2039	1,311,563
93,181	Government National Mortgage Association, Series 2009-50-KP	4.50%	06/20/2039	92,295
710,470	Government National Mortgage Association, Series 2009-69-TS (-1 x Secured Overnight Financing Rate 1 Month + 6.09%, 6.20% Cap)	0.73% (f)(h)	04/16/2039	26,334
1,413,363	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	1,404,796

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
286,713	Government National Mortgage Association, Series 2009-87-IG (-1 x Secured Overnight Financing Rate 1 Month + 6.63%, 6.74% Cap)	1.27% (f)(h)	03/20/2037	2,998
6,232,380	Government National Mortgage Association, Series 2010-106-PS (-1 x Secured Overnight Financing Rate 1 Month + 5.94%, 6.05% Cap)	0.58% (f)(h)	03/20/2040	206,836
2,851,716	Government National Mortgage Association, Series 2010-1-SA (-1 x Secured Overnight Financing Rate 1 Month + 5.64%, 5.75% Cap)	0.28% (f)(h)	01/16/2040	192,057
2,600,822	Government National Mortgage Association, Series 2010-25-ZB	4.50%	02/16/2040	2,568,106
20,825,631	Government National Mortgage Association, Series 2010-26-QS (-1 x Secured Overnight Financing Rate 1 Month + 6.14%, 6.25% Cap)	0.78% (f)(h)	02/20/2040	2,285,771
1,779,282	Government National Mortgage Association, Series 2010-42-AY	5.00%	11/20/2039	1,796,111
1,716,620	Government National Mortgage Association, Series 2010-42-ES (-1 x Secured Overnight Financing Rate 1 Month + 5.57%, 5.68% Cap)	0.21% (f)(h)	04/20/2040	140,750
493,159	Government National Mortgage Association, Series 2010-61-AS (-1 x Secured Overnight Financing Rate 1 Month + 6.44%, 6.55% Cap)	1.08% (f)(h)	09/20/2039	26,181
5,393,592	Government National Mortgage Association, Series 2010-62-SB (-1 x Secured Overnight Financing Rate 1 Month + 5.64%, 5.75% Cap)	0.28% (f)(h)	05/20/2040	463,662
6,251,298	Government National Mortgage Association, Series 2010-62-ZG	5.50%	05/16/2040	6,337,597
2,668,059	Government National Mortgage Association, Series 2011-18-SN (-2 x Secured Overnight Financing Rate 1 Month + 9.27%, 0.00% Floor, 9.50% Cap)	0.00% (h)	12/20/2040	2,226,985
2,672,233	Government National Mortgage Association, Series 2011-18-YS (-2 x Secured Overnight Financing Rate 1 Month + 9.27%, 0.00% Floor, 9.50% Cap)	0.00% (h)	12/20/2040	2,207,733
760,386	Government National Mortgage Association, Series 2011-69-OC	0.00% (j)	05/20/2041	644,147
7,640,784	Government National Mortgage Association, Series 2011-69-SB (-1 x Secured Overnight Financing Rate 1 Month + 5.24%, 0.00% Floor, 5.35% Cap)	0.00% (f)(h)	05/20/2041	612,662
12,147,048	Government National Mortgage Association, Series 2011-70-PO	0.00% (j)	05/16/2041	9,339,216
7,521,931	Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	7,489,330
2,894,336	Government National Mortgage Association, Series 2011-72-AS (-1 x Secured Overnight Financing Rate 1 Month + 5.27%, 0.00% Floor, 5.38% Cap)	0.00% (f)(h)	05/20/2041	228,005
2,242,352	Government National Mortgage Association, Series 2011-72-SK (-1 x Secured Overnight Financing Rate 1 Month + 6.04%, 6.15% Cap)	0.68% (f)(h)	05/20/2041	167,859
7,593,892	Government National Mortgage Association, Series 2013-116-LS (-1 x Secured Overnight Financing Rate 1 Month + 6.04%, 6.15% Cap)	0.68% (f)(h)	08/20/2043	821,253
10,672,520	Government National Mortgage Association, Series 2013-136-CS (-1 x Secured Overnight Financing Rate 1 Month + 6.09%, 6.20% Cap)	0.73% (f)(h)	09/16/2043	915,371
17,887,419	Government National Mortgage Association, Series 2013-182-WZ	2.50%	12/20/2043	15,951,024
55,138,898	Government National Mortgage Association, Series 2013-182-ZW	2.50%	12/20/2043	49,523,735
3,835,994	Government National Mortgage Association, Series 2013-186-SG (-1 x Secured Overnight Financing Rate 1 Month + 6.14%, 6.25% Cap)	0.78% (f)(h)	02/16/2043	245,412

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,211,532	Government National Mortgage Association, Series 2013-26-MS (-1 x Secured Overnight Financing Rate 1 Month + 6.14%, 6.25% Cap)	0.78% (f)(h)	02/20/2043	575,526
2,906,732	Government National Mortgage Association, Series 2013-34-PL	3.00%	03/20/2042	2,819,007
9,012,231	Government National Mortgage Association, Series 2014-163-PS (-1 x Secured Overnight Financing Rate 1 Month + 5.49%, 5.60% Cap)	0.13% (f)(h)	11/20/2044	805,230
9,719,820	Government National Mortgage Association, Series 2014-167-SA (-1 x Secured Overnight Financing Rate 1 Month + 5.49%, 5.60% Cap)	0.13% (f)(h)	11/20/2044	892,936
16,559,738	Government National Mortgage Association, Series 2014-21-SE (-1 x Secured Overnight Financing Rate 1 Month + 5.44%, 5.55% Cap)	0.08% (f)(h)	02/20/2044	1,374,607
10,446,314	Government National Mortgage Association, Series 2014-30-EA	1.79% (c)	02/16/2044	9,106,924
9,935,824	Government National Mortgage Association, Series 2014-39-SK (-1 x Secured Overnight Financing Rate 1 Month + 6.09%, 6.20% Cap)	0.73% (f)(h)	03/20/2044	1,069,277
10,855,514	Government National Mortgage Association, Series 2014-59-DS (-1 x Secured Overnight Financing Rate 1 Month + 6.14%, 6.25% Cap)	0.78% (f)(h)	04/16/2044	1,047,884
10,385,384	Government National Mortgage Association, Series 2016-108-SM (-1 x Secured Overnight Financing Rate 1 Month + 5.99%, 6.10% Cap)	0.63% (f)(h)	08/20/2046	1,311,809
22,894,178	Government National Mortgage Association, Series 2019-122-IO	1.00% (c)(f)	07/16/2061	1,431,733
188,752,786	Government National Mortgage Association, Series 2019-147-IO	0.40% (c)(f)	06/16/2061	6,246,943
10,192,841	Government National Mortgage Association, Series 2019-153-GF (Secured Overnight Financing Rate 1 Month + 0.56%, 0.45% Floor, 6.50% Cap)	5.92%	12/20/2049	9,917,012
19,583,924	Government National Mortgage Association, Series 2020-104-AI	3.00% (f)	07/20/2050	3,104,720
12,299,527	Government National Mortgage Association, Series 2020-104-EI	3.00% (f)	07/20/2050	1,967,726
10,603,729	Government National Mortgage Association, Series 2020-112-LS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.20%, 6.20% Cap)	0.86% (f)(h)	08/20/2050	1,489,260
41,992,782	Government National Mortgage Association, Series 2020-115-IG	2.50% (f)	08/20/2050	5,593,657
20,348,140	Government National Mortgage Association, Series 2020-138-IC	3.50% (f)	08/20/2050	3,271,370
148,644,799	Government National Mortgage Association, Series 2020-140-ES (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(h)	09/20/2050	20,868,288
38,131,689	Government National Mortgage Association, Series 2020-140-SG (-1 x Secured Overnight Financing Rate 1 Month + 6.24%, 6.35% Cap)	0.88% (f)(h)	09/20/2050	5,350,017
49,070,861	Government National Mortgage Association, Series 2020-146-CI	2.50% (f)	10/20/2050	5,832,911
26,453,487	Government National Mortgage Association, Series 2020-146-KI	2.50% (f)	10/20/2050	3,644,894
43,190,546	Government National Mortgage Association, Series 2020-148-AI	2.50% (f)	10/20/2050	5,552,503
36,826,997	Government National Mortgage Association, Series 2020-148-JL	1.00%	10/20/2050	27,415,368
152,566,676	Government National Mortgage Association, Series 2020-151-MI	2.50% (f)	10/20/2050	20,619,112
64,750,169	Government National Mortgage Association, Series 2020-152-IO	0.58% (c)(f)	12/16/2062	3,120,375
102,591,786	Government National Mortgage Association, Series 2020-153-EI	2.50% (f)	10/20/2050	13,665,175
45,407,139	Government National Mortgage Association, Series 2020-160-IA	2.50% (f)	10/20/2050	6,131,476
11,166,119	Government National Mortgage Association, Series 2020-160-IM	2.50% (f)	10/20/2050	1,555,779
36,526,031	Government National Mortgage Association, Series 2020-162-QS (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(h)	10/20/2050	5,186,181

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
51,619,435	Government National Mortgage Association, Series 2020-166-SM (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(h)	11/20/2050	7,150,670
72,346,530	Government National Mortgage Association, Series 2020-167-BI	2.50% (f)	11/20/2050	9,450,555
54,440,126	Government National Mortgage Association, Series 2020-167-DI	2.50% (f)	11/20/2050	6,928,148
34,138,552	Government National Mortgage Association, Series 2020-167-IA	2.50% (f)	11/20/2050	4,776,315
80,005,043	Government National Mortgage Association, Series 2020-167-JI	2.50% (f)	11/20/2050	10,994,229
14,768,143	Government National Mortgage Association, Series 2020-167-NS (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(h)	11/20/2050	2,222,925
28,306,347	Government National Mortgage Association, Series 2020-167-YK	1.20%	11/20/2050	21,476,022
129,948,701	Government National Mortgage Association, Series 2020-173-MI	2.50% (f)	11/20/2050	17,644,136
41,557,021	Government National Mortgage Association, Series 2020-175-MI	2.50% (f)	11/20/2050	5,553,439
38,861,954	Government National Mortgage Association, Series 2020-175-SC (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(h)	11/20/2050	5,477,138
84,789,144	Government National Mortgage Association, Series 2020-177-IO	0.82% (c)(f)	06/16/2062	4,918,398
28,850,829	Government National Mortgage Association, Series 2020-181-AI	2.50% (f)	12/20/2050	3,644,613
49,487,913	Government National Mortgage Association, Series 2020-181-BI	2.50% (f)	12/20/2050	6,710,234
30,894,996	Government National Mortgage Association, Series 2020-181-SA (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(h)	12/20/2050	4,364,654
28,600,650	Government National Mortgage Association, Series 2020-181-YM	1.17%	12/20/2050	21,647,563
66,559,175	Government National Mortgage Association, Series 2020-185-AI	2.50% (f)	12/20/2050	8,986,427
51,860,266	Government National Mortgage Association, Series 2020-185-KI	2.50% (f)	12/20/2050	6,446,885
42,082,851	Government National Mortgage Association, Series 2020-185-MI	2.50% (f)	12/20/2050	5,646,719
47,600,604	Government National Mortgage Association, Series 2020-187-AI	2.50% (f)	12/20/2050	6,226,007
5,533,130	Government National Mortgage Association, Series 2020-188-DI	2.50% (f)	12/20/2050	759,723
27,564,778	Government National Mortgage Association, Series 2020-188-GI	2.00% (f)	12/20/2050	3,004,233
41,042,137	Government National Mortgage Association, Series 2020-188-IQ	3.00% (f)	10/20/2050	6,497,048
91,831,970	Government National Mortgage Association, Series 2020-188-KI	2.50% (f)	12/20/2050	12,606,675
36,915,027	Government National Mortgage Association, Series 2020-188-NS (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(h)	12/20/2050	5,197,470
40,115,802	Government National Mortgage Association, Series 2020-195-IX	1.13% (c)(f)	12/16/2062	2,932,786
5,338,332	Government National Mortgage Association, Series 2020-4-H	2.50%	10/20/2049	4,644,520
8,653,356	Government National Mortgage Association, Series 2020-79-KG	1.30%	06/20/2050	6,796,255
36,038,754	Government National Mortgage Association, Series 2020-7-FM (Secured Overnight Financing Rate 1 Month + 0.56%, 0.45% Floor, 6.50% Cap)	5.92%	01/20/2050	35,136,694
90,187,545	Government National Mortgage Association, Series 2020-89-IA	1.17% (c)(f)	04/16/2062	6,963,651
66,719,288	Government National Mortgage Association, Series 2020-94-IO	0.97% (c)(f)	03/16/2062	4,296,362
18,031,360	Government National Mortgage Association, Series 2020-98-SA (-1 x Secured Overnight Financing Rate 1 Month + 6.04%, 6.15% Cap)	0.68% (f)(h)	07/20/2050	2,458,803
118,130,464	Government National Mortgage Association, Series 2021-100-IO	0.97% (c)(f)	06/16/2063	7,824,454
65,291,935	Government National Mortgage Association, Series 2021-107-QI	2.50% (f)	06/20/2051	8,957,688
66,885,827	Government National Mortgage Association, Series 2021-10-IO	0.99% (c)(f)	05/16/2063	4,566,944
130,969,058	Government National Mortgage Association, Series 2021-110-IO	0.87% (c)(f)	11/16/2063	8,457,694

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
24,963,946	Government National Mortgage Association, Series 2021-114-SB (-1 x Secured Overnight Financing Rate 1 Month + 2.49%, 0.00% Floor, 2.60% Cap)	0.00% (f)(h)	06/20/2051	328,873
45,545,591	Government National Mortgage Association, Series 2021-116-IA	2.50% (f)	06/20/2051	6,218,303
45,831,482	Government National Mortgage Association, Series 2021-116-XI	3.50% (f)	03/20/2051	7,849,416
21,843,834	Government National Mortgage Association, Series 2021-117-IJ	3.50% (f)	06/20/2051	2,952,192
16,946,449	Government National Mortgage Association, Series 2021-117-SH (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(h)	07/20/2051	1,814,299
117,818,734	Government National Mortgage Association, Series 2021-122-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 0.00% Floor, 2.60% Cap)	0.00% (f)(h)	07/20/2051	1,450,231
26,378,895	Government National Mortgage Association, Series 2021-125-IO	3.00% (f)	06/20/2051	3,395,890
239,945,987	Government National Mortgage Association, Series 2021-12-IO	0.95% (c)(f)	03/16/2063	15,536,071
62,767,269	Government National Mortgage Association, Series 2021-135-GI	3.00% (f)	08/20/2051	8,920,943
79,775,626	Government National Mortgage Association, Series 2021-135-SK (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(h)	08/20/2051	8,684,941
65,335,704	Government National Mortgage Association, Series 2021-136-EI	3.00% (f)	08/20/2051	9,349,010
40,315,982	Government National Mortgage Association, Series 2021-138-IL	3.00% (f)	08/20/2051	5,624,757
39,272,741	Government National Mortgage Association, Series 2021-138-KI	3.00% (f)	08/20/2051	5,950,900
60,066,284	Government National Mortgage Association, Series 2021-138-PS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.75%, 0.00% Floor, 3.75% Cap)	0.00% (f)(h)	08/20/2051	1,394,703
15,529,112	Government National Mortgage Association, Series 2021-139-BI	3.50% (f)	08/20/2051	2,081,960
49,806,491	Government National Mortgage Association, Series 2021-140-IJ	3.00% (f)	08/20/2051	7,788,774
32,360,099	Government National Mortgage Association, Series 2021-142-IO	3.00% (f)	08/20/2051	5,219,891
121,312,261	Government National Mortgage Association, Series 2021-142-XI	3.00% (f)	08/20/2051	18,838,508
112,530,838	Government National Mortgage Association, Series 2021-143-IO	0.97% (c)(f)	10/16/2063	7,333,522
85,667,663	Government National Mortgage Association, Series 2021-144-IO	0.83% (c)(f)	04/16/2063	5,116,381
68,792,058	Government National Mortgage Association, Series 2021-151-IO	0.92% (c)(f)	04/16/2063	4,646,965
29,420,867	Government National Mortgage Association, Series 2021-155-IE	3.00% (f)	09/20/2051	4,457,182
81,866,253	Government National Mortgage Association, Series 2021-155-KI	4.00% (f)	09/20/2051	11,408,545
39,268,975	Government National Mortgage Association, Series 2021-155-S (-1 x Secured Overnight Financing Rate 30 Day Average + 3.20%, 0.00% Floor, 3.20% Cap)	0.00% (f)(h)	09/20/2051	681,277
40,240,810	Government National Mortgage Association, Series 2021-155-SG (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(h)	09/20/2051	5,278,113
23,601,495	Government National Mortgage Association, Series 2021-157-IO	0.89% (c)(f)	09/16/2063	1,507,569
47,628,729	Government National Mortgage Association, Series 2021-158-IO	3.00% (f)	09/20/2051	7,061,969
65,280,099	Government National Mortgage Association, Series 2021-158-IV	2.50% (f)	09/20/2051	8,968,493
235,805,256	Government National Mortgage Association, Series 2021-15-BI	2.50% (f)	01/20/2051	31,440,386
25,439,805	Government National Mortgage Association, Series 2021-160-IA	3.00% (f)	09/20/2051	3,710,266
81,839,680	Government National Mortgage Association, Series 2021-160-SQ (-1 x Secured Overnight Financing Rate 30 Day Average + 2.65%, 0.00% Floor, 3.00% Cap)	0.00% (f)(h)	09/20/2051	1,101,431
36,474,198	Government National Mortgage Association, Series 2021-160-WI	2.50% (f)	09/20/2051	4,606,914
43,276,172	Government National Mortgage Association, Series 2021-160-XI	3.00% (f)	09/20/2051	6,226,809
44,547,787	Government National Mortgage Association, Series 2021-161-KI	3.50% (f)	09/20/2051	7,275,897

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
83,481,322	Government National Mortgage Association, Series 2021-161-UI	3.00% (f)	09/20/2051	12,074,972
28,592,896	Government National Mortgage Association, Series 2021-162-DI	3.00% (f)	09/20/2051	4,226,179
15,246,487	Government National Mortgage Association, Series 2021-170-IO	0.99% (c)(f)	05/16/2063	1,091,010
41,351,306	Government National Mortgage Association, Series 2021-175-IM	3.00% (f)	10/20/2051	5,866,373
15,612,992	Government National Mortgage Association, Series 2021-175-IN	2.50% (f)	07/20/2051	2,115,587
53,734,230	Government National Mortgage Association, Series 2021-175-IU	2.50% (f)	09/20/2051	7,114,487
45,430,930	Government National Mortgage Association, Series 2021-176-TI	4.00% (f)	10/20/2051	6,166,854
121,201,840	Government National Mortgage Association, Series 2021-177-IA	2.50% (f)	10/20/2051	15,800,672
58,088,943	Government National Mortgage Association, Series 2021-180-IO	0.91% (c)(f)	11/16/2063	3,985,935
69,680,650	Government National Mortgage Association, Series 2021-184-IO	0.88% (c)(f)	12/16/2061	4,511,752
28,162,222	Government National Mortgage Association, Series 2021-188-IA	3.00% (f)	10/20/2051	3,933,330
48,998,255	Government National Mortgage Association, Series 2021-188-IN	2.50% (f)	10/20/2051	6,766,306
34,683,464	Government National Mortgage Association, Series 2021-188-IT	2.50% (f)	10/20/2051	4,534,585
23,453,462	Government National Mortgage Association, Series 2021-188-IW	3.00% (f)	10/20/2051	3,522,771
23,850,116	Government National Mortgage Association, Series 2021-191-BI	2.50% (f)	10/20/2051	3,277,767
47,772,450	Government National Mortgage Association, Series 2021-191-CI	2.50% (f)	10/20/2051	6,211,178
29,602,139	Government National Mortgage Association, Series 2021-192-AI	3.00% (f)	10/20/2051	4,428,012
122,371,633	Government National Mortgage Association, Series 2021-193-FW (Secured Overnight Financing Rate 30 Day Average + 0.45%, 0.45% Floor, 3.00% Cap)	3.00%	11/20/2051	104,828,827
60,965,350	Government National Mortgage Association, Series 2021-193-I	3.00% (f)	06/20/2051	8,481,865
126,809,982	Government National Mortgage Association, Series 2021-193-SW (-1 x Secured Overnight Financing Rate 30 Day Average + 2.55%, 0.00% Floor, 2.55% Cap)	0.00% (f)(h)	11/20/2051	1,245,718
72,101,016	Government National Mortgage Association, Series 2021-196-IO	2.50% (f)	11/20/2051	9,893,658
82,082,166	Government National Mortgage Association, Series 2021-1-EI	2.00% (f)	01/20/2051	7,010,589
35,303,308	Government National Mortgage Association, Series 2021-1-IA	2.50% (f)	01/20/2051	4,736,482
86,271,684	Government National Mortgage Association, Series 2021-200-IO	0.88% (c)(f)	11/16/2063	5,868,545
26,335,562	Government National Mortgage Association, Series 2021-205-DI	2.50% (f)	11/20/2051	3,452,013
181,177,752	Government National Mortgage Association, Series 2021-208-IO	0.76% (c)(f)	06/16/2064	9,992,297
31,991,824	Government National Mortgage Association, Series 2021-20-IO	1.15% (c)(f)	08/16/2062	2,508,626
183,215,898	Government National Mortgage Association, Series 2021-210-IO	0.98% (c)(f)	05/16/2062	12,892,500
52,467,420	Government National Mortgage Association, Series 2021-211-IO	0.97% (c)(f)	01/16/2063	3,613,835
33,997,863	Government National Mortgage Association, Series 2021-213-IH	3.00% (f)	12/20/2051	4,847,045
9,512,765	Government National Mortgage Association, Series 2021-226-TI	2.50% (f)	12/20/2051	1,312,610
268,237,410	Government National Mortgage Association, Series 2021-22-IO	0.98% (c)(f)	05/16/2063	18,323,807
76,045,306	Government National Mortgage Association, Series 2021-24-XI	2.00% (f)	02/20/2051	7,774,804
33,038,287	Government National Mortgage Association, Series 2021-24-YD	1.20%	02/20/2051	25,787,695
11,490,301	Government National Mortgage Association, Series 2021-25-EI	2.50% (f)	02/20/2051	1,425,160
62,485,338	Government National Mortgage Association, Series 2021-2-IO	0.88% (c)(f)	06/16/2063	3,876,622
21,538,389	Government National Mortgage Association, Series 2021-30-IB	2.50% (f)	02/20/2051	2,948,106
26,420,987	Government National Mortgage Association, Series 2021-30-WI	2.50% (f)	02/20/2051	3,617,958
26,492,093	Government National Mortgage Association, Series 2021-35-IO	1.03% (c)(f)	12/16/2062	1,875,563
76,977,460	Government National Mortgage Association, Series 2021-35-IX	1.20% (c)(f)	12/16/2062	6,401,777
33,217,385	Government National Mortgage Association, Series 2021-40-IO	0.82% (c)(f)	02/16/2063	2,022,357
597,591,729	Government National Mortgage Association, Series 2021-45-IO	0.81% (c)(f)	04/16/2063	35,485,176
47,560,275	Government National Mortgage Association, Series 2021-49-QI	2.50% (f)	03/20/2049	4,619,144

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
28,827,599	Government National Mortgage Association, Series 2021-52-IO	0.72% (c)(f)	04/16/2063	1,546,808
8,349,792	Government National Mortgage Association, Series 2021-58-HP	3.00%	08/20/2050	7,415,424
206,802,573	Government National Mortgage Association, Series 2021-60-IO	0.83% (c)(f)	05/16/2063	12,228,422
237,553,081	Government National Mortgage Association, Series 2021-65-IO	0.88% (c)(f)	08/16/2063	15,063,716
180,140,240	Government National Mortgage Association, Series 2021-70-IO	0.71% (c)(f)	04/16/2063	9,776,103
163,919,580	Government National Mortgage Association, Series 2021-71-IO	0.87% (c)(f)	10/16/2062	10,143,622
160,143,656	Government National Mortgage Association, Series 2021-72-IO	0.57% (c)(f)	01/16/2061	7,465,177
107,483,443	Government National Mortgage Association, Series 2021-74-CI	3.00% (f)	12/20/2050	16,066,690
102,097,551	Government National Mortgage Association, Series 2021-77-SJ (-1 x Secured Overnight Financing Rate 1 Month + 3.64%, 0.00% Floor, 3.75% Cap)	0.00% (f)(h)	05/20/2051	4,023,910
11,692,031	Government National Mortgage Association, Series 2021-78-IC	4.00% (f)	05/20/2051	2,024,531
41,569,741	Government National Mortgage Association, Series 2021-7-IP	3.50% (f)	07/20/2050	6,871,753
91,602,763	Government National Mortgage Association, Series 2021-7-KI	2.50% (f)	01/20/2051	12,563,896
53,909,057	Government National Mortgage Association, Series 2021-7-MI	2.50% (f)	01/20/2051	7,379,821
59,377,253	Government National Mortgage Association, Series 2021-80-IO	0.90% (c)(f)	12/16/2062	3,991,594
313,277,110	Government National Mortgage Association, Series 2021-85-IO	0.68% (c)(f)	03/16/2063	16,657,790
48,054,933	Government National Mortgage Association, Series 2021-87-ET	2.00%	05/20/2051	39,824,978
45,086,075	Government National Mortgage Association, Series 2021-96-TS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 0.00% Floor, 3.25% Cap)	0.00% (f)(h)	06/20/2051	950,572
42,831,846	Government National Mortgage Association, Series 2021-97-NI	2.50% (f)	08/20/2049	4,417,617
34,551,279	Government National Mortgage Association, Series 2021-97-SH (-1 x Secured Overnight Financing Rate 1 Month + 3.64%, 0.00% Floor, 3.75% Cap)	0.00% (f)(h)	06/20/2051	1,316,925
111,828,891	Government National Mortgage Association, Series 2021-98-IG	3.00% (f)	06/20/2051	17,844,335
25,555,529	Government National Mortgage Association, Series 2021-98-MI	2.50% (f)	06/20/2051	3,507,420
27,684,151	Government National Mortgage Association, Series 2021-98-SB (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(h)	06/20/2051	3,394,473
71,130,591	Government National Mortgage Association, Series 2021-98-ST (-1 x Secured Overnight Financing Rate 30 Day Average + 2.73%, 0.00% Floor, 2.73% Cap)	0.00% (f)(h)	03/20/2051	805,156
8,905,662	Government National Mortgage Association, Series 2021-98-SW (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(h)	06/20/2051	1,005,401
41,623,042	Government National Mortgage Association, Series 2021-99-IO	0.59% (c)(f)	05/16/2061	1,981,573
60,167,794	Government National Mortgage Association, Series 2021-9-AI	2.00% (f)	01/20/2051	6,043,097
104,308,790	Government National Mortgage Association, Series 2021-9-MI	2.50% (f)	01/20/2051	14,280,802
205,088,962	Government National Mortgage Association, Series 2022-102-IO	0.48% (c)(f)	06/16/2064	8,787,303
27,446,760	Government National Mortgage Association, Series 2022-135-EB	4.50%	01/20/2049	27,071,851
67,070,125	Government National Mortgage Association, Series 2022-137-DI	2.50% (f)	02/20/2051	8,521,702
68,080,516	Government National Mortgage Association, Series 2022-137-EI	2.50% (f)	06/20/2051	9,301,507
87,532,017	Government National Mortgage Association, Series 2022-141-IO	0.78% (c)(f)	06/16/2064	6,107,459
115,065,193	Government National Mortgage Association, Series 2022-14-IO	0.66% (c)(f)	12/01/2061	5,876,633
96,701,780	Government National Mortgage Association, Series 2022-158-IO	0.88% (c)(f)	08/16/2064	7,431,686
62,017,439	Government National Mortgage Association, Series 2022-167-IO	0.82% (c)(f)	08/16/2065	4,121,425
133,530,246	Government National Mortgage Association, Series 2022-169-IO	0.89% (c)(f)	01/16/2062	10,200,696
14,893,478	Government National Mortgage Association, Series 2022-183-B	5.00%	04/20/2047	14,997,998

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
86,566,737	Government National Mortgage Association, Series 2022-188-IO	2.50% (f)	02/20/2051	11,825,717
80,554,323	Government National Mortgage Association, Series 2022-202-IO	0.72% (c)(f)	10/16/2063	5,235,185
85,888,673	Government National Mortgage Association, Series 2022-207-EI	3.50% (f)	02/20/2052	14,845,840
90,055,714	Government National Mortgage Association, Series 2022-207-IO	3.00% (f)	08/20/2051	14,253,910
56,719,261	Government National Mortgage Association, Series 2022-218-IO	3.50% (f)	01/20/2052	9,647,731
74,686,645	Government National Mortgage Association, Series 2022-21-IO	0.78% (c)(f)	10/16/2063	4,573,123
13,674,198	Government National Mortgage Association, Series 2022-23-BA	3.00%	05/20/2049	12,351,852
145,734,006	Government National Mortgage Association, Series 2022-27-IO	0.75% (c)(f)	03/16/2064	8,384,019
93,539,105	Government National Mortgage Association, Series 2022-35-IO	0.55% (c)(f)	10/16/2063	4,742,171
143,886,322	Government National Mortgage Association, Series 2022-38-IO	0.72% (c)(f)	04/16/2064	8,142,541
416,205,795	Government National Mortgage Association, Series 2022-39-IO	0.62% (c)(f)	01/16/2064	22,966,777
123,048,644	Government National Mortgage Association, Series 2022-42-IO	0.67% (c)(f)	12/16/2063	6,683,264
22,562,879	Government National Mortgage Association, Series 2022-44-TY	2.00%	12/20/2051	17,738,735
59,531,982	Government National Mortgage Association, Series 2022-48-IO	0.70% (c)(f)	01/16/2064	3,594,863
66,758,372	Government National Mortgage Association, Series 2022-49-IO	0.76% (c)(f)	03/16/2064	3,879,730
125,863,969	Government National Mortgage Association, Series 2022-54-IO	0.59% (c)(f)	10/16/2063	6,192,721
34,428,738	Government National Mortgage Association, Series 2022-56-HI	2.50% (f)	01/20/2052	4,693,856
78,996,293	Government National Mortgage Association, Series 2022-62-IO	0.62% (c)(f)	06/16/2064	4,115,841
208,295,178	Government National Mortgage Association, Series 2022-71-IO	0.55% (c)(f)	06/16/2064	9,306,316
276,479,262	Government National Mortgage Association, Series 2022-72-DI	0.58% (c)(f)	06/16/2064	13,323,729
97,897,802	Government National Mortgage Association, Series 2022-73-IO	0.56% (c)(f)	07/16/2064	5,085,027
5,944,000	Government National Mortgage Association, Series 2022-78-HW	2.50%	04/20/2052	4,643,382
133,869,143	Government National Mortgage Association, Series 2022-83-IO	2.50% (f)	11/20/2051	17,667,862
126,293,810	Government National Mortgage Association, Series 2022-86-IO	0.53% (c)(f)	10/16/2063	5,744,701
192,122,436	Government National Mortgage Association, Series 2022-8-IO	0.85% (c)(f)	09/16/2063	12,501,003
97,782,240	Government National Mortgage Association, Series 2022-91-IO	0.43% (c)(f)	07/16/2064	4,302,047
60,957,244	Government National Mortgage Association, Series 2022-9-EI	3.00% (f)	01/20/2052	7,699,321
480,715,734	Government National Mortgage Association, Series 2023-108-IO	0.70% (c)(f)	08/16/2059	16,866,969
51,132,317	Government National Mortgage Association, Series 2023-118-IO	0.65% (c)(f)	05/16/2065	2,739,235
11,109,354	Government National Mortgage Association, Series 2023-140-AS (-2 x Secured Overnight Financing Rate 30 Day Average + 13.00%, 13.00% Cap)	2.32% (h)	09/20/2053	10,820,235
39,365,985	Government National Mortgage Association, Series 2023-173-GB	3.50%	11/20/2053	33,890,251
183,775,141	Government National Mortgage Association, Series 2023-19-IO	2.50% (f)	02/20/2051	25,295,196
73,474,445	Government National Mortgage Association, Series 2023-50-IO	0.86% (c)(f)	06/16/2064	5,028,900
33,733,779	Government National Mortgage Association, Series 2023-58-IO	2.50% (f)	10/20/2050	4,310,087
37,587,171	Government National Mortgage Association, Series 2023-60-PT	4.00%	10/20/2049	35,475,137
55,351,548	Government National Mortgage Association, Series 2023-77-IO	0.70% (c)(f)	04/16/2065	3,268,437
49,938,770	Government National Mortgage Association, Series 2023-81-YD	4.00%	06/20/2053	44,849,235
31,927,906	Government National Mortgage Association, Series 2023-81-YJ	3.50%	06/20/2053	27,455,528
12,007,638	Government National Mortgage Association, Series 2023-88-IO	0.92% (c)(f)	03/16/2065	884,929
18,779,616	Seasoned Credit Risk Transfer Trust, Series 2018-3-HA	3.00%	08/25/2057	17,136,889
34,499,063	Seasoned Credit Risk Transfer Trust, Series 2020-1-MB	2.50%	08/25/2059	24,933,035
10,000,000	Seasoned Credit Risk Transfer Trust, Series 2020-2-MB	2.00%	11/25/2059	6,971,040
16,362,557	Seasoned Credit Risk Transfer Trust, Series 2020-2-MT	2.00%	11/25/2059	12,965,193
35,000,000	Seasoned Credit Risk Transfer Trust, Series 2022-2-MB	3.00%	04/25/2062	24,297,112
Total US Government and Agency Mortgage Backed Obligations (Cost \$17,470,399,082)				15,915,342,077

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
US Government and Agency Obligations - 6.3%				
54,900,000	Tennessee Valley Authority	4.25%	09/15/2065	50,317,269
880,000,000	United States Treasury Notes	4.38%	08/15/2043	898,562,500
950,000,000	United States Treasury Notes	4.75%	11/15/2043	1,019,320,313
Total US Government and Agency Obligations (Cost \$1,825,376,156)				1,968,200,082
Short Term Investments - 1.2%				
128,556,254	First American Government Obligations Fund - Class U	5.30% (k)		128,556,254
128,556,254	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (k)		128,556,254
128,556,255	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (k)		128,556,255
Total Short Term Investments (Cost \$385,668,763)				385,668,763
Total Investments - 99.3% (Cost \$35,816,651,113)				31,303,376,092
Other Assets in Excess of Liabilities - 0.7%				214,173,735
NET ASSETS - 100.0%				\$ 31,517,549,827

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Value determined using significant unobservable inputs.
- (c) 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) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.
- (e) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.
- (f) Interest only security
- (g) 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.
- (h) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- (i) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of period end.
- (j) Principal only security
- (k) Seven-day yield as of period end
- (l) Securities referencing LIBOR are expected to transition to an alternative reference rate by the security's next scheduled coupon reset date.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Mortgage Backed Obligations	50.5%
Non-Agency Residential Collateralized Mortgage Obligations	26.6%
Non-Agency Commercial Mortgage Backed Obligations	7.1%
US Government and Agency Obligations	6.3%
Asset Backed Obligations	4.4%
Collateralized Loan Obligations	3.2%
Short Term Investments	1.2%
Other Assets and Liabilities	0.7%
	<u>100.0%</u>

FUTURES CONTRACTS

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount ⁽¹⁾	Unrealized Appreciation (Depreciation)/ Value
US Treasury Ultra Long Bond Future	Long	14,900	03/19/2024	\$ 1,990,546,875	\$144,282,516
5-Year US Treasury Note Future	Long	27,500	03/28/2024	2,991,269,545	41,021,912
2-Year US Treasury Note Future	Long	14,000	03/28/2024	2,882,796,868	16,683,494
10-Year US Treasury Ultra Note Future	Short	(14,000)	03/19/2024	(1,652,218,750)	(48,536,495)
					<u>\$153,451,427</u>

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

DoubleLine Core Fixed Income Fund

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 3.5%				
2,849,321	AASET Ltd., Series 2021-2A-B	3.54% (a)	01/15/2047	2,317,871
2,083,900	American Airlines, Inc., Series 2021-1-B	3.95%	07/11/2030	1,835,869
2,354,513	Business Jet Securities LLC, Series 2020-1A-A	2.98% (a)	11/15/2035	2,275,649
19,992,101	Carbon Level Mitigation Trust, Series 2021-5-CERT	0.61% (a)	10/13/2051	12,365,714
6,748,009	Castlelake Aircraft Structured Trust, Series 2021-1A-A	3.47% (a)	01/15/2046	6,296,945
3,000,000	Diamond Infrastructure Funding LLC, Series 2021-1A-C	3.48% (a)	04/15/2049	2,602,375
7,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-D	1.08%	11/16/2026	6,773,245
8,500,000	Exeter Automobile Receivables Trust, Series 2021-1A-E	2.21% (a)	02/15/2028	7,936,102
1,250,236	HERO Funding Trust, Series 2016-1A-A	4.05% (a)	09/20/2041	1,174,753
1,708,574	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% (a)	11/15/2039	1,358,624
12,665,426	ITE Rail Fund Levered LP, Series 2021-1A-A	2.25% (a)	02/28/2051	11,127,529
7,155,295	LendingPoint Asset Securitization Trust, Series 2021-A-C	2.75% (a)	12/15/2028	7,040,094
9,667,688	MACH 1 Cayman Ltd., Series 2019-1-A	3.47% (a)	10/15/2039	8,468,025
925,226	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	858,396
1,296,742	Mosaic Solar Loan Trust, Series 2019-2A-B	3.28% (a)	09/20/2040	1,156,111
6,781,019	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)	02/18/2042	6,466,638
3,784,740	NP SPE LLC, Series 2016-1A-A1	4.16% (a)	04/20/2046	3,683,896
4,982,952	NP SPE LLC, Series 2019-1A-A2	3.24% (a)	09/20/2049	4,602,705
5,027,411	Pagaya AI Debt Selection Trust, Series 2021-2-NOTE	3.00% (a)	01/25/2029	4,895,288
19,350,000	Primrose Funding LLC, Series 2019-1A-A2	4.48% (a)	07/30/2049	18,518,370
6,500,000	Retained Vantage Data Centers Issuer LLC, Series 2023-1A-A2A	5.00% (a)	09/15/2048	6,119,471
2,994,227	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	2,629,814
4,987,500	SEB Funding LLC, Series 2021-1A-A2	4.97% (a)	01/30/2052	4,630,528
960,000	SERVPRO Master Issuer LLC, Series 2019-1A-A2	3.88% (a)	10/25/2049	905,563
1,009,757	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	876,723
4,034,865	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (a)	08/15/2030	3,891,821
75,000	SoFi Alternative Consumer Loan Program, Series 2021-2-R1	0.00% (a)(b)(c)	08/15/2030	796,549
3,000,456	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (a)(h)	05/25/2030	2,966,698
4,765,717	SoFi Professional Loan Program LLC, Series 2017-B-BFX	3.70% (a)(h)	05/25/2040	4,630,869
2,000,000	SoFi Professional Loan Program LLC, Series 2017-C-C	4.21% (a)(h)	07/25/2040	1,874,269
2,282,893	START Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	2,079,045
1,756,936	START Ltd., Series 2019-1-A	4.09% (a)	03/15/2044	1,592,754
4,123,919	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	3,903,855
4,848,490	Sunnova Helios Sol Issuer LLC, Series 2020-1A-A	3.35% (a)	02/01/2055	4,240,511
4,423,284	Sunrun Atlas Issuer LLC, Series 2019-2-A	3.61% (a)	02/01/2055	4,058,340
626,705	Upgrade Master Credit Pass-Thru Trust, Series 2021-ST3-A	2.50% (a)	07/15/2027	622,400
737,231	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	15.46% (a)(h)	07/15/2027	682,557
3,247,899	Upgrade Master Pass-Thru Trust, Series 2021-PT4-A	11.22% (a)(h)	08/15/2027	2,712,178
1,548,673	Upstart Pass-Through Trust, Series 2021-ST2-A	2.50% (a)	04/20/2027	1,501,173
216,268	Upstart Securitization Trust, Series 2020-2-A	2.31% (a)	11/20/2030	213,680
17,250,000	Upstart Securitization Trust, Series 2021-2-C	3.61% (a)	06/20/2031	16,470,355

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,000,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (a)	07/20/2031	5,614,556
12,450,000	Upstart Securitization Trust, Series 2021-4-B	1.84% (a)	09/20/2031	12,119,374
15,550,000	Upstart Securitization Trust, Series 2021-4-C	3.19% (a)	09/20/2031	14,215,782
9,596,249	Upstart Securitization Trust, Series 2023-3-A	6.90% (a)	10/20/2033	9,654,497
4,273,303	US Auto Funding LLC, Series 2021-1A-C	2.20% (a)	05/15/2026	3,897,653
8,000,000	Vantage Data Centers LLC, Series 2020-2A-A2	1.99% (a)	09/15/2045	6,967,097
10,489,604	Vivint Solar Financing LLC, Series 2020-1A-A	2.21% (a)	07/31/2051	8,784,521
9,566,477	WAVE LLC, Series 2019-1-A	3.60% (a)	09/15/2044	8,026,437
Total Asset Backed Obligations (Cost \$271,413,529)				248,433,269

Bank Loans - 3.1%

1,183,500	AAAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.75%, 0.75% Floor)	10.43%	04/20/2028	1,217,620
1,386,525	Access CIG LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00%, 0.50% Floor)	10.39%	08/15/2028	1,390,574
790,891	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	9.15% (n)	02/16/2027	790,682
754,600	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	9.69% (n)	02/15/2027	757,901
1,027,083	Acuris Finance, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.50%	02/16/2028	1,028,208
552,176	ADMI Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.21%	12/23/2027	526,292
1,539,132	AI Aqua Merger Sub, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.09%	07/31/2028	1,542,225
837,250	Air Canada, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	9.14%	08/11/2028	840,846
322,049	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	11.23% (d)(n)	04/22/2024	48,576
1,408,316	AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.22%	02/04/2028	1,413,069
1,123,452	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.85%	11/06/2030	1,129,844
1,571,195	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.21%	05/12/2028	1,567,126
1,132,261	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.97%	08/17/2028	1,135,330
386,859	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	9.21%	05/31/2030	389,760
716,400	Altice France S.A. (3 Month Secured Overnight Financing Rate + 5.50%)	10.89%	08/15/2028	645,656
263,163	AMC Entertainment Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.44%	04/22/2026	220,565
1,148,699	American Airlines, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%)	8.87%	06/04/2029	1,152,599
916,050	American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 6.25%, 0.75% Floor)	11.91%	10/20/2028	771,085
433,554	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.20%	03/03/2028	426,028
931,000	Apple Bidco LLC (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.22%	09/22/2028	931,293

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,469,010	Applied Systems, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	9.85%	09/19/2026	2,483,318
1,260,000	Applied Systems, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 6.75%, 0.75% Floor)	12.10%	09/17/2027	1,270,238
1,055,700	APX Group, Inc., Senior Secured First Lien Term Loan (Prime Rate + 2.25%, 0.50% Floor)	8.92%	07/10/2028	1,057,679
1,181,506	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.96%	12/11/2028	1,163,128
351,328	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.75%, 0.50% Floor)	11.21%	12/10/2029	304,714
745,000	Aspen Dental Management, Inc.	11.11% (e)	12/23/2027	735,688
946,993	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.97%	02/12/2027	950,312
586,075	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.86%	02/12/2027	588,126
69,799	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.22%	02/12/2027	70,161
870,992	Astra Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.25%, 0.50% Floor)	10.86%	10/25/2028	567,961
894,785	Astra Acquisition Corporation, Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 8.88%, 0.75% Floor)	14.48%	10/25/2029	433,971
1,010,250	Asurion LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	8.72%	12/23/2026	1,009,689
557,136	Asurion LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	8.72%	07/30/2027	553,871
119,399	Asurion LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	9.70%	08/21/2028	119,143
295,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%)	10.72%	01/31/2028	281,970
485,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%)	10.72%	01/22/2029	458,892
1,171,118	Athenahealth Group Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.60%	02/15/2029	1,167,605
751,417	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.24%	07/17/2028	701,504
385,415	Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 7.00%, 0.50% Floor)	12.54%	12/10/2029	286,492
855,690	Bally's Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.93%	10/02/2028	813,317
1,563,457	Bausch & Lomb Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.76%	05/10/2027	1,550,762
558,600	Bausch & Lomb Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%)	9.36%	09/29/2028	559,298
1,014,771	BCP Renaissance Parent LLC, Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	8.87%	10/31/2028	1,018,262
1,301,361	BCPE Empire Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%, 0.50% Floor)	10.10%	12/11/2028	1,306,488
1,766,723	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	9.60%	12/29/2028	1,781,961
563,588	Brand Industrial Services, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.50%, 0.50% Floor)	10.88%	07/25/2030	561,626

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
154,056	Bright Bidco B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 1.00% + 1.00% PIK, 1.00% Floor)	13.35%	10/29/2027	54,819
1,516,055	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.22%	08/01/2025	1,521,808
184,618	Brown Group Holding LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.21%	06/07/2028	185,039
327,525	Caesars Entertainment, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.71%	02/06/2030	328,830
210,650	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.47%	08/12/2026	211,276
1,427,560	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.47%	10/30/2026	1,431,308
303,475	Carnival Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	8.32%	08/09/2027	304,613
1,559,773	Carnival Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.75% Floor)	8.72%	10/18/2028	1,564,328
1,680,629	Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%)	9.40%	01/29/2027	1,188,146
1,273,511	Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	8.42%	10/22/2026	1,277,580
2,594,670	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%, 0.50% Floor)	7.47%	02/22/2028	2,551,534
1,336,048	Cengage Learning, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.75%, 1.00% Floor)	10.41%	07/14/2026	1,341,973
1,268,363	Central Parent, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%)	9.35%	07/06/2029	1,277,013
1,415,000	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.36%	12/09/2030	1,412,538
1,305,350	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.21%	12/01/2027	1,312,901
1,238,077	CHG Healthcare Services, Inc, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	09/29/2028	1,241,451
1,152,775	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.46%	12/08/2028	1,155,657
1,536,150	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	9.11%	05/06/2030	1,541,527
1,053,500	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%)	9.14%	08/21/2026	1,044,498
513,873	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00%)	10.65%	09/18/2026	497,655
1,037,367	Clydesdale Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.18%, 0.50% Floor)	9.63%	04/13/2029	1,043,202
775,227	CMG Media Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%)	8.95%	12/17/2026	720,961
126,155	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.39%	05/15/2028	126,628
592,622	CommScope, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	8.72%	04/06/2026	531,507

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,234,843	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	9.71%	04/16/2029	1,242,252
789,499	Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	8.85%	12/11/2026	790,763
991,688	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	9.71%	05/13/2027	995,615
722,324	Constant Contact, Inc. (3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.69%	02/10/2028	707,877
1,134,175	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.97%	06/02/2028	1,106,767
560,676	Cornerstone Building Brands, Inc, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.67%	04/12/2028	561,786
644,156	Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.22%	10/16/2028	624,832
975,425	CQP Holdco LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.36%	12/31/2030	978,864
722,040	Cross Financial Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.46%	09/15/2027	723,845
972,474	CSC Holdings LLC, Senior Secured First Lean Term Loan (1 Month LIBOR USD + 2.50%)	7.98% (n)	04/15/2027	923,043
970,249	Curium BidCo SARL (3 Month Secured Overnight Financing Rate + 4.50%)	9.89%	07/31/2029	970,861
1,291,340	Cytxera DC Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.00%, 1.00% Floor)	10.50% (d)	05/01/2024	821,634
982,158	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%)	9.35%	10/16/2026	975,519
330,000	DCert Buyer, Inc., Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 7.00%)	12.36%	02/16/2029	301,950
1,223,661	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	9.10%	04/09/2027	1,214,483
860,431	DexKo Global, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.36%	10/04/2028	857,204
250,000	DG Investment Intermediate Holdings 2, Inc. (1 Month Secured Overnight Financing Rate + 6.75%, 0.75% Floor)	12.22%	03/29/2029	226,666
1,241,445	DG Investment Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	03/31/2028	1,233,245
708,901	Diamond Sports Group LLC (1 Month Secured Overnight Financing Rate + 5.25%)	8.70% (d)	08/24/2026	33,673
1,220,315	DirectTV Financing LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00%, 0.75% Floor)	10.65%	08/02/2027	1,222,530
1,063,079	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%)	9.35%	08/24/2028	1,067,156
1,034,721	EAB Global, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.97%	08/16/2028	1,034,721
519,584	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.96%	11/24/2028	509,623
911,526	Ecovyst Catalyst Technologies LLC (3 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.98%	06/09/2028	914,151
385,214	EG Group Ltd., Senior Secured First Lien Term Loan (Daily Secured Overnight Financing Rate + 5.50%)	11.24%	02/07/2028	379,436

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
860,211	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%, 0.75% Floor)	10.72%	07/28/2028	863,080
250,105	Element Materials Technology Group US Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.74%	06/22/2029	248,542
541,895	Element Materials Technology Group US Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.74%	06/22/2029	538,508
474,088	Everi Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.97%	08/03/2028	476,133
703,329	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.56%, 0.75% Floor)	8.03%	05/01/2026	702,232
1,545,126	Fertitta Entertainment LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.36%	01/29/2029	1,547,784
1,183,913	FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.47%	12/18/2028	946,538
1,127,777	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%)	8.22%	01/29/2027	1,132,429
209,475	Focus Financial Partners, Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.86%	06/30/2028	210,279
485,048	Foresight Energy LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 8.00%, 1.50% Floor)	13.45% (c)	06/30/2027	485,048
194,025	Fortera Holdings, Inc., Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.11%	07/01/2030	194,106
1,169,048	Freeport LNG Investments LLP, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	9.18%	12/21/2028	1,170,200
1,566,923	Gainwell Acquisition Corporation (3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.45%	10/01/2027	1,527,750
637,930	Garda World Security Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%)	9.72%	10/30/2026	639,876
893,688	Garda World Security Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%)	9.62%	02/01/2029	896,159
330,813	Gates Global LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.35%	11/16/2029	332,261
871,115	Getty Images, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.50%)	9.95%	02/19/2026	876,233
488,983	GIP II Blue Holding LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.50%, 1.00% Floor)	9.96%	09/29/2028	491,871
465,000	GIP Pilot Acquisition Partners LP, Term Loan (3 Month Secured Overnight Financing Rate + 3.00%)	8.39%	09/30/2030	465,704
834,309	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	04/28/2028	837,242
757,201	GoTo Group, Inc. (3 Month Secured Overnight Financing Rate + 4.75%)	10.28%	08/31/2027	504,622
270,946	Grab Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.50%, 1.00% Floor)	9.97%	01/29/2026	272,470
1,276,341	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	8.47%	08/04/2027	1,279,653
1,285,000	GRCR W Merger Sub LLC, Senior Secured First Lean Term Loan	8.36% (e)	09/20/2030	1,292,228
1,283,273	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	03/06/2028	1,284,878

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,909,719	Greeneden US Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.47%	12/01/2027	1,919,430
376,800	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00%, 0.75% Floor)	10.66%	06/16/2028	374,916
1,052,260	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.00%)	7.54%	11/15/2027	1,053,575
610,000	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%)	9.70%	07/18/2030	610,445
497,453	Hexion Holdings Corporation, Term Loan (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	10.02%	03/15/2029	479,244
303,692	H-Food Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.69%)	9.34%	05/23/2025	244,387
1,256,460	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.64%	04/21/2028	1,253,847
925,000	HomeServe USA Corporation Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.36%	10/21/2030	929,047
289,275	HUB International Ltd., Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.75% Floor)	9.66%	06/20/2030	290,882
1,182,490	Hunter Douglas Holding B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.88%	02/26/2029	1,180,125
431,279	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.47%	05/01/2026	373,891
1,158,926	Ineos US Finance LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.95%	02/19/2030	1,161,823
1,832,363	Informatica LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%)	8.21%	10/27/2028	1,838,473
1,129,549	ION Trading Technologies SARL (3 Month Secured Overnight Financing Rate + 4.75%)	10.20%	03/31/2028	1,132,288
336,574	IRB Holding Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	8.46%	12/15/2027	337,535
615,000	Iron Mountain, Inc. (1 Month Secured Overnight Financing Rate + 2.25%)	7.60%	01/31/2031	615,962
372,792	Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.75% Floor)	9.91%	12/01/2027	354,884
1,507,104	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.96%	05/05/2028	1,516,832
1,568,888	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.75%, 0.75% Floor)	10.39%	07/07/2028	108,700
1,533,681	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	03/24/2026	1,530,866
933,888	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.36%	12/22/2026	934,794
762,450	LaserShip, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.50%, 0.75% Floor)	10.40%	05/08/2028	702,407
240,000	LaserShip, Inc., Senior Secured Second Lien Term Loan (6 Month Secured Overnight Financing Rate + 7.50%, 0.75% Floor)	13.40%	04/30/2029	201,600
1,054,097	LBM Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.21%	12/17/2027	1,044,051
365,892	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	03/01/2027	349,689
1,525,000	LifePoint Health, Inc., Term Loan (3 Month Secured Overnight Financing Rate + 5.50%)	11.17%	11/16/2028	1,523,284

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,393,594	Lummus Technology Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.97%	06/30/2027	1,397,865
1,525,875	Madison IAQ LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	06/21/2028	1,523,273
648,916	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.40%	10/19/2027	635,399
875,821	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	08/29/2025	878,011
1,555,425	Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.47%	05/04/2028	1,560,285
1,009,204	McAfee Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.19%	03/01/2029	1,007,735
1,902,532	Medline Borrower LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.47%	10/23/2028	1,914,271
928,874	MIC Glen LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	07/21/2028	929,455
889,390	Michaels Stores, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.75% Floor)	9.86%	04/14/2028	741,751
759,500	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.25%, 1.00% Floor)	10.77%	06/21/2027	786,626
1,284,133	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%)	10.21%	03/27/2026	1,286,078
	Mitchell International, Inc., Senior Secured First Lien Term Loan			
1,047,635	(3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.40%	10/16/2028	1,048,694
3,422	(3 Month LIBOR USD + 3.75%, 0.50% Floor)	8.94% (n)	10/16/2028	3,425
220,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 6.50%, 0.50% Floor)	12.15%	10/15/2029	216,632
1,037,063	Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.47%	08/28/2028	1,037,063
232,723	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%)	7.97%	10/19/2026	233,899
810,213	NEP Group, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	8.59%	08/19/2026	778,117
1,072,858	Newfold Digital Holdings Group, Inc. (6 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	9.42%	02/10/2028	1,053,917
951,135	Nouryon Finance B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%)	9.35%	04/03/2028	956,038
935,439	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.36%	11/09/2028	934,854
553,047	OMNIA Partners LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%)	9.63%	07/25/2030	557,198
1,568,276	OneDigital Borrower LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.71%	11/16/2027	1,569,264
1,271,553	Ontario Gaming GTA LP, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.64%	08/01/2030	1,278,591
1,382,287	Organon & Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.47%	06/02/2028	1,387,478
1,305,401	Oryx Midstream Services Permian Basin LLC (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.71%	10/05/2028	1,310,446

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
380,000	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%)	8.90%	10/24/2025	381,045
1,325,676	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	9.11%	11/30/2027	1,328,162
426,938	Packers Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.75% Floor)	8.69%	03/06/2028	271,319
686,480	Pactiv Evergreen Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	09/20/2028	689,171
272,938	Par Petroleum, LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.74%	02/28/2030	273,415
658,483	PECF USS Intermediate Holding Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.89%	12/15/2028	517,284
1,164,794	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.21%	02/01/2028	1,169,162
970,175	Perrigo Investments LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.46%	04/20/2029	970,578
2,407,316	PetSmart, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.21%	02/11/2028	2,384,446
290,000	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.86%	06/23/2027	290,816
450,681	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00% + 4.00% PIK, 1.00% Floor)	7.46%	06/30/2028	420,260
1,273,791	Playa Resorts Holding B.V. (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.61%	01/05/2029	1,276,740
573,775	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	8.61%	12/29/2027	574,492
639,573	Polar US Borrower LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.75%)	10.24%	10/15/2025	439,067
569,578	Polaris Newco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.47%	06/02/2028	562,671
1,392,450	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	9.11%	07/31/2026	1,397,351
1,126,535	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.60% + 1.40% PIK, 1.00% Floor)	9.95%	10/02/2028	887,146
302,386	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00% + 2.50% PIK, 1.00% Floor)	10.35%	10/02/2028	297,096
275,000	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 6.75%, 0.50% Floor)	12.21%	10/01/2029	109,410
1,430,800	Proofpoint, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	08/31/2028	1,433,232
1,599,830	Pug LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.97%	02/12/2027	1,578,160
592,615	QUIKRETE Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%)	8.21%	03/19/2029	595,083
696,531	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.75% Floor)	8.72%	09/25/2026	561,035
674,062	Radiology Partners, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.25%)	10.18%	07/09/2025	547,045

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,027,119	RealPage, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.47%	04/24/2028	1,021,409
513,747	Restoration Hardware, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.97%	10/20/2028	501,160
1,034,539	Scientific Games Holdings LP, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.66%	04/04/2029	1,036,220
528,736	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	10.23% (n)	11/01/2024	411,589
405,000	Simon & Schuster, Term Loan (3 Month Secured Overnight Financing Rate + 4.00%)	9.39%	10/30/2030	406,772
433,303	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%)	7.97%	09/30/2026	400,426
724,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	9.17%	10/20/2027	742,476
1,385,674	SMG US Midco, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.50%)	8.14%	01/23/2025	1,389,311
1,544,322	Sophia LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.96%	10/07/2027	1,549,511
1,545,000	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.39%	12/11/2026	1,546,282
1,654,880	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 1.00% Floor)	9.46%	10/05/2027	1,651,777
729,986	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.62%	03/06/2028	644,475
444,375	Spirit AeroSystems, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.63%	01/15/2027	446,410
1,539,330	SRS Distribution, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.97%	06/02/2028	1,543,825
455,605	Standard Aero Ltd. (1 Month Secured Overnight Financing Rate + 4.00%)	9.35%	08/24/2028	457,353
507,001	Staples, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%)	10.47% (n)	04/16/2026	481,945
378,066	Starwood Property Mortgage LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.75% Floor)	8.71%	07/27/2026	378,068
1,286,371	Sunshine Luxembourg SARL (3 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	8.95%	10/01/2026	1,294,759
1,060,687	SWF Holdings Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.47%	10/06/2028	952,964
528,675	TAMKO Building Products LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%)	8.87%	09/13/2030	531,871
333,100	Team Health, Term Loan (3 Month Secured Overnight Financing Rate + 5.25%, 1.00% Floor)	10.63%	03/02/2027	255,321
809,250	Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.46%	04/06/2028	812,540
588,821	Telesat LLC (3 Month Secured Overnight Financing Rate + 2.75%)	8.40%	12/07/2026	380,896
847,480	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.10%	08/31/2028	852,400
388,088	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.36%	01/18/2029	389,423
1,089,696	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	8.97%	04/07/2028	1,092,594

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
497,662	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 6.75%)	12.22%	07/20/2026	498,595
672,869	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.71%	06/01/2028	670,837
1,217,930	Titan Acquisition Ltd. (6 Month LIBOR USD + 3.00%)	8.73% (n)	03/28/2025	1,217,808
1,263,871	TK Elevator Midco GMBH, Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	9.38%	07/30/2027	1,268,294
1,546,313	Transdigm, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%)	8.60%	08/24/2028	1,555,289
455,000	Transdigm, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%)	8.60%	02/28/2031	457,582
580,710	Travelport Finance (Luxembourg) SARL (3 Month Secured Overnight Financing Rate + 7.00%, 1.00% Floor)	12.65%	02/28/2025	563,611
282,070	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.24%	02/16/2028	282,893
1,138,894	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	03/03/2028	1,133,968
1,047,589	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.61%	09/15/2028	1,046,065
1,572,858	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.86%	03/31/2028	1,561,061
932,058	UFC Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.75%, 0.75% Floor)	8.40%	04/29/2026	936,653
422,875	UKG, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	9.99%	05/04/2026	425,220
1,123,830	UKG, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%)	9.23%	05/04/2026	1,127,898
395,000	UKG, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.25%, 0.50% Floor)	10.76%	05/03/2027	396,517
534,436	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	9.21%	08/27/2025	535,994
1,611,785	United Airlines, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	04/21/2028	1,619,844
752,210	Univision Communications, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.64%	06/24/2029	755,219
665,889	Upbound Group, Inc. (6 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	9.12%	02/17/2028	667,137
128,700	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%, 0.50% Floor)	10.11%	10/26/2026	124,517
2,371,248	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%)	9.47%	08/27/2025	2,382,109
736,487	Viad Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.00%, 0.50% Floor)	10.47%	07/31/2028	735,567
810,698	Vibrantz Technologies, Inc. (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.81%	04/23/2029	778,862
1,485,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 3.25%)	8.79%	03/31/2031	1,482,216
255,000	Vistra Operations Company LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.35%	12/20/2030	255,330

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
400,000	VT Topco, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.66%	08/09/2030	402,500
617,400	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.70%	12/15/2028	616,628
1,271,095	Wand NewCo, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%)	8.22%	02/05/2026	1,276,421
767,889	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.75%, 1.00% Floor)	11.39%	06/22/2026	770,004
852,045	WestJet Airlines Ltd. (1 Month Secured Overnight Financing Rate + 3.00%, 1.00% Floor)	8.46%	12/11/2026	851,913
1,249,500	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.47%	08/03/2028	1,253,186
271,594	WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.65%	07/26/2028	266,933
1,257,145	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.47%	03/09/2027	1,083,860
1,024,098	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.89%	11/01/2028	1,022,096
850,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan	7.98% (e)	04/28/2028	849,091
Total Bank Loans (Cost \$226,277,884)				<u>221,309,592</u>
Collateralized Loan Obligations - 3.7%				
1,000,000	AIMCO Ltd., Series 2018-AA-D (Secured Overnight Financing Rate 3 Month + 2.81%)	8.21% (a)	04/17/2031	984,154
3,500,000	AIMCO Ltd., Series 2020-11A-AR (Secured Overnight Financing Rate 3 Month + 1.39%, 1.13% Floor)	6.79% (a)	10/17/2034	3,502,431
5,000,000	Anchorage Capital Ltd., Series 2021-19A-A (Secured Overnight Financing Rate 3 Month + 1.47%, 1.21% Floor)	6.87% (a)	10/15/2034	4,995,704
1,000,000	Apidos, Series 2013-12A-DR (Secured Overnight Financing Rate 3 Month + 2.86%)	8.26% (a)	04/15/2031	980,452
3,400,000	Babson Ltd., Series 2015-1A-DR (Secured Overnight Financing Rate 3 Month + 2.86%, 2.60% Floor)	8.28% (a)	01/20/2031	3,333,292
500,000	Bain Capital Credit Ltd., Series 2017-2A-DR2 (Secured Overnight Financing Rate 3 Month + 3.36%, 3.10% Floor)	8.74% (a)	07/25/2034	488,896
2,500,000	Barings Ltd., Series 2015-2A-DR (Secured Overnight Financing Rate 3 Month + 3.21%)	8.63% (a)	10/20/2030	2,455,065
2,000,000	Barings Ltd., Series 2018-1A-C (Secured Overnight Financing Rate 3 Month + 2.86%)	8.26% (a)	04/15/2031	1,941,611
5,100,000	Barings Ltd., Series 2018-3A-D (Secured Overnight Financing Rate 3 Month + 3.16%)	8.58% (a)	07/20/2029	5,103,316
4,000,000	BlueMountain Ltd., Series 2015-3A-CR (Secured Overnight Financing Rate 3 Month + 2.86%)	8.28% (a)	04/20/2031	3,768,559
2,000,000	BlueMountain Ltd., Series 2016-3A-DR (Secured Overnight Financing Rate 3 Month + 3.36%, 3.10% Floor)	8.74% (a)	11/15/2030	1,883,225
2,400,000	BlueMountain Ltd., Series 2017-2A-C (Secured Overnight Financing Rate 3 Month + 3.26%)	8.68% (a)	10/20/2030	2,259,907
1,000,000	Buckhorn Park Ltd., Series 2019-1A-DR (Secured Overnight Financing Rate 3 Month + 3.36%, 3.10% Floor)	8.76% (a)	07/18/2034	978,602
2,500,000	Canyon Capital Ltd., Series 2012-1RA-D (Secured Overnight Financing Rate 3 Month + 3.26%)	8.66% (a)	07/15/2030	2,446,945
2,750,000	Canyon Capital Ltd., Series 2014-1A-CR (Secured Overnight Financing Rate 3 Month + 3.01%, 2.75% Floor)	8.40% (a)	01/30/2031	2,543,678

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,000,000	Canyon Capital Ltd., Series 2016-1A-DR (Secured Overnight Financing Rate 3 Month + 3.06%)	8.46% (a)	07/15/2031	2,954,143
2,500,000	Canyon Capital Ltd., Series 2021-1A-D (Secured Overnight Financing Rate 3 Month + 3.36%, 3.10% Floor)	8.76% (a)	04/15/2034	2,428,478
1,000,000	Canyon Capital Ltd., Series 2021-3A-D (Secured Overnight Financing Rate 3 Month + 3.31%, 3.05% Floor)	8.71% (a)	07/15/2034	965,390
5,000,000	Carlyle Global Market Strategies Ltd., Series 2016-3A-DRR (Secured Overnight Financing Rate 3 Month + 3.56%, 3.30% Floor)	8.98% (a)	07/20/2034	4,896,522
9,000,000	Carlyle Global Market Strategies Ltd., Series 2021-9A-D (Secured Overnight Financing Rate 3 Month + 3.46%, 3.20% Floor)	8.88% (a)	10/20/2034	8,795,013
6,000,000	Cathedral Lake Ltd., Series 2021-8A-C (Secured Overnight Financing Rate 3 Month + 2.88%, 2.62% Floor)	8.29% (a)	01/20/2035	5,983,012
5,000,000	Cathedral Lake Ltd., Series 2021-8A-D1 (Secured Overnight Financing Rate 3 Month + 3.68%, 3.42% Floor)	9.09% (a)	01/20/2035	4,863,258
1,000,000	CIFC Funding Ltd., Series 2018-3A-D (Secured Overnight Financing Rate 3 Month + 3.11%)	8.51% (a)	07/18/2031	992,954
9,500,000	Columbia Cent Ltd., Series 2018-27A-DR (Secured Overnight Financing Rate 3 Month + 4.09%, 3.83% Floor)	9.47% (a)	01/25/2035	9,034,500
3,250,000	Cook Park Ltd., Series 2018-1A-D (Secured Overnight Financing Rate 3 Month + 2.86%)	8.26% (a)	04/17/2030	3,125,221
2,000,000	Dryden Ltd., Series 2018-57A-D (Secured Overnight Financing Rate 3 Month + 2.81%, 2.55% Floor)	8.19% (a)	05/15/2031	1,868,063
3,000,000	Dryden Senior Loan Fund, Series 2015-40A-DR (Secured Overnight Financing Rate 3 Month + 3.36%, 3.10% Floor)	8.74% (a)	08/15/2031	2,970,239
2,006,000	Dryden Senior Loan Fund, Series 2016-42A-DR (Secured Overnight Financing Rate 3 Month + 3.19%)	8.59% (a)	07/15/2030	1,946,736
2,200,000	Dryden Senior Loan Fund, Series 2016-43A-DR3 (Secured Overnight Financing Rate 3 Month + 3.51%, 3.25% Floor)	8.93% (a)	04/20/2034	2,079,242
2,000,000	Gilbert Park Ltd., Series 2017-1A-D (Secured Overnight Financing Rate 3 Month + 3.21%)	8.61% (a)	10/15/2030	1,957,207
4,000,000	Gilbert Park Ltd., Series 2017-1A-E (Secured Overnight Financing Rate 3 Month + 6.66%)	12.06% (a)	10/15/2030	3,838,294
3,500,000	Goldentree Loan Opportunities Ltd., Series 2015-11A-DR2 (Secured Overnight Financing Rate 3 Month + 2.66%)	8.06% (a)	01/18/2031	3,532,085
5,000,000	Hayfin Ltd., Series 2018-9A-BR (Secured Overnight Financing Rate 3 Month + 2.06%, 1.80% Floor)	7.45% (a)	04/28/2031	5,018,490
1,500,000	Highbridge Loan Management Ltd., Series 13A-18-D (Secured Overnight Financing Rate 3 Month + 3.26%, 3.00% Floor)	8.66% (a)	10/15/2030	1,478,778
4,000,000	LCM LP, Series 14A-DR (Secured Overnight Financing Rate 3 Month + 3.01%)	8.43% (a)	07/20/2031	3,599,867
126,568	LCM LP, Series 19A-D (Secured Overnight Financing Rate 3 Month + 3.71%, 3.45% Floor)	9.11% (a)	07/15/2027	126,569
431,089	LCM LP, Series 20A-DR (Secured Overnight Financing Rate 3 Month + 3.06%)	8.48% (a)	10/20/2027	431,095
2,000,000	LCM LP, Series 25A-D (Secured Overnight Financing Rate 3 Month + 3.71%)	9.13% (a)	07/20/2030	1,821,957
3,250,000	LCM LP, Series 28A-D (Secured Overnight Financing Rate 3 Month + 3.21%, 2.95% Floor)	8.63% (a)	10/20/2030	2,959,572
4,000,000	LCM LP, Series 30A-DR (Secured Overnight Financing Rate 3 Month + 3.26%, 3.00% Floor)	8.68% (a)	04/20/2031	3,845,668
4,000,000	Magnetite Ltd., Series 2015-14RA-D (Secured Overnight Financing Rate 3 Month + 3.11%)	8.51% (a)	10/18/2031	3,976,326

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,500,000	Magnetite Ltd., Series 2016-18A-DR (Secured Overnight Financing Rate 3 Month + 2.96%)	8.34% (a)	11/15/2028	1,494,815
2,000,000	Magnetite Ltd., Series 2019-23A-DR (Secured Overnight Financing Rate 3 Month + 3.31%, 3.05% Floor)	8.69% (a)	01/25/2035	1,962,132
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2019-32A-DR (Secured Overnight Financing Rate 3 Month + 2.96%, 2.70% Floor)	8.36% (a)	01/20/2032	1,951,428
5,600,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (Secured Overnight Financing Rate 3 Month + 4.16%, 3.90% Floor)	9.56% (a)	07/15/2029	5,528,476
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR (Secured Overnight Financing Rate 3 Month + 3.26%, 3.00% Floor)	8.66% (a)	07/17/2030	1,929,991
2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-DR2 (Secured Overnight Financing Rate 3 Month + 2.76%)	8.14% (a)	01/25/2031	1,927,028
2,250,000	Octagon Investment Partners Ltd., Series 2014-1A-CR3 (Secured Overnight Financing Rate 3 Month + 3.01%, 2.75% Floor)	8.39% (a)	02/14/2031	2,218,381
2,500,000	Octagon Investment Partners Ltd., Series 2014-1A-ERR (Secured Overnight Financing Rate 3 Month + 5.71%, 5.71% Floor)	11.12% (a)	01/22/2030	2,323,440
10,000,000	Octagon Investment Partners Ltd., Series 2016-1A-DR (Secured Overnight Financing Rate 3 Month + 3.21%)	8.61% (a)	07/15/2030	9,576,033
5,460,000	Octagon Investment Partners Ltd., Series 2017-1A-CR (Secured Overnight Financing Rate 3 Month + 3.56%)	8.98% (a)	03/17/2030	5,323,553
1,760,000	Octagon Investment Partners Ltd., Series 2017-1A-D (Secured Overnight Financing Rate 3 Month + 6.46%)	11.88% (a)(c)	03/17/2030	1,587,179
1,500,000	Octagon Investment Partners Ltd., Series 2018-18A-C (Secured Overnight Financing Rate 3 Month + 2.96%)	8.36% (a)	04/16/2031	1,448,288
2,500,000	Octagon Investment Partners Ltd., Series 2018-2A-C (Secured Overnight Financing Rate 3 Month + 3.11%)	8.49% (a)	07/25/2030	2,417,906
3,500,000	Octagon Investment Partners Ltd., Series 2019-1A-DR (Secured Overnight Financing Rate 3 Month + 3.61%, 3.35% Floor)	9.03% (a)	01/20/2035	3,348,406
5,000,000	Race Point Ltd., Series 2013-8A-DR2 (Secured Overnight Financing Rate 3 Month + 3.76%, 3.50% Floor)	9.13% (a)	02/20/2030	4,879,813
3,500,000	Sound Point Ltd., Series 2016-2A-DR (Secured Overnight Financing Rate 3 Month + 4.11%, 3.85% Floor)	9.53% (a)	10/20/2028	3,495,774
9,000,000	Sound Point Ltd., Series 2016-3A-DR (Secured Overnight Financing Rate 3 Month + 3.91%, 3.65% Floor)	9.32% (a)	01/23/2029	9,065,986
1,000,000	Sound Point Ltd., Series 2018-2A-C (Secured Overnight Financing Rate 3 Month + 2.21%)	7.59% (a)	07/26/2031	976,858
7,000,000	Sound Point Ltd., Series 2019-2A-DR (Secured Overnight Financing Rate 3 Month + 3.56%, 3.30% Floor)	8.96% (a)	07/15/2034	6,747,159
7,000,000	Sound Point Ltd., Series 2019-3A-DR (Secured Overnight Financing Rate 3 Month + 3.76%, 3.76% Floor)	9.14% (a)	10/25/2034	6,538,671
2,000,000	Sound Point Ltd., Series 2020-1A-DR (Secured Overnight Financing Rate 3 Month + 3.61%, 3.61% Floor)	9.03% (a)	07/20/2034	1,863,385
4,000,000	Sound Point Ltd., Series 2020-3A-D (Secured Overnight Financing Rate 3 Month + 3.91%, 3.65% Floor)	9.29% (a)	01/25/2032	3,914,648
1,250,000	Sound Point Ltd., Series 2021-3A-D (Secured Overnight Financing Rate 3 Month + 3.51%, 3.25% Floor)	8.89% (a)	10/25/2034	1,183,305
1,000,000	Sound Point Ltd., Series 2021-4A-D (Secured Overnight Financing Rate 3 Month + 3.66%, 3.66% Floor)	9.04% (a)	10/25/2034	963,193
10,000,000	Steward Park Ltd., Series 2015-1A-DR (Secured Overnight Financing Rate 3 Month + 2.86%, 2.60% Floor)	8.26% (a)	01/15/2030	9,477,004
3,000,000	Symphony Ltd., Series 2015-16A-DR (Secured Overnight Financing Rate 3 Month + 3.31%, 3.05% Floor)	8.71% (a)	10/15/2031	2,750,437
2,250,000	THL Credit Wind River Ltd., Series 2014-1A-DRR (Secured Overnight Financing Rate 3 Month + 3.26%, 3.00% Floor)	8.66% (a)	07/18/2031	2,053,871

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,000,000	THL Credit Wind River Ltd., Series 2014-2A-ER (Secured Overnight Financing Rate 3 Month + 6.01%, 5.75% Floor)	11.41% (a)(c)	01/15/2031	805,404
4,000,000	THL Credit Wind River Ltd., Series 2014-3A-DR2 (Secured Overnight Financing Rate 3 Month + 3.66%, 3.40% Floor)	9.07% (a)	10/22/2031	3,668,122
3,000,000	THL Credit Wind River Ltd., Series 2017-1A-DR (Secured Overnight Financing Rate 3 Month + 3.98%, 3.72% Floor)	9.38% (a)	04/18/2036	2,898,606
4,000,000	THL Credit Wind River Ltd., Series 2017-3A-DR (Secured Overnight Financing Rate 3 Month + 4.11%, 3.85% Floor)	9.51% (a)	04/15/2035	3,898,196
4,000,000	THL Credit Wind River Ltd., Series 2018-1A-D (Secured Overnight Financing Rate 3 Month + 3.16%)	8.56% (a)	07/15/2030	3,815,666
2,500,000	THL Credit Wind River Ltd., Series 2018-2A-D (Secured Overnight Financing Rate 3 Month + 3.26%)	8.66% (a)	07/15/2030	2,334,904
10,000,000	Trimaran CAVU LLC, Series 2021-3A-D (Secured Overnight Financing Rate 3 Month + 4.04%, 3.78% Floor)	9.44% (a)	01/18/2035	9,805,279
1,000,000	Upland Ltd., Series 2016-1A-CR (Secured Overnight Financing Rate 3 Month + 3.16%)	8.58% (a)	04/20/2031	979,464
3,000,000	Voya Ltd., Series 2014-1A-CR2 (Secured Overnight Financing Rate 3 Month + 3.06%)	8.46% (a)	04/18/2031	2,861,443
3,000,000	Voya Ltd., Series 2017-3A-CR (Secured Overnight Financing Rate 3 Month + 3.41%)	8.83% (a)	04/20/2034	2,918,057
4,000,000	Voya Ltd., Series 2018-2A-D (Secured Overnight Financing Rate 3 Month + 3.01%, 2.75% Floor)	8.41% (a)	07/15/2031	3,908,916
4,993,616	Wellfleet Ltd., Series 2019-XA-A1R (Secured Overnight Financing Rate 3 Month + 1.43%)	6.85% (a)	07/20/2032	4,980,106
Total Collateralized Loan Obligations (Cost \$271,260,494)				262,975,839

Foreign Corporate Bonds - 5.5%

263,000	1375209 B.C. Ltd.	9.00% (a)	01/30/2028	256,650
1,919,000	Adani Electricity Mumbai Ltd.	3.95%	02/12/2030	1,573,617
1,500,000	Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	1,166,639
1,331,250	Adani International Container Terminal Private Ltd.	3.00% (a)	02/16/2031	1,092,771
2,840,000	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	2,331,246
1,000,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	891,555
214,000	Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	192,459
1,700,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	1,491,738
700,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	534,786
1,400,000	Adani Ports & Special Economic Zone Ltd.	3.83%	02/02/2032	1,086,599
1,000,000	Adani Transmission Step-One Ltd.	4.00%	08/03/2026	918,335
1,169,650	Adani Transmission Step-One Ltd.	4.25%	05/21/2036	943,989
3,200,000	AES Andres B.V.	5.70% (a)	05/04/2028	2,917,312
2,350,000	Agrosuper S.A.	4.60%	01/20/2032	2,023,366
1,031,248	AI Candelaria Spain S.A.	7.50%	12/15/2028	978,335
1,650,000	AI Candelaria Spain S.A.	5.75%	06/15/2033	1,281,126
3,200,000	AI Candelaria Spain S.A.	5.75% (a)	06/15/2033	2,484,608
1,345,000	Air Canada	3.88% (a)	08/15/2026	1,285,847
800,000	Altice Financing S.A.	5.00% (a)	01/15/2028	725,809
1,305,000	Altice France Holding S.A.	6.00% (a)	02/15/2028	627,972
1,660,000	Altice France Holding S.A.	5.50% (a)	10/15/2029	1,303,738
200,000	AngloGold Ashanti Ltd.	3.75%	10/01/2030	174,034
340,000	ARD Finance S.A. (7.25% PIK)	6.50% (a)	06/30/2027	159,217

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,322,000	Australia & New Zealand Banking Group Ltd. (5 Year CMT Rate + 1.70%) (5 Year CMT Rate + 1.70%)	2.57% (a)	11/25/2035	5,105,723
1,093,425	Avation Capital S.A. (9.00% PIK)	8.25% (a)	10/31/2026	927,913
7,545,000	Avolon Holdings Funding Ltd.	3.25% (a)	02/15/2027	6,983,994
2,400,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(g)	04/22/2031	1,719,000
500,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	457,745
3,240,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	3,084,688
500,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13% (a)	07/01/2030	476,032
1,400,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38%	01/28/2031	1,312,946
250,000	Banco GNB Sudameris S.A. (5 Year CMT Rate + 4.56%)	7.05%	04/03/2027	243,289
1,600,000	Banco Industrial S.A. (5 Year CMT Rate + 4.44%)	4.88%	01/29/2031	1,507,289
1,679,000	Banco Internacional del Peru S.A.A. Interbank (3 Month LIBOR USD + 5.76%)	6.63% (n)	03/19/2029	1,672,603
4,555,000	Banco Internacional del Peru S.A.A. Interbank (5 Year CMT Rate + 3.71%)	4.00%	07/08/2030	4,365,421
3,700,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (g)	01/10/2028	3,559,887
2,521,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(g)	06/27/2029	2,381,746
300,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (g)	06/27/2029	283,429
700,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand (5 Year CMT Rate + 3.00%)	7.53%	10/01/2028	733,109
4,400,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	4,082,034
500,000	Banistmo S.A.	4.25%	07/31/2027	454,278
3,500,000	Bank Hapoalim B.M.	3.26% (a)(h)	01/21/2032	3,042,515
2,100,000	Bank Leumi (5 Year CMT Rate + 1.63%)	3.28% (a)	01/29/2031	1,903,545
7,656,000	Bank of Montreal (5 Year Swap Rate USD + 1.43%)	3.80%	12/15/2032	7,050,580
10,440,000	Bank of Nova Scotia (5 Year CMT Rate + 2.05%)	4.59%	05/04/2037	9,347,426
4,000,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	3,627,380
2,200,000	BBVA Bancomer S.A. (5 Year CMT Rate + 4.31%)	5.88%	09/13/2034	2,078,652
10,125,000	BHP Billiton Finance USA Ltd.	5.25%	09/08/2030	10,495,475
10,480,000	BNP Paribas S.A. (Secured Overnight Financing Rate + 1.51%)	3.05% (a)	01/13/2031	9,217,518
1,049,000	Bombardier, Inc.	7.88% (a)	04/15/2027	1,050,176
1,040,000	Bombardier, Inc.	8.75% (a)	11/15/2030	1,108,591
5,265,000	BPCE S.A.	1.00% (a)	01/20/2026	4,848,288
1,400,000	Braskem Idesa SAPI	6.99%	02/20/2032	820,870
300,000	Braskem Netherlands Finance B.V.	7.25%	02/13/2033	252,946
2,500,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	2,152,350
1,600,000	BRF S.A.	4.88%	01/24/2030	1,409,182
2,800,000	C&W Senior Financing	6.88%	09/15/2027	2,611,532
1,900,000	Canacol Energy Ltd.	5.75%	11/24/2028	1,387,450
2,900,000	CAP S.A.	3.90%	04/27/2031	2,259,100
2,100,000	CAP S.A.	3.90% (a)	04/27/2031	1,635,900
4,170,000	CCL Industries, Inc.	3.05% (a)	06/01/2030	3,655,863
300,000	CEMEX S.A.B. de C.V. (5 Year CMT Rate + 5.16%)	9.13% (a)(g)	03/14/2028	319,875
4,900,000	CEMEX, S.A.B de C.V. (5 Year CMT Rate + 4.53%)	5.13% (g)	06/08/2026	4,650,988
5,000,000	Chile Electricity PEC S.p.A.	0.00% (a)	01/25/2028	3,997,336
4,325,000	CI Financial Corporation	4.10%	06/15/2051	2,543,454

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,185,000	Commonwealth Bank of Australia	4.32% (a)	01/10/2048	4,137,006
2,100,000	Compania de Minas Buenaventura S.A.A.	5.50%	07/23/2026	2,006,638
1,400,000	Cosan Luxembourg S.A.	7.50% (a)	06/27/2030	1,463,244
3,381,000	Cosan Overseas Ltd.	8.25% (g)	02/05/2024	3,371,746
5,400,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (d)(g)	11/29/2027	99,900
2,200,000	CSN Resources S.A.	5.88%	04/08/2032	1,915,461
3,000,000	CT Trust	5.13%	02/03/2032	2,625,171
2,700,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	2,504,493
223,030	Digicel Group Holdings Ltd.	0.00% (a)(c)	12/31/2030	204,375
710,927	Digicel Group Holdings Ltd.	0.00% (a)(c)	12/31/2030	59,427
1,788,649	Digicel Group Holdings Ltd.	0.00% (a)(c)	12/31/2030	—
39,449	Digicel Group Holdings Ltd.	0.00% (a)(c)	12/31/2030	35,047
400,000	eG Global Finance PLC	12.00% (a)	11/30/2028	426,334
5,080,000	Element Fleet Management Corporation	6.32% (a)	12/04/2028	5,252,851
1,887,480	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	1,790,662
5,000,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	4,266,908
2,000,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	1,638,059
819,000	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	781,632
400,000	Freeport Indonesia PT	5.32%	04/14/2032	393,232
1,000,000	Freeport Indonesia PT	5.32% (a)	04/14/2032	983,080
600,000	Freeport Indonesia PT	6.20%	04/14/2052	596,250
750,000	Freeport-McMoRan, Inc.	4.38%	08/01/2028	720,873
300,000	Freeport-McMoRan, Inc.	5.25%	09/01/2029	303,548
2,200,000	Freeport-McMoRan, Inc.	4.63%	08/01/2030	2,153,133
1,031,000	Frigorifico Concepcion S.A.	7.70%	07/21/2028	873,798
424,720	Galaxy Pipeline Assets Bidco Ltd.	2.16% (a)	03/31/2034	369,456
500,000	Galaxy Pipeline Assets Bidco Ltd.	2.63%	03/31/2036	414,439
1,295,000	Garda World Security Corporation	4.63% (a)	02/15/2027	1,249,435
930,000	Garda World Security Corporation	6.00% (a)	06/01/2029	834,631
1,000,000	Geopark Ltd.	5.50%	01/17/2027	886,343
640,000	GFL Environmental, Inc.	6.75% (a)	01/15/2031	660,180
5,018,000	Glencore Funding LLC	1.63% (a)	04/27/2026	4,653,850
1,913,912	Global Aircraft Leasing Company (7.25% PIK)	6.50% (a)	09/15/2024	1,801,307
1,700,000	Global Bank Corporation (3 Month LIBOR USD + 3.30%)	5.25% (n)	04/16/2029	1,523,574
200,000	Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024	198,907
5,067,000	Gran Tierra Energy, Inc.	9.50% (a)	10/15/2029	4,453,564
1,485,000	Grifols Escrow Issuer S.A.	4.75% (a)	10/15/2028	1,348,387
2,227,654	Guara Norte SARL	5.20%	06/15/2034	2,031,850
10,805,000	HSBC Holdings PLC (Secured Overnight Financing Rate 3 Month + 1.64%)	7.01%	09/12/2026	10,909,003
237,000	Indonesia Asahan Aluminium Persero PT	5.45%	05/15/2030	239,368
1,300,000	Industrias Penoles SAB de CV	4.15%	09/12/2029	1,214,898
1,900,000	Inkia Energy Ltd.	5.88%	11/09/2027	1,816,982
885,000	Intelsat Jackson Holdings S.A.	6.50% (a)	03/15/2030	845,267
300,000	InterCorp Financial Services, Inc.	4.13%	10/19/2027	274,478
689,863	Interoceanica Finance Ltd.	0.00%	11/30/2025	645,021
1,192,690	Invepar Holdings	0.00% (c)(d)	12/30/2028	—

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,100,000	Inversiones La Construcccion S.A.	4.75%	02/07/2032	1,775,826
2,300,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.22%)	4.63% (g)	02/27/2025	2,024,975
800,000	JBS USA Luxembourg S.A.	3.00%	02/02/2029	704,380
1,000,000	JBS USA Luxembourg S.A.	3.75%	12/01/2031	862,548
1,046,500	JSW Hydro Energy Ltd.	4.13% (a)	05/18/2031	912,951
161,000	JSW Hydro Energy Ltd.	4.13%	05/18/2031	140,454
1,500,000	JSW Steel Ltd.	5.05%	04/05/2032	1,293,468
300,000	Kallpa Generacion S.A.	4.13%	08/16/2027	287,006
865,000	Kronos Acquisition Holdings, Inc.	5.00% (a)	12/31/2026	844,166
9,630,000	Lloyds Banking Group PLC (3 Month LIBOR USD + 1.21%)	3.57% (n)	11/07/2028	9,058,096
5,793,120	LLPL Capital Pte Ltd.	6.88% (a)	02/04/2039	5,591,113
14,045,000	Macquarie Group Ltd. (Secured Overnight Financing Rate + 1.53%)	2.87% (a)	01/14/2033	11,560,758
4,000,000	MARB BondCo PLC	3.95%	01/29/2031	3,251,696
1,340,000	Mattamy Group Corporation	4.63% (a)	03/01/2030	1,243,279
862,156	MC Brazil Downstream Trading SARL	7.25%	06/30/2031	676,741
500,000	MEGlobal Canada ULC	5.00%	05/18/2025	494,975
1,200,000	Mercury Chile Holdco LLC	6.50% (a)	01/24/2027	1,119,349
2,550,000	Mexarrend SAPI de C.V.	10.25% (a)(d)	07/24/2024	568,012
1,390,664	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	1,356,383
810,000	Millicom International Cellular S.A.	6.63%	10/15/2026	794,655
900,000	Millicom International Cellular S.A.	5.13%	01/15/2028	839,241
1,800,000	Millicom International Cellular S.A.	6.25%	03/25/2029	1,707,778
7,000,000	Minejesa Capital B.V.	5.63%	08/10/2037	6,150,480
3,200,000	Minerva Luxembourg S.A.	4.38%	03/18/2031	2,641,455
1,100,000	Minerva Luxembourg S.A.	8.88% (a)	09/13/2033	1,164,948
800,000	Minerva Luxembourg S.A.	8.88%	09/13/2033	847,235
1,198,977	Mong Duong Finance Holdings B.V.	5.13%	05/07/2029	1,116,521
972,000	Multibank, Inc.	7.75% (a)	02/03/2028	972,817
3,129,483	MV24 Capital B.V.	6.75%	06/01/2034	2,931,747
7,315,000	National Australia Bank Ltd.	2.99% (a)	05/21/2031	6,126,080
5,730,000	NatWest Markets PLC	0.80% (a)	08/12/2024	5,563,651
600,000	NBM US Holdings, Inc.	7.00%	05/14/2026	607,244
4,785,000	NBN Company Ltd.	1.45% (a)	05/05/2026	4,416,134
500,000	Network i2i Ltd. (5 Year CMT Rate + 3.39%)	3.98% (g)	03/03/2026	466,250
650,000	Network i2i Ltd. (5 Year CMT Rate + 4.27%)	5.65% (g)	01/15/2025	643,780
800,000	Nexa Resources S.A.	5.38%	05/04/2027	781,506
5,300,000	NXP B.V.	3.88%	06/18/2026	5,165,671
1,265,000	Ontario Gaming GTA LP	8.00% (a)	08/01/2030	1,305,442
1,028,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	969,877
4,000,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	3,764,169
500,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	470,521
1,300,000	Parkland Corporation	4.50% (a)	10/01/2029	1,193,127
950,000	Parkland Corporation	4.63% (a)	05/01/2030	875,040
1,030,000	Primo Water Holdings, Inc.	4.38% (a)	04/30/2029	950,224
11,350,000	Renesas Electronics Corporation	2.17% (a)	11/25/2026	10,364,892

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
450,000	Rumo Luxembourg SARL	4.20%	01/18/2032	383,544
1,876,333	Rutas 2 and 7 Finance Ltd.	0.00%	09/30/2036	1,249,122
400,000	Sasol Financing USA LLC	4.38%	09/18/2026	372,958
3,900,000	Sasol Financing USA LLC	5.50%	03/18/2031	3,289,100
1,010,000	Seaspan Corporation	5.50% (a)	08/01/2029	845,824
1,100,000	Simpar Europe S.A.	5.20%	01/26/2031	954,057
1,455,000	Superior Plus LP	4.50% (a)	03/15/2029	1,350,502
350,000	Sydney Airport Finance Company Pty Ltd.	3.63% (a)	04/28/2026	339,089
130,000	Telesat LLC	4.88% (a)	06/01/2027	76,949
349,000	Telesat LLC	6.50% (a)	10/15/2027	164,886
1,000,000	Titan Acquisition Ltd.	7.75% (a)	04/15/2026	1,007,275
800,000	TK Elevator US Newco, Inc.	5.25% (a)	07/15/2027	786,430
10,040,000	Toronto-Dominion Bank	4.69%	09/15/2027	10,045,379
500,000	Transelec S.A.	3.88%	01/12/2029	467,913
2,095,000	Triton Container International Ltd.	1.15% (a)	06/07/2024	2,044,629
3,986,000	Triton Container International Ltd.	3.25%	03/15/2032	3,198,488
6,716,000	TSMC Global Ltd.	1.25% (a)	04/23/2026	6,203,572
880,425	UEP Penonome S.A.	6.50%	10/01/2038	671,607
4,490,168	UEP Penonome S.A.	6.50% (a)	10/01/2038	3,425,196
9,700,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (d)(g)	01/29/2025	49,470
400,000	Unigel Luxembourg S.A.	8.75% (d)	10/01/2026	110,004
1,500,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.23%)	2.00%	10/14/2031	1,367,270
3,100,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	2,862,225
300,000	UPL Corporation Ltd.	4.50%	03/08/2028	266,088
3,350,000	UPL Corporation Ltd.	4.63%	06/16/2030	2,803,382
5,100,000	Vedanta Resources Finance PLC	9.25% (a)	04/23/2026	3,132,767
3,100,000	Vedanta Resources Ltd.	6.13%	08/09/2024	2,064,302
1,500,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	751,568
1,202,000	VTR Finance NV	6.38%	07/15/2028	314,697
6,680,000	Weir Group PLC	2.20% (a)	05/13/2026	6,213,743
6,295,000	Westpac Banking Corporation (5 Year CMT Rate + 1.53%)	3.02%	11/18/2036	5,123,935
Total Foreign Corporate Bonds (Cost \$444,732,978)				390,766,306
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.0%				
3,800,000	Banco do Brasil S.A. (10 Year CMT Rate + 4.40%)	6.25% (g)	04/15/2024	3,717,274
4,700,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	4,016,045
1,128,062	Bioceanico Sovereign Certificate Ltd.	0.00%	06/05/2034	808,266
6,200,000	Chile Government International Bond	3.10%	01/22/2061	4,180,095
11,150,000	Colombia Government International Bond	4.13%	05/15/2051	7,447,525
1,700,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25% (n)	07/15/2029	1,685,797
9,000,000	Ecopetrol S.A.	5.88%	11/02/2051	6,819,615
2,500,000	EIG Pearl Holdings SARL	3.55%	08/31/2036	2,183,495
2,198,986	Lima Metro Finance Ltd.	5.88%	07/05/2034	2,177,991
14,730,000	Mexico Government International Bond	3.75%	01/11/2028	14,229,672
2,800,000	Mexico Government International Bond	4.40%	02/12/2052	2,224,710
7,000,000	Mexico Government International Bond	6.34%	05/04/2053	7,143,641

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
500,000	Oleoducto Central S.A.	4.00%	07/14/2027	465,112
200,000	Panama Government International Bond	2.25%	09/29/2032	146,320
200,000	Panama Government International Bond	4.30%	04/29/2053	134,467
1,700,000	Panama Government International Bond	4.50%	04/01/2056	1,145,954
5,800,000	Panama Government International Bond	3.87%	07/23/2060	3,488,276
200,000	Petrobras Global Finance B.V.	6.75%	06/03/2050	196,000
2,691,000	Petroleos del Peru S.A.	4.75%	06/19/2032	1,934,017
1,200,000	Petroleos del Peru S.A.	5.63%	06/19/2047	740,370
1,500,000	Petroleos Mexicanos	6.75%	09/21/2047	983,364
1,000,000	Philippine Government International Bond	2.95%	05/05/2045	753,052
2,800,000	Republic of South Africa Government Bond	4.30%	10/12/2028	2,625,168
5,000,000	Saudi Government International Bond	3.45%	02/02/2061	3,527,780
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$85,241,475)				72,774,006
Municipal Bonds - 0.1%				
4,430,000	State of California	7.55%	04/01/2039	5,604,279
Total Municipal Bonds (Cost \$6,178,545)				5,604,279
Non-Agency Commercial Mortgage Backed Obligations - 5.1%				
22,775,500	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XB	0.75% (a)(h)(i)	06/15/2054	1,074,594
2,638,666	BAMLL Commercial Mortgage Securities Trust, Series 2016-ISQ-C	3.61% (a)(h)	08/14/2034	1,072,554
5,515,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2015-UBS7-C	4.34% (h)	09/15/2048	4,150,016
4,089,477	BANK, Series 2017-BNK8-XA	0.71% (h)(i)	11/15/2050	90,259
1,005,000	BANK, Series 2020-BN28-AS	2.14%	03/15/2063	809,647
1,910,000	BANK, Series 2021-BN32-A4	2.35%	04/15/2054	1,627,279
4,009,000	BANK, Series 2021-BN35-A5	2.29%	06/15/2064	3,329,881
3,109,000	BANK, Series 2021-BN37-C	3.11% (h)	11/15/2064	2,098,212
11,034,000	BANK, Series 2022-BNK39-AS	3.18%	02/15/2055	9,114,427
2,682,000	BANK, Series 2022-BNK39-E	2.50% (a)	02/15/2055	1,328,870
4,526,000	BBCMS Mortgage Trust, Series 2021-C12-A5	2.69%	11/15/2054	3,853,353
5,364,000	BBCMS Mortgage Trust, Series 2022-C14-A5	2.95% (h)	02/15/2055	4,629,476
5,785,000	BBCMS Mortgage Trust, Series 2022-C16-A5	4.60% (h)	06/15/2055	5,633,742
4,598,000	Benchmark Mortgage Trust, Series 2020-B18-AGNF	4.14% (a)	07/15/2053	4,076,601
4,549,000	Benchmark Mortgage Trust, Series 2020-B19-AS	2.15%	09/15/2053	3,406,868
1,091,000	Benchmark Mortgage Trust, Series 2020-B19-C	3.21%	09/15/2053	678,766
89,541,513	Benchmark Mortgage Trust, Series 2021-B28-XA	1.27% (h)(i)	08/15/2054	5,902,603
10,350,000	Benchmark Mortgage Trust, Series 2022-B32-AS	3.41% (h)	01/15/2055	8,260,421
11,798,000	BX Trust, Series 2019-OC11-E	3.94% (a)(h)	12/09/2041	10,028,449
4,955,000	CD Commercial Mortgage Trust, Series 2017-CD4-C	4.35% (h)	05/10/2050	3,660,745
2,069,742	CFCRE Commercial Mortgage Trust, Series 2016-C6-A2	2.95%	11/10/2049	1,960,940
3,267,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-B	4.20% (h)	06/15/2050	2,844,330
1,898,500	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.42% (a)(h)	02/10/2048	1,592,312
3,094,804	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.30% (h)(i)	02/10/2048	28,058
4,470,000	Citigroup Commercial Mortgage Trust, Series 2016-GC36-D	2.85% (a)	02/10/2049	1,787,396
35,813,923	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.65% (h)(i)	04/15/2049	839,654
38,344,263	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	1.89% (h)(i)	07/10/2049	1,339,795

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
65,813,115	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	1.38% (h)(i)	10/10/2049	1,844,051
13,720,000	Citigroup Commercial Mortgage Trust, Series 2017-C4-B	4.10% (h)	10/12/2050	12,106,125
4,534,000	Citigroup Commercial Mortgage Trust, Series 2019-GC41-B	3.20%	08/10/2056	3,637,071
8,478,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.50% (a)(h)	12/10/2041	6,230,896
7,003,000	Citigroup Commercial Mortgage Trust, Series 2020-555-G	3.50% (a)(h)	12/10/2041	4,688,062
10,383,000	Citigroup Commercial Mortgage Trust, Series 2022-GC48-A5	4.58% (h)	05/15/2054	10,141,120
114,397	Commercial Mortgage Pass-Through Trust, Series 2012-CR3-XA	0.88% (h)(i)	10/15/2045	6
1,815,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR16-B	4.58%	04/10/2047	1,711,521
3,325,000	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-B	4.52% (h)	08/10/2048	3,160,064
49,300,902	Commercial Mortgage Pass-Through Trust, Series 2015-CR26-XA	0.89% (h)(i)	10/10/2048	536,108
4,310,000	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-C	4.32% (h)	07/10/2048	3,808,199
41,976,467	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-XA	0.92% (h)(i)	02/10/2049	599,625
3,461,000	CSAIL Commercial Mortgage Trust, Series 2016-C6-D	4.92% (a)(h)	01/15/2049	2,218,018
35,282,711	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	1.86% (h)(i)	01/15/2049	1,094,759
6,000,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	4.90% (h)	11/15/2051	4,790,989
400,000	CSAIL Commercial Mortgage Trust, Series 2018-CX12-B	4.61% (h)	08/15/2051	353,809
9,269,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88%	06/15/2052	7,782,393
62,413,204	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.10% (h)(i)	03/15/2053	3,127,120
6,269,000	CSMC Trust, Series 2020-NET-C	3.53% (a)	08/15/2037	5,678,646
7,968,667	CSWF Trust, Series 2021-B33-B	3.64% (a)(h)	10/10/2043	5,792,148
3,731,000	CSWF Trust, Series 2021-B33-C	3.64% (a)(h)	10/10/2043	2,541,053
4,475,000	DBJPM Mortgage Trust, Series 2016-C1-C	3.32% (h)	05/10/2049	3,803,795
51,046,961	DBJPM Mortgage Trust, Series 2016-C1-XA	1.37% (h)(i)	05/10/2049	1,120,792
900,000	DBJPM Mortgage Trust, Series 2020-C9-A3	1.88%	08/15/2053	759,046
4,550,000	DOLP Trust, Series 2021-NYC-D	3.70% (a)(h)	05/10/2041	3,080,157
5,000,000	DOLP Trust, Series 2021-NYC-E	3.70% (a)(h)	05/10/2041	3,169,397
2,588,000	GS Mortgage Securities Corporation Trust, Series 2018-RIVR-C (Secured Overnight Financing Rate 1 Month + 1.55%, 1.50% Floor)	6.91% (a)	07/15/2035	1,515,891
312,767	GS Mortgage Securities Trust, Series 2011-GC5-XA	0.00% (a)(h)(i)	08/10/2044	1
6,484,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.60% (a)(h)	11/10/2047	4,640,258
2,635,000	GS Mortgage Securities Trust, Series 2015-GC32-B	4.39% (h)	07/10/2048	2,477,620
91,093,417	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.75% (h)(i)	11/10/2048	1,025,156
1,825,000	GS Mortgage Securities Trust, Series 2016-GS2-C	4.70% (h)	05/10/2049	1,667,500
43,942,098	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.73% (h)(i)	05/10/2049	1,294,143
1,070,000	GS Mortgage Securities Trust, Series 2019-GC42-A3	2.75%	09/10/2052	951,693
48,172,833	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA	0.88% (h)(i)	01/15/2049	654,293
7,958,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E	3.86% (a)(h)	12/05/2038	4,907,270
18,740,682	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18- XA	0.48% (h)(i)	02/15/2047	710
2,766,125	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.48% (h)	09/15/2047	2,584,094
8,204,658	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	3.98% (a)(h)	09/15/2047	7,091,077
39,342,852	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25- XA	0.80% (h)(i)	11/15/2047	146,910
1,684,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-B	3.90%	02/15/2048	1,552,551
12,131,110	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.80% (a)(h)	02/15/2048	7,497,895
4,987,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.19% (h)	05/15/2048	4,491,167

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
46,069,489	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.42% (h)(i)	07/15/2048	236,410
34,954,938	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.81% (h)(i)	08/15/2048	360,536
1,000,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR4-C	4.94% (h)	03/10/2052	764,949
7,675,000	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-AS	3.48%	06/15/2049	7,054,824
44,259,010	JPMDB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.48% (h)(i)	06/15/2049	1,119,996
5,425,000	LSTAR Commercial Mortgage Trust, Series 2016-4-C	4.61% (a)(h)	03/10/2049	4,504,872
3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.47% (h)	10/15/2047	2,860,324
25,684,196	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.23% (h)(i)	02/15/2048	156,301
75,089,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-XB	0.13% (a)(h)(i)	07/15/2050	182,233
43,291,858	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30-XA	1.34% (h)(i)	09/15/2049	1,118,207
6,364,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-B	4.11%	05/15/2050	5,706,867
5,238,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C34-D	2.70% (a)	11/15/2052	3,225,825
23,746,897	Morgan Stanley Capital Trust, Series 2016-UB11-XA	1.44% (h)(i)	08/15/2049	695,390
2,108,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (Prime Rate)	8.50% (a)	06/15/2035	879,653
2,300,000	NJ Trust, Series 2023-GSP-A	6.70% (a)(h)	01/06/2029	2,372,993
1,789,000	SG Commercial Mortgage Securities Trust, Series 2016-C5-B	3.93%	10/10/2048	1,561,214
42,813,829	SG Commercial Mortgage Securities Trust, Series 2016-C5-XA	1.86% (h)(i)	10/10/2048	1,339,610
10,336,000	SLG Office Trust, Series 2021-OVA-E	2.85% (a)	07/15/2041	7,838,380
9,660,000	SLG Office Trust, Series 2021-OVA-F	2.85% (a)	07/15/2041	6,881,745
8,911,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04%	06/15/2050	7,801,028
2,491,000	UBS Commercial Mortgage Trust, Series 2017-C6-B	4.15% (h)	12/15/2050	2,109,084
1,450,000	UBS Commercial Mortgage Trust, Series 2017-C7-B	4.29% (h)	12/15/2050	1,297,779
6,958,000	UBS Commercial Mortgage Trust, Series 2017-C7-C	4.59% (h)	12/15/2050	5,866,155
559,000	UBS Commercial Mortgage Trust, Series 2018-C10-C	5.05% (h)	05/15/2051	456,640
7,293,000	UBS Commercial Mortgage Trust, Series 2018-C11-C	4.88% (h)	06/15/2051	5,430,320
2,896,000	UBS Commercial Mortgage Trust, Series 2018-C12-C	5.04% (h)	08/15/2051	2,357,777
1,503,790	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-B	3.65% (a)(h)	03/10/2046	1,341,942
7,795,924	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-C	3.75% (a)(h)	03/10/2046	6,097,873
1,374,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-D	3.75% (a)(h)	03/10/2046	872,751
10,340	Wachovia Bank Commercial Mortgage Trust, Series 2006-C29-IO	0.29% (h)(i)	11/15/2048	161
4,891,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.59% (h)	11/15/2048	4,326,062
35,996,835	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA	1.06% (h)(i)	05/15/2048	272,464
49,431,935	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	0.92% (h)(i)	12/15/2048	697,658
7,687,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C35-B	3.44%	07/15/2048	6,631,754
57,650,092	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.59% (h)(i)	11/15/2049	1,706,293
2,638,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C45-C	4.73%	06/15/2051	2,329,162
7,228,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C46-C	4.97% (h)	08/15/2051	5,761,597
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C	4.92% (h)	09/15/2061	4,240,949

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,546,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48-C	5.13% (h)	01/15/2052	5,413,545
20,370,676	Wells Fargo Commercial Mortgage Trust, Series 2019-C49-XA	1.24% (h)(i)	03/15/2052	960,543
10,776,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-C	4.35%	05/15/2052	8,839,699
2,705,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-B	3.14%	02/15/2053	2,124,788
1,018,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-A3	1.81%	07/15/2053	851,366
5,510,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58-B	2.70%	07/15/2053	4,098,661
118,249,858	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.52% (h)(i)	04/15/2054	8,904,096
2,436,000	Wells Fargo Commercial Mortgage Trust, Series 2021-C61-C	3.31%	11/15/2054	1,654,387
52,743,019	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	0.98% (h)(i)	08/15/2047	253,773
39,007,848	WF-RBS Commercial Mortgage Trust, Series 2014-C22-XA	0.76% (h)(i)	09/15/2057	114,266
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$511,727,248)				363,165,349

Non-Agency Residential Collateralized Mortgage Obligations - 11.0%

6,128,095	Adjustable Rate Mortgage Trust, Series 2007-1-4A1	5.68% (h)	03/25/2037	3,994,002
19,276	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	4.80% (a)(h)	11/25/2037	18,947
662,937	AJAX Mortgage Loan Trust, Series 2020-D-A	2.25% (a)(j)	06/25/2060	654,246
2,375,635	AlphaFlow Transitional Mortgage Trust, Series 2021-WL1-A1	3.28% (a)(j)	01/25/2026	2,292,002
3,100,000	AMSR Trust, Series 2019-SFR1-E	3.47% (a)	01/19/2039	2,842,880
10,000,000	AMSR Trust, Series 2021-SFR1-F	3.60% (a)	06/17/2038	8,332,098
3,000,000	AMSR Trust, Series 2021-SFR2-E1	2.48% (a)	08/17/2038	2,685,401
2,500,000	AMSR Trust, Series 2021-SFR2-E2	2.58% (a)	08/17/2038	2,227,627
4,500,000	AMSR Trust, Series 2021-SFR2-F1	3.28% (a)	08/17/2038	4,029,612
2,000,000	AMSR Trust, Series 2021-SFR2-F2	3.67% (a)	08/17/2038	1,793,847
8,900,000	AMSR Trust, Series 2023-SFR2-A	3.95% (a)	06/17/2040	8,390,233
10,948,268	Argent Securities Trust, Series 2006-M1-A2C (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor)	5.77%	07/25/2036	2,764,581
13,941,150	Argent Securities Trust, Series 2006-M1-A2D (Secured Overnight Financing Rate 1 Month + 0.59%, 0.48% Floor)	5.95%	07/25/2036	3,520,113
130,737	Banc of America Funding Trust, Series 2005-G-A3	2.28% (h)	10/20/2035	87,630
54,731	Banc of America Funding Trust, Series 2006-2-6A2	5.50%	03/25/2036	52,826
83,348	Banc of America Funding Trust, Series 2006-6-1A2	6.25%	08/25/2036	70,552
255,338	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	108,913
9,100,000	CAFL Issuer LLC, Series 2021-RTL1-A1	2.24% (a)(j)	03/28/2029	8,602,083
5,574,600	Carrington Mortgage Loan Trust, Series 2006-NC5-A3 (Secured Overnight Financing Rate 1 Month + 0.26%, 0.15% Floor, 14.50% Cap)	5.62%	01/25/2037	4,798,530
1,229,601	Chase Mortgage Finance Trust, Series 2007-A2-6A4	4.74% (h)	07/25/2037	1,084,980
785,749	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	8
148,998	CHL Mortgage Pass-Through Trust, Series 2005-28-A7	5.25%	01/25/2036	81,394
406,256	CHL Mortgage Pass-Through Trust, Series 2007-10-A5	6.00%	07/25/2037	191,804
166,856	CHL Mortgage Pass-Through Trust, Series 2007-15-1A16	6.25%	09/25/2037	104,383
420,593	CHL Mortgage Pass-Through Trust, Series 2007-3-A17	6.00%	04/25/2037	207,387
6,953,000	CIM Trust, Series 2020-R2-M2	3.00% (a)(h)	10/25/2059	5,280,540
21,731	Citicorp Mortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	20,608
3,952,980	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A1A (Secured Overnight Financing Rate 1 Month + 0.18%, 0.07% Floor)	5.54%	01/25/2037	1,739,245
24,984,475	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% (a)	10/25/2058	20,694,266
44,528,953	Citigroup Mortgage Loan Trust, Series 2021-RP2-A1	1.75% (a)(h)	03/25/2065	39,561,419

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,674,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M1	3.25% (a)(h)	03/25/2065	4,836,927
4,752,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M2	3.40% (a)(h)	03/25/2065	3,757,654
4,413,000	Citigroup Mortgage Loan Trust, Series 2021-RP2-M3	3.40% (a)(h)	03/25/2065	3,353,347
12,952,606	Citigroup Mortgage Loan Trust, Series 2021-RP2-PT1	5.93% (a)(h)	03/25/2065	10,324,743
54,783	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	47,642
33,642	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	27,893
226,486	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	199,666
6,850,832	CitiMortgage Alternative Loan Trust, Series 2007-A2-1A5	6.00%	02/25/2037	6,118,550
3,261,421	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	2,844,286
1,000,000	CoreVest American Finance Trust, Series 2020-4-E	3.38% (a)	12/15/2052	763,655
61,853	Countrywide Alternative Loan Trust, Series 2005-20CB-1A1	5.50%	07/25/2035	49,880
122,344	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	53,212
11,890,521	Countrywide Alternative Loan Trust, Series 2005-37T1-A5 (Secured Overnight Financing Rate 1 Month + 0.56%, 0.45% Floor, 5.50% Cap)	5.50%	09/25/2035	7,202,903
446,772	Countrywide Alternative Loan Trust, Series 2005-46CB-A22	5.25%	10/25/2035	320,559
7,000,086	Countrywide Alternative Loan Trust, Series 2005-49CB-A2	5.50%	11/25/2035	4,678,871
66,219	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (Secured Overnight Financing Rate 1 Month + 0.81%, 0.70% Floor, 5.50% Cap)	5.50%	10/25/2035	40,898
251,325	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	135,063
5,953,683	Countrywide Alternative Loan Trust, Series 2006-42-1A8	6.00%	01/25/2047	3,172,242
938,271	Countrywide Alternative Loan Trust, Series 2007-12T1-A1	6.00%	06/25/2037	447,166
5,941,069	Countrywide Alternative Loan Trust, Series 2007-12T1-A3	6.00%	06/25/2037	2,831,424
1,011,658	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (Secured Overnight Financing Rate 1 Month + 0.56%, 0.45% Floor, 7.00% Cap)	5.92%	08/25/2037	364,786
292,951	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x Secured Overnight Financing Rate 1 Month + 53.63%, 54.58% Cap)	9.00% (k)	08/25/2037	443,953
54,249	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x Secured Overnight Financing Rate 1 Month + 29.37%, 29.90% Cap)	4.74% (k)	08/25/2037	53,085
250,256	Countrywide Alternative Loan Trust, Series 2007-18CB-2A17	6.00%	08/25/2037	160,523
1,333,789	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor, 7.00% Cap)	5.97%	09/25/2037	535,761
1,310,221	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x Secured Overnight Financing Rate 1 Month + 6.39%, 6.50% Cap)	1.03% (i)(k)	09/25/2037	198,055
693,018	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	65,915
5,717,451	Countrywide Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	3,105,639
4,546,332	Countrywide Alternative Loan Trust, Series 2007-OA8-2A1 (Secured Overnight Financing Rate 1 Month + 0.47%, 0.36% Floor)	5.83%	06/25/2047	3,462,186
51,843	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	38,351
577,890	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-1A3	5.25%	09/25/2035	461,674
3,019,503	Credit Suisse Mortgage Capital Certificates, Series 2009-3R-19A2	6.00% (a)	01/27/2038	1,395,355
6,759,801	Credit-Based Asset Servicing and Securitization LLC, Series 2007- RP1-A (Secured Overnight Financing Rate 1 Month + 0.42%, 0.31% Floor)	5.75% (a)	05/25/2046	5,723,996
2,364,895	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	939,940
19,564	CSMC Mortgage-Backed Trust, Series 2006-4-7A1	5.50%	09/25/2056	10,901

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
61,763	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2057	10,416
9,365	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	7,106
647,388	CSMC Trust, Series 2010-4R-3A17	6.00% (a)(c)(h)	06/26/2037	586,687
29,678,287	CSMC Trust, Series 2020-RPL1-PT1	3.33% (a)(h)	10/25/2069	24,433,175
9,035,400	CSMC Trust, Series 2020-RPL4-M1	2.50% (a)	01/25/2060	6,756,911
2,522,265	CSMC Trust, Series 2021-JR1-A1	2.47% (a)(h)	09/27/2066	2,496,746
6,717,103	Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-OA1-A1 (Secured Overnight Financing Rate 1 Month + 0.26%, 0.15% Floor)	5.62%	02/25/2047	3,916,369
4,385,135	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-6-2A1	5.50%	12/25/2035	3,637,984
4,362,627	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-AR2-2A1	4.46% (h)	10/25/2035	3,626,581
387,936	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x Secured Overnight Financing Rate 1 Month + 11.96%, 12.12% Cap)	4.46% (a)(k)	04/15/2036	354,505
32,081	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4A12 (-2 x Secured Overnight Financing Rate 1 Month + 14.39%, 14.61% Cap)	4.15% (a)(k)	04/15/2036	29,253
678,498	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5A14 (-1 x Secured Overnight Financing Rate 1 Month + 11.96%, 12.12% Cap)	4.46% (a)(k)	04/15/2036	597,117
15,984,000	First Franklin Mortgage Loan Trust, Series 2006-FF15-A6 (Secured Overnight Financing Rate 1 Month + 0.42%, 0.31% Floor)	5.78%	11/25/2036	12,837,399
10,600,193	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (Secured Overnight Financing Rate 1 Month + 0.39%, 0.28% Floor)	5.75%	03/25/2037	5,620,781
196,306	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	83,862
2,626,886	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A1	6.25%	02/25/2037	1,123,058
35,244	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50% (h)	05/25/2035	23,147
16,440,000	FMC GMSR Issuer Trust, Series 2021-GT2-A	3.85% (a)(h)	10/25/2026	14,263,191
6,944,000	GCAT Trust, Series 2021-NQM6-M1	3.41% (a)(h)	08/25/2066	4,913,257
1,292,951	GMACM Mortgage Loan Trust, Series 2006-J1-A6	5.75%	04/25/2036	1,113,962
7,546,000	GS Mortgage-Backed Securities Trust, Series 2020-NQM1-M1	3.29% (a)(h)	09/27/2060	6,555,766
5,590	GSAA Home Equity Trust, Series 2005-7-AF5	5.11% (j)	05/25/2035	5,433
819,872	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	478,466
948,526	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	402,860
1,459,599	GSR Mortgage Loan Trust, Series 2006-3F-4A1	6.00%	03/25/2036	1,154,144
22,702,102	GSR Mortgage Loan Trust, Series 2006-OA1-1A1 (Secured Overnight Financing Rate 1 Month + 0.55%, 0.44% Floor)	5.91%	08/25/2046	5,343,523
65,168	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	150,658
10,569,432	Harborview Mortgage Loan Trust, Series 2005-7-2A1 (Secured Overnight Financing Rate 1 Month + 0.68%, 0.57% Floor, 11.00% Cap)	6.04%	06/19/2045	6,419,743
2,512,125	Home Partners of America Trust, Series 2021-1-D	2.48% (a)	09/17/2041	2,069,365
1,154,726	Home Partners of America Trust, Series 2021-1-E	2.58% (a)	09/17/2041	915,595
1,299,493	Home Partners of America Trust, Series 2021-1-F	3.33% (a)	09/17/2041	999,809
5,250,000	Homeward Opportunities Fund Trust, Series 2020-2-M1	3.90% (a)(h)	05/25/2065	4,908,124
22,365,234	HSI Asset Securitization Corporation Trust, Series 2006-HE1-1A1 (Secured Overnight Financing Rate 1 Month + 0.39%, 0.28% Floor)	5.75%	10/25/2036	7,364,728
9,620,775	HSI Asset Securitization Corporation Trust, Series 2007-NC1-A3 (Secured Overnight Financing Rate 1 Month + 0.29%, 0.18% Floor)	5.83%	04/25/2037	5,994,336

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
23,087,734	Impac Secured Assets Trust, Series 2006-5-1A1C (Secured Overnight Financing Rate 1 Month + 0.65%, 0.54% Floor, 11.50% Cap)	6.01%	02/25/2037	20,647,726
2,728,000	Imperial Fund Mortgage Trust, Series 2021-NQM4-M1	3.45% (a)(h)	01/25/2057	1,978,386
1,401,577	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (Secured Overnight Financing Rate 1 Month + 0.47%, 0.36% Floor)	5.83%	07/25/2047	955,447
1,393,778	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A24 (Secured Overnight Financing Rate 1 Month + 0.73%, 0.62% Floor)	6.09%	07/25/2047	1,023,048
2,809,567	JP Morgan Alternative Loan Trust, Series 2005-A2-1M1 (Secured Overnight Financing Rate 1 Month + 0.80%, 0.69% Floor, 11.50% Cap)	6.16%	01/25/2036	2,684,964
40,677	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.69% (j)	05/25/2036	40,579
2,414,898	JP Morgan Alternative Loan Trust, Series 2006-S3-A4	6.81% (j)	08/25/2036	2,279,936
29,045	JP Morgan Alternative Loan Trust, Series 2006-S3-A6	6.62% (j)	08/25/2036	27,810
28,776	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	6.21% (j)	12/25/2036	27,475
13,556,155	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC2-A5 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor)	5.97%	07/25/2036	5,813,775
15,617,037	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC3-A4 (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor)	5.77%	08/25/2036	10,961,209
12,950,771	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A5 (Secured Overnight Financing Rate 1 Month + 0.32%, 0.21% Floor)	5.68%	12/25/2036	6,969,841
2,067,210	JP Morgan Mortgage Trust, Series 2006-S1-2A9	6.50%	04/25/2036	2,062,010
160,711	JP Morgan Mortgage Trust, Series 2007-S3-1A7	6.00%	08/25/2037	78,543
22,624,368	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	0.00% (a)	06/25/2058	19,690,180
7,000,000	Legacy Mortgage Asset Trust, Series 2021-GS3-A2	3.25% (a)(j)	07/25/2061	6,555,075
3,299,909	Lehman Mortgage Trust, Series 2005-9N-1A1 (Secured Overnight Financing Rate 1 Month + 0.38%, 0.27% Floor)	5.74%	02/25/2036	2,919,410
367,637	Lehman Mortgage Trust, Series 2006-3-1A5	6.00%	07/25/2036	189,300
25,299	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x Secured Overnight Financing Rate 1 Month + 30.16%, 30.68% Cap)	5.52% (k)	01/25/2037	25,136
506,304	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	144,219
3,133,410	Lehman Mortgage Trust, Series 2007-1-1A2 (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor)	5.79%	02/25/2037	3,036,041
9,209,727	Lehman Mortgage Trust, Series 2007-15N-3A1 (Secured Overnight Financing Rate 1 Month + 0.36%, 0.25% Floor)	5.72%	08/25/2047	7,793,953
89,353	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	02/25/2037	58,841
8,526,410	Lehman Mortgage Trust, Series 2007-3-2A3 (Secured Overnight Financing Rate 1 Month + 0.59%, 0.48% Floor)	5.95%	03/25/2037	7,853,808
4,200,000	LHOME Mortgage Trust, Series 2021-RTL1-A2	3.86% (a)(h)	02/25/2026	4,019,628
34,429,412	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (Secured Overnight Financing Rate 1 Month + 0.49%, 0.38% Floor)	5.85%	03/25/2046	12,406,900
13,423,502	Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (Secured Overnight Financing Rate 1 Month + 0.47%, 0.36% Floor)	5.83%	05/25/2046	4,064,211
15,502,267	Long Beach Mortgage Loan Trust, Series 2006-6-2A3 (Secured Overnight Financing Rate 1 Month + 0.41%, 0.30% Floor)	5.77%	07/25/2036	6,106,126
73,761	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	65,056
4,509,095	MASTR Alternative Loans Trust, Series 2006-1-A5	6.00%	02/25/2036	2,149,929
32,352	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	9,891
11,898,088	MASTR Asset Backed Securities Trust, Series 2005-NC2-A3 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor)	5.97%	11/25/2035	6,830,301
732,389	MASTR Asset Securitization Trust, Series 2006-2-1A11 (Secured Overnight Financing Rate 1 Month + 6.00%, 6.00% Floor)	6.00%	06/25/2036	449,029

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,646,428	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A8	6.00%	03/25/2037	606,774
8,500,982	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR4-A1 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor)	5.97%	08/25/2037	7,294,621
5,407,902	Merrill Lynch Mortgage Investors Trust, Series 2007-MLN1-A1 (Secured Overnight Financing Rate 1 Month + 0.36%, 0.25% Floor)	5.72%	03/25/2037	4,020,519
2,378,766	MFA Trust, Series 2021-NPL1-A1	2.36% (a)(j)	03/25/2060	2,348,708
7,532,267	Morgan Stanley Capital Trust, Series 2006-HE5-A2C (Secured Overnight Financing Rate 1 Month + 0.39%, 0.28% Floor)	5.75%	08/25/2036	3,899,922
19,538	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	11/25/2033	14,516
428,756	Morgan Stanley Mortgage Loan Trust, Series 2005-7-7A4	5.50%	11/25/2035	392,507
1,631,222	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.21% (h)	06/25/2036	910,632
25,806,994	Morgan Stanley Mortgage Loan Trust, Series 2007-2AX-2A2 (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor)	5.79%	12/25/2036	9,142,143
7,741,351	Morgan Stanley Mortgage Loan Trust, Series 2007-7AX-2A1 (Secured Overnight Financing Rate 1 Month + 0.35%, 0.24% Floor)	5.71%	04/25/2037	2,166,102
136,217	Morgan Stanley Re-Remic Trust, Series 2010-R6-5C	5.75% (a)(h)	05/26/2037	121,195
2,082,817	Morgan Stanley Residential Mortgage Loan Trust, Series 2020- RPL1-A1	5.69% (a)(h)	10/25/2060	2,060,929
14,647,547	MortgageIT Securities Corp Mortgage Loan Trust, Series 2007-1- 2A11 (Secured Overnight Financing Rate 1 Month + 0.55%, 0.44% Floor)	5.91%	06/25/2047	11,374,848
6,000,000	New Century Home Equity Loan Trust, Series 2005-B-M2 (Secured Overnight Financing Rate 1 Month + 0.85%, 0.74% Floor)	6.21%	10/25/2035	5,072,218
162,716	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% (h)	01/25/2036	50,760
503,890	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	6.30% (j)	10/25/2036	118,425
846,163	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.56% (j)	02/25/2037	232,504
6,287,872	NRPL Trust, Series 2019-3A-A1	7.00% (a)(j)	07/25/2059	6,283,532
3,190,428	NRZ Excess Spread-Collateralized Notes, Series 2020-PLS1-A	3.84% (a)	12/25/2025	3,043,583
29,429	Option One Mortgage Loan Trust, Series 2004-3-M3 (Secured Overnight Financing Rate 1 Month + 1.09%, 0.98% Floor)	6.45%	11/25/2034	28,848
17,275,520	Option One Mortgage Loan Trust, Series 2007-6-1A1 (Secured Overnight Financing Rate 1 Month + 0.30%, 0.19% Floor)	5.66%	07/25/2037	14,918,467
1,672,311	PMT Credit Risk Transfer Trust, Series 2019-3R-A (Secured Overnight Financing Rate 30 Day Average + 3.81%, 2.70% Floor)	9.15% (a)	10/27/2024	1,676,297
3,654,343	PMT Credit Risk Transfer Trust, Series 2020-1R-A (Secured Overnight Financing Rate 30 Day Average + 3.46%, 2.35% Floor)	8.80% (a)	02/27/2025	3,644,524
15,000,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (Secured Overnight Financing Rate 1 Month + 3.11%, 3.12% Floor)	8.47% (a)	03/25/2026	14,836,023
5,077,652	PR Mortgage Loan Trust, Series 2014-1-APT	5.82% (a)(h)	10/25/2049	4,679,002
4,709,222	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(j)	07/25/2051	4,546,986
3,404,000	Progress Residential Trust, Series 2021-SFR6-E2	2.53% (a)	07/17/2038	3,027,659
4,666,000	Progress Residential Trust, Series 2021-SFR6-F	3.42% (a)	07/17/2038	4,150,323
5,100,000	Progress Residential Trust, Series 2021-SFR8-F	3.18% (a)	10/17/2038	4,472,141
2,894,116	PRPM LLC, Series 2021-3-A1	1.87% (a)(j)	04/25/2026	2,828,099
2,979,154	PRPM LLC, Series 2021-7-A1	1.87% (a)(j)	08/25/2026	2,892,752
1,689,508	PRPM LLC, Series 2021-9-A1	2.36% (a)(j)	10/25/2026	1,641,808
11,500,000	RAMP Trust, Series 2006-NC1-M2 (Secured Overnight Financing Rate 1 Month + 0.51%, 0.40% Floor, 14.00% Cap)	6.07%	01/25/2036	9,187,491
6,170,099	RBSGC Mortgage Loan Trust, Series 2005-A-3A	6.00%	04/25/2035	2,540,199
20,110,272	Redwood Funding Trust, Series 2019-1-PT	4.97% (a)(j)	09/27/2024	20,022,901

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
119,110	Residential Accredit Loans, Inc., Series 2005-QS14-3A3	6.00%	09/25/2035	99,371
155,852	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	127,002
1,700,658	Residential Accredit Loans, Inc., Series 2006-QS10-A9	6.50%	08/25/2036	1,444,383
1,730,475	Residential Accredit Loans, Inc., Series 2006-QS4-A10	6.00%	04/25/2036	1,366,142
338,785	Residential Accredit Loans, Inc., Series 2006-QS6-1A15	6.00%	06/25/2036	260,778
1,509	Residential Accredit Loans, Inc., Series 2006-QS6-2A1	6.00%	12/25/2024	—
19,534,228	Residential Accredit Loans, Inc., Series 2007-QH5-AII (Secured Overnight Financing Rate 1 Month + 0.57%, 0.46% Floor)	5.93%	06/25/2037	7,918,684
592,989	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	459,327
2,116,632	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	1,655,097
154,629	Residential Asset Securitization Trust, Series 2005-A10-A3	5.50%	09/25/2035	75,050
218,965	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	99,779
1,608,819	Residential Asset Securitization Trust, Series 2006-A6-1A1	6.50%	07/25/2036	497,738
110,103	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x Secured Overnight Financing Rate 1 Month + 27.94%, 28.40% Cap)	6.52% (c)(k)	01/25/2046	116,358
39,240	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A2	6.00%	10/25/2036	29,544
386,042	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	286,239
292,928	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	211,666
5,154,000	Residential Mortgage Loan Trust, Series 2020-1-M1	3.24% (a)(h)	01/26/2060	4,569,081
7,695,758	Saxon Asset Securities Trust, Series 2005-2-M4 (Secured Overnight Financing Rate 1 Month + 1.06%, 0.95% Floor, 11.50% Cap)	6.42%	10/25/2035	5,046,145
14,715,616	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A1 (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor, 100.00% Cap)	5.79% (a)	04/25/2037	10,420,953
18,896,641	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2A (Secured Overnight Financing Rate 1 Month + 0.25%, 0.14% Floor)	5.61%	04/25/2037	12,750,705
13,404,268	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2B (Secured Overnight Financing Rate 1 Month + 0.55%, 0.44% Floor)	5.91%	04/25/2037	9,044,337
2,411,203	Securitized Asset Backed Receivables LLC Trust, Series 2007-BR3-A2C (Secured Overnight Financing Rate 1 Month + 0.67%, 0.56% Floor)	6.03%	04/25/2037	1,626,901
19,811,107	Securitized Asset Backed Receivables LLC Trust, Series 2007-HE1-A2C (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor)	5.79%	12/25/2036	4,518,921
23,214,847	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	0.97% (a)(h)	02/25/2054	19,671,799
3,243,253	Sequoia Mortgage Trust, Series 2007-3-2AA1	3.92% (h)	07/20/2037	2,389,089
6,462,438	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (Secured Overnight Financing Rate 1 Month + 1.11%, 1.00% Floor)	6.47%	09/25/2037	4,493,355
5,910,000	Starwood Mortgage Residential Trust, Series 2020-1-B1	3.73% (a)(h)	02/25/2050	4,846,397
10,542,377	Structured Asset Investment Loan Trust, Series 2006-BNC3-A1 (Secured Overnight Financing Rate 1 Month + 0.29%, 0.18% Floor)	5.65%	09/25/2036	6,519,727
730,110	Structured Asset Securities Corporation, Series 2005-RF1-A (Secured Overnight Financing Rate 1 Month + 0.46%, 0.35% Floor)	5.82% (a)	03/25/2035	629,271
730,110	Structured Asset Securities Corporation, Series 2005-RF1-AIO	0.00% (a)(h)(i)	03/25/2035	7,460
4,913,268	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(j)	08/25/2051	4,751,312
6,513,314	VCAT LLC, Series 2021-NPL6-A1	1.92% (a)(j)	09/25/2051	6,380,145
920,215	Velocity Commercial Capital Loan Trust, Series 2018-1-M1	3.91% (a)	04/25/2048	814,840
503,741	Velocity Commercial Capital Loan Trust, Series 2018-1-M2	4.26% (a)	04/25/2048	435,144

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
310,595	Velocity Commercial Capital Loan Trust, Series 2018-1-M3	4.41% (a)	04/25/2048	255,535
1,750,721	Velocity Commercial Capital Loan Trust, Series 2019-1-M1	3.94% (a)(h)	03/25/2049	1,556,252
754,041	Velocity Commercial Capital Loan Trust, Series 2019-1-M2	4.01% (a)(h)	03/25/2049	650,060
689,775	Velocity Commercial Capital Loan Trust, Series 2019-1-M3	4.12% (a)(h)	03/25/2049	561,881
2,670,017	VOLT LLC, Series 2021-CF1-A1	1.99% (a)(j)	08/25/2051	2,520,275
1,614,890	VOLT LLC, Series 2021-CF2-A1	2.49% (a)(j)	11/27/2051	1,500,767
6,077,190	VOLT LLC, Series 2021-NP12-A1	2.73% (a)(j)	12/26/2051	5,815,613
879,305	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(j)	02/27/2051	853,200
3,096,684	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(j)	03/27/2051	3,018,543
3,181,648	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(j)	04/25/2051	3,078,727
71,228	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-1-2A	6.00%	03/25/2035	58,989
374,627	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-1-3A1	5.75%	02/25/2036	339,728
1,109,267	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-2-4CB	6.00%	03/25/2036	1,050,944
7,142,220	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A5	4.16% (j)	10/25/2036	2,503,648
3,174,067	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A6	4.16% (j)	10/25/2036	1,113,531
4,357,240	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR13-1A (12 Month US Treasury Average + 0.88%, 0.88% Floor)	5.89%	10/25/2046	3,633,281
1,396,296	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR19-2A (12 Month US Treasury Average + 1.25%, 1.25% Floor)	6.26%	01/25/2047	1,235,540
6,859,666	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A2	6.00%	04/25/2037	5,466,331
4,810,952	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-2-1A3	6.00%	04/25/2037	3,833,752
629,246	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-3-A6	6.00%	04/25/2037	534,605
51,123	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A11 (-6 x Secured Overnight Financing Rate 1 Month + 38.79%, 39.48% Cap)	6.66% (k)	06/25/2037	58,067
6,148,606	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-5-A3	7.00%	06/25/2037	4,755,464
4,358,845	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY7-2A1	3.77% (h)	07/25/2037	3,553,936
318,619	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	274,664
8,000	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR14-A6	5.95% (h)	08/25/2035	7,684
399,917	Wells Fargo Mortgage Backed Securities Trust, Series 2006-7-2A1	6.00%	06/25/2036	341,082
18,419	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	16,468
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$951,727,196)				779,909,963
US Corporate Bonds - 14.8%				
11,356,000	AbbVie, Inc.	4.70%	05/14/2045	10,818,032
1,865,000	Academy Ltd.	6.00% (a)	11/15/2027	1,833,653
2,050,000	Acuris Finance, Inc.	5.00% (a)	05/01/2028	1,682,948
620,000	Acushnet Company	7.38% (a)	10/15/2028	647,227

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
780,000	AdaptHealth LLC	5.13% (a)	03/01/2030	609,456
1,235,000	Advanced Drainage Systems, Inc.	5.00% (a)	09/30/2027	1,192,992
1,535,000	Advanced Drainage Systems, Inc.	6.38% (a)	06/15/2030	1,547,485
1,105,000	AEP Transmission Company LLC	5.40%	03/15/2053	1,150,389
765,000	Aethon United Finance Corporation	8.25% (a)	02/15/2026	769,605
3,245,000	Agree LP	2.60%	06/15/2033	2,577,110
3,596,000	Air Lease Corporation	1.88%	08/15/2026	3,309,625
4,870,000	Alexandria Real Estate Equities, Inc.	3.00%	05/18/2051	3,213,493
1,215,000	Alexandria Real Estate Equities, Inc.	5.15%	04/15/2053	1,173,934
1,125,000	Alliant Holdings Intermediate LLC	6.75% (a)	10/15/2027	1,122,188
520,000	Alliant Holdings Intermediate LLC	7.00% (a)	01/15/2031	548,855
1,120,000	Allied Universal Holdco LLC	6.63% (a)	07/15/2026	1,115,172
975,000	Allied Universal Holdco LLC	6.00% (a)	06/01/2029	795,892
385,000	AMC Entertainment Holdings, Inc.	7.50% (a)	02/15/2029	267,764
1,315,000	American Airlines, Inc.	5.75% (a)	04/20/2029	1,283,318
1,290,000	American Airlines, Inc.	8.50% (a)	05/15/2029	1,363,045
600,000	American Axle & Manufacturing, Inc.	5.00%	10/01/2029	530,887
9,560,000	American Express Company	3.95%	08/01/2025	9,408,020
2,850,000	American Tower Corporation	5.55%	07/15/2033	2,950,776
5,080,000	Amgen, Inc.	5.25%	03/02/2030	5,224,587
4,190,000	Amgen, Inc.	5.75%	03/02/2063	4,401,169
1,040,000	AmWINS Group, Inc.	4.88% (a)	06/30/2029	951,141
989,000	Antero Midstream Partners LP	5.75% (a)	03/01/2027	981,940
995,000	Antero Resources Corporation	5.38% (a)	03/01/2030	954,852
4,650,000	Anthem, Inc.	2.38%	01/15/2025	4,517,910
685,000	Ardagh Packaging Finance, Inc.	5.25% (a)	08/15/2027	532,957
4,375,000	Arrow Electronics, Inc.	3.88%	01/12/2028	4,153,366
375,000	Arsenal AIC Parent LLC	8.00% (a)	10/01/2030	391,729
845,000	Ashton Woods Finance Company	4.63% (a)	04/01/2030	758,439
885,000	ASP Unifrax Holdings, Inc.	5.25% (a)	09/30/2028	640,208
1,015,000	AssuredPartners, Inc.	5.63% (a)	01/15/2029	948,678
3,240,000	AT&T, Inc.	2.75%	06/01/2031	2,841,836
15,295,000	AT&T, Inc.	3.50%	09/15/2053	11,112,284
1,015,000	Athenahealth Group, Inc.	6.50% (a)	02/15/2030	922,140
5,230,000	Athene Global Funding	5.96% (a)(e)	08/19/2024	5,209,728
5,435,000	Athene Holding Ltd.	5.88%	01/15/2034	5,490,854
7,710,000	Aviation Capital Group LLC	1.95% (a)	09/20/2026	7,001,460
11,825,000	Bank of America Corporation (5 Year CMT Rate + 1.20%)	2.48%	09/21/2036	9,371,984
3,195,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.11%)	3.84%	04/25/2025	3,174,987
4,985,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.21%)	2.57%	10/20/2032	4,134,976
3,700,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.75%)	4.83%	07/22/2026	3,673,669
1,500,000	Bausch & Lomb Escrow Corporation	8.38% (a)	10/01/2028	1,584,285
585,000	Bausch Health Companies, Inc.	6.13% (a)	02/01/2027	395,495
1,290,000	Bausch Health Companies, Inc.	4.88% (a)	06/01/2028	778,467

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
467,000	Bausch Health Companies, Inc.	11.00% (a)	09/30/2028	340,667
93,000	Bausch Health Companies, Inc.	14.00% (a)	10/15/2030	52,203
1,140,000	BCPE Empire Holdings, Inc.	7.63% (a)	05/01/2027	1,100,443
1,135,000	Beacon Roofing Supply, Inc.	6.50% (a)	08/01/2030	1,161,374
4,670,000	Becton Dickinson & Company	4.69%	02/13/2028	4,692,599
4,540,000	Berkshire Hathaway Finance Corporation	2.85%	10/15/2050	3,185,182
3,190,000	Berkshire Hathaway Finance Corporation	3.85%	03/15/2052	2,669,401
3,470,000	Berry Global, Inc.	1.65%	01/15/2027	3,126,667
9,560,000	BlackRock, Inc.	4.75%	05/25/2033	9,649,698
5,864,000	Boeing Company	2.95%	02/01/2030	5,287,219
3,535,000	Boeing Company	3.75%	02/01/2050	2,747,257
125,000	Boxer Parent Company, Inc.	7.13% (a)	10/02/2025	125,804
5,245,000	BP Capital Markets America, Inc.	4.89%	09/11/2033	5,339,132
3,175,000	BP Capital Markets America, Inc.	2.94%	06/04/2051	2,201,779
2,115,000	Brighthouse Financial Global Funding	1.00% (a)	04/12/2024	2,085,038
3,135,000	Brighthouse Financial Global Funding	2.00% (a)	06/28/2028	2,704,388
9,185,000	Broadcom, Inc.	3.42% (a)	04/15/2033	8,071,431
6,760,000	Broadcom, Inc.	3.19% (a)	11/15/2036	5,481,727
1,270,000	Builders FirstSource, Inc.	4.25% (a)	02/01/2032	1,147,426
1,295,000	Builders FirstSource, Inc.	6.38% (a)	06/15/2032	1,323,794
3,710,000	Burlington Northern Santa Fe LLC	5.20%	04/15/2054	3,865,650
1,495,000	Caesars Entertainment, Inc.	4.63% (a)	10/15/2029	1,350,339
1,100,000	Callon Petroleum Company	7.50% (a)	06/15/2030	1,110,539
890,000	Calpine Corporation	4.50% (a)	02/15/2028	847,079
555,000	Calpine Corporation	5.13% (a)	03/15/2028	532,469
600,000	Calpine Corporation	4.63% (a)	02/01/2029	557,878
2,635,000	Capital One Financial Corporation (Secured Overnight Financing Rate + 2.16%)	4.99%	07/24/2026	2,605,940
2,920,000	Capital One Financial Corporation (Secured Overnight Financing Rate + 2.44%)	7.15%	10/29/2027	3,033,009
1,915,000	Carnival Corporation	5.75% (a)	03/01/2027	1,869,391
1,465,000	Carnival Corporation	9.88% (a)	08/01/2027	1,538,949
830,000	Carnival Corporation	7.00% (a)	08/15/2029	867,138
975,000	Carrier Global Corporation	6.20% (a)	03/15/2054	1,128,239
349,000	Castle US Holding Corporation	9.50% (a)	02/15/2028	181,820
650,000	Catalent Pharma Solutions, Inc.	3.50% (a)	04/01/2030	566,168
2,520,000	CCO Holdings LLC	4.75% (a)	03/01/2030	2,306,304
1,275,000	CCO Holdings LLC	4.50% (a)	08/15/2030	1,151,094
1,200,000	CCO Holdings LLC	4.75% (a)	02/01/2032	1,059,720
565,000	CCO Holdings LLC	4.25% (a)	01/15/2034	459,891
1,830,000	Cedar Fair LP	5.25%	07/15/2029	1,728,545
8,565,000	Centene Corporation	2.50%	03/01/2031	7,147,674
910,000	Central Parent LLC / CDK Global II LLC / CDK Financing Company, Inc.	8.00% (a)	06/15/2029	950,522
5,760,000	CF Industries, Inc.	5.38%	03/15/2044	5,513,104
5,176,000	Charter Communications Operating LLC	4.91%	07/23/2025	5,129,731
6,215,000	Charter Communications Operating LLC	3.50%	03/01/2042	4,328,678

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,350,000	Cheniere Energy, Inc.	4.63%	10/15/2028	5,226,009
1,219,000	Chesapeake Energy Corporation	5.88% (a)	02/01/2029	1,195,897
1,790,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.69%)	2.01%	01/25/2026	1,720,844
2,255,000	Citigroup, Inc. (Secured Overnight Financing Rate + 1.28%)	3.07%	02/24/2028	2,125,832
770,000	Civitas Resources, Inc.	8.38% (a)	07/01/2028	804,800
1,245,000	Clarios Global LP	6.75% (a)	05/15/2028	1,270,946
770,000	Clarivate Science Holdings Corporation	4.88% (a)	07/01/2029	723,318
460,000	Clean Harbors, Inc.	5.13% (a)	07/15/2029	441,935
410,000	Clear Channel Outdoor Holdings, Inc.	9.00% (a)	09/15/2028	428,118
465,000	Clear Channel Outdoor Holdings, Inc.	7.50% (a)	06/01/2029	387,078
1,265,000	Clearway Energy Operating LLC	4.75% (a)	03/15/2028	1,219,693
1,185,000	CNX Midstream Partners LP	4.75% (a)	04/15/2030	1,065,656
1,210,000	CNX Resources Corporation	6.00% (a)	01/15/2029	1,161,385
565,000	Coherent Corporation	5.00% (a)	12/15/2029	537,202
3,125,000	Comcast Corporation	3.95%	10/15/2025	3,083,780
5,615,000	Comcast Corporation	3.40%	04/01/2030	5,257,750
400,000	CommScope Technologies LLC	5.00% (a)	03/15/2027	166,874
710,000	CommScope, Inc.	4.75% (a)	09/01/2029	477,365
805,000	Community Health Systems, Inc.	6.00% (a)	01/15/2029	725,522
1,110,000	Community Health Systems, Inc.	4.75% (a)	02/15/2031	874,125
745,000	Consolidated Communications, Inc.	5.00% (a)	10/01/2028	611,708
2,820,000	Constellation Brands, Inc.	3.15%	08/01/2029	2,623,049
2,995,000	Constellation Brands, Inc.	2.88%	05/01/2030	2,684,291
763,000	Cornerstone Building Brands, Inc.	6.13% (a)	01/15/2029	626,442
4,595,000	Corporate Office Properties LP	2.90%	12/01/2033	3,592,217
1,240,000	Coty, Inc.	5.00% (a)	04/15/2026	1,221,186
740,000	Coty, Inc.	6.50% (a)	04/15/2026	739,653
1,255,000	Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International US LLC	6.63% (a)	07/15/2030	1,290,059
3,085,000	CQP Holdco LP	5.50% (a)	06/15/2031	2,927,694
10,585,000	Crown Castle International Corporation	3.65%	09/01/2027	10,072,664
1,185,000	CSC Holdings LLC	6.50% (a)	02/01/2029	1,046,823
1,315,000	CSC Holdings LLC	5.75% (a)	01/15/2030	819,955
1,050,000	CSI Compressco LP	7.50% (a)	04/01/2025	1,049,916
13,415,000	CSX Corporation	3.80%	11/01/2046	11,165,347
680,000	CVR Nitrogen Finance Corporation	6.13% (a)	06/15/2028	635,185
2,595,000	CVS Health Corporation	5.13%	02/21/2030	2,636,794
5,205,000	CVS Health Corporation	5.30%	06/01/2033	5,343,665
5,250,000	CVS Health Corporation	5.88%	06/01/2053	5,528,926
410,000	Dana, Inc.	5.38%	11/15/2027	407,540
965,000	Dana, Inc.	5.63%	06/15/2028	952,290
285,000	Dana, Inc.	4.25%	09/01/2030	252,968
547,000	Dealer Tire LLC	8.00% (a)	02/01/2028	542,167
3,000,000	Digital Realty Trust LP	3.60%	07/01/2029	2,816,231
860,000	DirectTV Financing LLC	5.88% (a)	08/15/2027	808,741
130,000	DISH DBS Corporation	5.88%	11/15/2024	122,011

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,275,000	DISH DBS Corporation	5.75% (a)	12/01/2028	1,019,331
660,000	DISH DBS Corporation	5.13%	06/01/2029	340,841
2,580,000	Dollar General Corporation	4.25%	09/20/2024	2,552,692
9,413,000	Dollar Tree, Inc.	4.00%	05/15/2025	9,248,896
1,570,000	Dollar Tree, Inc.	3.38%	12/01/2051	1,089,264
905,000	Dornoch Debt Merger Sub, Inc.	6.63% (a)	10/15/2029	817,051
5,585,000	DTE Energy Company	4.22% (j)	11/01/2024	5,523,143
10,060,000	DTE Energy Company	4.88%	06/01/2028	10,155,700
4,400,000	DTE Energy Company	2.95%	03/01/2030	3,892,839
1,265,000	Duke Energy Carolinas LLC	2.85%	03/15/2032	1,103,670
1,805,000	Duke Energy Corporation	4.30%	03/15/2028	1,781,028
6,595,000	Duke Energy Corporation	3.95%	08/15/2047	5,262,814
1,700,000	Duke Energy Corporation	5.00%	08/15/2052	1,590,798
2,075,000	Dun & Bradstreet Corporation	5.00% (a)	12/15/2029	1,937,863
2,600,000	Eaton Corporation	4.35%	05/18/2028	2,605,607
1,435,000	Elevance Health, Inc.	4.55%	05/15/2052	1,310,980
596,000	Embarq Corporation	8.00%	06/01/2036	373,230
620,000	Encompass Health Corporation	4.50%	02/01/2028	593,773
215,000	Encompass Health Corporation	4.75%	02/01/2030	202,707
1,430,000	Encompass Health Corporation	4.63%	04/01/2031	1,317,550
495,000	Endo Luxembourg Finance Company SARL	6.13% (a)	04/01/2029	317,255
520,000	Energizer Holdings, Inc.	6.50% (a)	12/31/2027	520,536
5,185,000	Energy Transfer LP	4.75%	01/15/2026	5,153,667
3,180,000	Energy Transfer LP	4.40%	03/15/2027	3,111,220
6,180,000	Energy Transfer LP	5.00%	05/15/2044	5,435,429
2,660,000	Entergy Corporation	2.80%	06/15/2030	2,342,547
1,235,000	EQM Midstream Partners LP	4.75% (a)	01/15/2031	1,151,006
5,800,000	Equinix, Inc.	1.80%	07/15/2027	5,254,828
485,000	EverArc Escrow SARL	5.00% (a)	10/30/2029	421,271
1,955,000	Everi Holdings, Inc.	5.00% (a)	07/15/2029	1,777,009
2,720,000	Exelon Corporation	5.15%	03/15/2028	2,766,850
2,575,000	Expedia Group, Inc.	5.00%	02/15/2026	2,573,543
4,891,000	Expedia Group, Inc.	3.80%	02/15/2028	4,719,303
1,409,000	Expedia Group, Inc.	3.25%	02/15/2030	1,292,529
968,000	Expedia Group, Inc.	2.95%	03/15/2031	852,367
5,200,000	Exxon Mobil Corporation	4.23%	03/19/2040	4,829,970
990,000	Ferrellgas LP	5.38% (a)	04/01/2026	969,797
900,000	Fertitta Entertainment LLC	6.75% (a)	01/15/2030	791,233
6,435,000	Ford Motor Company	3.25%	02/12/2032	5,354,702
5,640,000	Fortinet, Inc.	1.00%	03/15/2026	5,174,421
1,295,000	Fortrea Holdings, Inc.	7.50% (a)	07/01/2030	1,331,548
1,555,000	Fortress Transportation and Infrastructure Investors LLC	7.88% (a)	12/01/2030	1,621,445
390,000	Frontier Communications Holdings LLC	5.88% (a)	10/15/2027	377,103
800,000	Frontier Communications Holdings LLC	5.00% (a)	05/01/2028	740,078
515,392	Frontier Communications Holdings LLC	5.88%	11/01/2029	436,088
430,000	Full House Resorts, Inc.	8.25% (a)	02/15/2028	404,596

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
980,000	Gap, Inc.	3.88% (a)	10/01/2031	808,455
5,970,000	General Motors Financial Company, Inc.	2.40%	10/15/2028	5,304,736
6,305,000	General Motors Financial Company, Inc.	3.10%	01/12/2032	5,371,087
5,400,000	Georgia Power Company	2.20%	09/15/2024	5,266,013
13,444,000	Georgia Power Company	3.25%	03/15/2051	9,740,916
3,055,000	Gilead Sciences, Inc.	5.55%	10/15/2053	3,312,858
5,205,000	Global Payments, Inc.	4.95%	08/15/2027	5,216,554
3,280,000	Goldman Sachs Group, Inc. (Secured Overnight Financing Rate + 0.82%)	6.23%	09/10/2027	3,216,644
11,303,000	Goldman Sachs Group, Inc. (Secured Overnight Financing Rate 3 Month + 1.43%)	6.81%	05/15/2026	11,378,566
1,160,000	Goodyear Tire & Rubber Company	5.25%	07/15/2031	1,053,924
470,000	GrafTech Finance, Inc.	4.63% (a)	12/15/2028	312,146
1,105,000	Griffon Corporation	5.75%	03/01/2028	1,087,082
695,000	Group 1 Automotive, Inc.	4.00% (a)	08/15/2028	644,954
400,000	GTCR LLC	7.50% (a)	01/15/2031	422,949
635,971	Gulfport Energy Corporation	8.00% (a)	05/17/2026	643,561
2,160,000	Halliburton Company	4.85%	11/15/2035	2,128,506
7,675,000	HCA, Inc.	5.38%	02/01/2025	7,667,498
4,965,000	HCA, Inc.	4.13%	06/15/2029	4,750,403
1,580,000	Helios Software Holdings, Inc.	4.63% (a)	05/01/2028	1,442,912
370,000	Hertz Corporation	5.00% (a)	12/01/2029	303,993
1,075,000	Hess Midstream Operations LP	5.13% (a)	06/15/2028	1,038,151
842,000	Hess Midstream Operations LP	4.25% (a)	02/15/2030	775,608
1,355,000	Hess Midstream Operations LP	5.50% (a)	10/15/2030	1,312,972
4,065,000	Hewlett Packard Enterprise Company	5.90%	10/01/2024	4,076,377
760,000	H-Food Holdings LLC	8.50% (a)	06/01/2026	76,000
975,000	Hightower Holding LLC	6.75% (a)	04/15/2029	886,577
1,282,000	Hilcorp Energy LP	6.25% (a)	11/01/2028	1,278,484
315,000	Hilcorp Energy LP	5.75% (a)	02/01/2029	304,547
260,000	Hilcorp Energy LP	8.38% (a)	11/01/2033	275,856
6,094,000	Host Hotels & Resorts LP	2.90%	12/15/2031	5,116,681
670,000	HUB International Ltd.	7.25% (a)	06/15/2030	708,126
10,565,000	Hyundai Capital America	2.65% (a)	02/10/2025	10,257,002
1,045,000	Icahn Enterprises LP	5.25%	05/15/2027	939,574
960,000	Illuminate Buyer LLC	9.00% (a)	07/01/2028	919,104
1,435,000	Installed Building Products, Inc.	5.75% (a)	02/01/2028	1,399,864
5,030,000	Intuit, Inc.	5.50%	09/15/2053	5,505,923
6,515,000	Invitation Homes Operating Partnership LP	5.45%	08/15/2030	6,572,906
5,111,000	Invitation Homes Operating Partnership LP	2.70%	01/15/2034	4,112,770
3,510,000	IQVIA, Inc	6.25% (a)	02/01/2029	3,668,641
1,175,000	Iron Mountain, Inc.	7.00% (a)	02/15/2029	1,208,491
735,000	Iron Mountain, Inc.	4.50% (a)	02/15/2031	667,051
3,680,000	Jacobs Engineering Group, Inc.	5.90%	03/01/2033	3,760,415
700,000	JELD-WEN, Inc.	4.88% (a)	12/15/2027	662,235
5,180,000	John Deere Capital Corporation	4.70%	06/10/2030	5,266,946

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,355,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.92%)	2.60%	02/24/2026	3,250,722
5,210,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.02%)	2.07%	06/01/2029	4,622,070
5,830,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.26%)	2.96%	01/25/2033	4,997,955
1,295,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.99%)	4.85%	07/25/2028	1,296,005
6,940,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 2.04%)	2.52%	04/22/2031	6,003,714
5,890,000	JPMorgan Chase & Company (Secured Overnight Financing Rate 3 Month + 1.25%)	2.58%	04/22/2032	4,984,779
8,694,000	Kinder Morgan Energy Partners LP	6.95%	01/15/2038	9,557,509
1,300,000	Leeward Renewable Energy Operations LLC	4.25% (a)	07/01/2029	1,133,991
745,000	Legacy LifePoint Health LLC	4.38% (a)	02/15/2027	688,618
1,015,000	Legends Hospitality Holding Company LLC	5.00% (a)	02/01/2026	1,014,112
530,000	Level 3 Financing, Inc.	3.75% (a)	07/15/2029	225,743
799,000	Level 3 Financing, Inc.	10.50% (a)	05/15/2030	775,537
870,000	LFS Topco LLC	5.88% (a)	10/15/2026	801,490
375,000	LifePoint Health, Inc.	5.38% (a)	01/15/2029	277,709
625,000	Light & Wonder International, Inc.	7.25% (a)	11/15/2029	640,556
335,000	Lions Gate Capital Holdings LLC	5.50% (a)	04/15/2029	250,940
620,000	Live Nation Entertainment, Inc.	6.50% (a)	05/15/2027	631,251
3,100,000	Lowe's Companies, Inc.	4.40%	09/08/2025	3,077,392
3,170,000	Lowe's Companies, Inc.	5.63%	04/15/2053	3,326,285
975,000	LSF9 Atlantis Holdings LLC	7.75% (a)	02/15/2026	935,971
535,000	Lumen Technologies, Inc.	4.00% (a)	02/15/2027	345,776
1,235,000	M/I Homes, Inc.	4.95%	02/01/2028	1,189,955
565,000	Macy's Retail Holdings LLC	5.88% (a)	04/01/2029	543,034
1,030,000	Madison IAQ LLC	4.13% (a)	06/30/2028	937,445
1,010,000	Madison IAQ LLC	5.88% (a)	06/30/2029	891,137
4,089,000	Marathon Petroleum Corporation	5.13%	12/15/2026	4,135,548
5,390,000	Marriott International, Inc.	3.13%	06/15/2026	5,181,857
6,490,000	Marriott International, Inc.	2.75%	10/15/2033	5,358,899
12,186,000	Marvell Technology, Inc.	2.95%	04/15/2031	10,654,849
6,750,000	Massachusetts Mutual Life Insurance Company	3.20% (a)	12/01/2061	4,394,875
1,330,000	Match Group Holdings LLC	5.00% (a)	12/15/2027	1,299,815
880,000	Mativ Holdings, Inc.	6.88% (a)	10/01/2026	845,118
6,020,000	McDonald's Corporation	4.45%	03/01/2047	5,514,117
1,085,000	McGraw-Hill Education, Inc.	5.75% (a)	08/01/2028	1,047,318
1,700,000	Medline Borrower LP	5.25% (a)	10/01/2029	1,604,658
3,700,000	Merck & Company, Inc.	4.50%	05/17/2033	3,728,732
5,555,000	Meta Platforms, Inc.	3.85%	08/15/2032	5,285,815
6,020,000	Meta Platforms, Inc.	4.45%	08/15/2052	5,535,474
1,130,000	Metis Merger Sub LLC	6.50% (a)	05/15/2029	1,023,125
5,880,000	MetLife, Inc.	5.25%	01/15/2054	6,049,560
830,000	Michaels Companies, Inc.	5.25% (a)	05/01/2028	656,804
660,000	Michaels Companies, Inc.	7.88% (a)	05/01/2029	416,232

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,238,000	Midwest Gaming Borrower LLC	4.88% (a)	05/01/2029	1,152,708
1,480,000	ModivCare Escrow Issuer, Inc.	5.00% (a)	10/01/2029	1,211,632
3,960,000	Monongahela Power Company	5.40% (a)	12/15/2043	3,886,982
2,430,000	Morgan Stanley (Secured Overnight Financing Rate + 1.29%)	2.94%	01/21/2033	2,067,927
11,799,000	Morgan Stanley (Secured Overnight Financing Rate + 1.36%)	2.48%	09/16/2036	9,357,748
4,590,000	Morgan Stanley (Secured Overnight Financing Rate + 1.61%)	4.21%	04/20/2028	4,488,487
4,330,000	Morgan Stanley (Secured Overnight Financing Rate + 1.67%)	4.68%	07/17/2026	4,291,123
5,160,000	Mosaic Company	5.38%	11/15/2028	5,270,746
940,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	891,684
395,000	Nabors Industries Ltd.	7.25% (a)	01/15/2026	380,077
835,000	Nabors Industries Ltd.	9.13% (a)	01/31/2030	839,112
1,460,000	Nationstar Mortgage Holdings, Inc.	5.75% (a)	11/15/2031	1,363,397
955,000	Navient Corporation	5.00%	03/15/2027	922,907
1,185,000	NCL Corporation Ltd.	5.88% (a)	03/15/2026	1,158,755
830,000	NCL Corporation Ltd.	8.38% (a)	02/01/2028	879,402
5,398,000	NetApp, Inc.	1.88%	06/22/2025	5,138,128
2,570,000	Netflix, Inc.	4.88%	04/15/2028	2,606,011
505,000	News Corporation	5.13% (a)	02/15/2032	479,945
4,950,000	NextEra Energy Capital Holdings, Inc.	4.26%	09/01/2024	4,904,906
795,000	NGL Energy Operating LLC	7.50% (a)	02/01/2026	803,585
410,000	NGL Energy Partners LP	7.50%	04/15/2026	407,981
2,478,000	NGPL PipeCo LLC	3.25% (a)	07/15/2031	2,152,903
2,400,000	Northern States Power Company	5.10%	05/15/2053	2,424,417
1,000,000	Novelis Corporation	4.75% (a)	01/30/2030	942,054
3,545,000	NRG Energy, Inc.	2.00% (a)	12/02/2025	3,326,223
1,765,000	NRG Energy, Inc.	3.63% (a)	02/15/2031	1,518,578
1,650,000	NuStar Logistics LP	6.00%	06/01/2026	1,648,573
1,260,000	Oasis Petroleum, Inc.	6.38% (a)	06/01/2026	1,261,273
4,910,000	Occidental Petroleum Corporation	6.63%	09/01/2030	5,227,824
860,000	Olympus Water US Holding Corporation	4.25% (a)	10/01/2028	774,825
550,000	Olympus Water US Holding Corporation	6.25% (a)	10/01/2029	489,110
850,000	OneMain Finance Corporation	6.88%	03/15/2025	861,122
280,000	OneMain Finance Corporation	7.13%	03/15/2026	285,450
825,000	OneMain Finance Corporation	5.38%	11/15/2029	773,733
2,860,000	ONEOK, Inc.	3.40%	09/01/2029	2,637,747
2,460,000	ONEOK, Inc.	6.63%	09/01/2053	2,756,185
2,905,000	Oracle Corporation	6.25%	11/09/2032	3,161,439
1,890,000	Oracle Corporation	3.80%	11/15/2037	1,608,040
2,515,000	O'Reilly Automotive, Inc.	5.75%	11/20/2026	2,576,222
1,455,000	Organon & Company	5.13% (a)	04/30/2031	1,246,098
1,220,000	Outfront Media, Inc.	7.38% (a)	02/15/2031	1,281,933
1,320,000	Owens & Minor, Inc.	6.63% (a)	04/01/2030	1,261,996
5,812,000	Owens Corning	4.40%	01/30/2048	5,074,843
4,735,000	Pacific Gas and Electric Company	6.10%	01/15/2029	4,904,190
6,063,000	Pacific Gas and Electric Company	2.50%	02/01/2031	5,007,227
5,457,000	Packaging Corporation of America	3.40%	12/15/2027	5,200,516

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,015,000	Pactiv Evergreen Group Issuer LLC	4.38% (a)	10/15/2028	949,933
875,000	Park Intermediate Holdings LLC	4.88% (a)	05/15/2029	810,898
2,615,000	Parker-Hannifin Corporation	4.25%	09/15/2027	2,593,691
525,000	PBF Holding Company LLC	6.00%	02/15/2028	511,686
190,000	PECF USS Intermediate Holding Corporation	8.00% (a)	11/15/2029	97,087
385,000	Penn National Gaming, Inc.	5.63% (a)	01/15/2027	373,592
470,000	Penn National Gaming, Inc.	4.13% (a)	07/01/2029	402,388
690,000	PennyMac Financial Services, Inc.	4.25% (a)	02/15/2029	621,875
775,000	PennyMac Financial Services, Inc.	7.88% (a)	12/15/2029	798,872
3,580,000	Penske Truck Leasing Company LP	5.75% (a)	05/24/2026	3,610,771
4,850,000	Penske Truck Leasing Company LP	4.20% (a)	04/01/2027	4,691,399
3,190,000	PepsiCo, Inc.	3.60%	02/18/2028	3,124,619
1,175,000	Performance Food Group, Inc.	4.25% (a)	08/01/2029	1,078,900
1,220,000	Permian Resources Operating LLC	7.00% (a)	01/15/2032	1,259,550
1,345,000	PetSmart, Inc.	7.75% (a)	02/15/2029	1,309,556
4,205,000	Pfizer Investment Enterprises Pte Ltd.	4.75%	05/19/2033	4,215,986
11,715,000	Philip Morris International, Inc.	5.50%	09/07/2030	12,150,680
1,200,000	Pike Corporation	5.50% (a)	09/01/2028	1,144,692
655,000	Pike Corporation	8.63% (a)	01/31/2031	689,120
430,000	Post Holdings, Inc.	5.50% (a)	12/15/2029	414,784
303,000	Post Holdings, Inc.	4.63% (a)	04/15/2030	279,032
690,000	Premier Entertainment Sub LLC	5.63% (a)	09/01/2029	552,666
545,000	Prime Security Services Borrower LLC	6.25% (a)	01/15/2028	542,247
340,000	Radiate Holdco LLC	4.50% (a)	09/15/2026	259,535
205,000	Radiology Partners, Inc.	9.25% (a)	02/01/2028	105,359
725,000	Realogy Group LLC	5.25% (a)	04/15/2030	542,034
2,565,000	Regal Rexnord Corporation	6.05% (a)	02/15/2026	2,593,927
530,000	RegionalCare Hospital Partners Holdings, Inc. / LifePoint Health, Inc.	9.75% (a)	12/01/2026	526,399
985,000	Roller Bearing Company of America, Inc.	4.38% (a)	10/15/2029	912,780
1,475,000	Royal Caribbean Cruises Ltd.	5.50% (a)	08/31/2026	1,461,390
205,000	Royal Caribbean Cruises Ltd.	7.25% (a)	01/15/2030	214,226
6,550,000	Royalty Pharma PLC	2.15%	09/02/2031	5,353,062
340,000	RP Escrow Issuer LLC	5.25% (a)	12/15/2025	272,407
700,000	Ryan Specialty LLC	4.38% (a)	02/01/2030	650,125
5,065,000	Ryder System, Inc.	5.65%	03/01/2028	5,220,651
4,123,000	Sabine Pass Liquefaction LLC	5.00%	03/15/2027	4,142,604
1,595,000	Sabra Health Care LP	3.20%	12/01/2031	1,306,219
1,705,000	San Diego Gas & Electric Company	5.35%	04/01/2053	1,728,406
2,360,000	Santander Holdings USA, Inc. (Secured Overnight Financing Rate + 1.25%)	2.49%	01/06/2028	2,162,438
2,185,000	Santander Holdings USA, Inc. (Secured Overnight Financing Rate + 2.36%)	6.50%	03/09/2029	2,259,425
1,535,000	Scientific Games Holdings LP	6.63% (a)	03/01/2030	1,453,054
870,000	Scotts Miracle-Gro Company	4.50%	10/15/2029	774,078
480,000	Scripps Escrow, Inc.	3.88% (a)	01/15/2029	425,026
805,000	Sealed Air Corporation	7.25% (a)	02/15/2031	854,548

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,075,000	Select Medical Corporation	6.25% (a)	08/15/2026	1,081,067
1,100,000	Sirius XM Radio, Inc.	5.50% (a)	07/01/2029	1,064,707
690,000	Sirius XM Radio, Inc.	4.13% (a)	07/01/2030	615,751
605,000	Sitio Royalties Operating Partnership LP / Sitio Finance Corporation	7.88% (a)	11/01/2028	627,421
9,783,000	Smithfield Foods, Inc.	4.25% (a)	02/01/2027	9,376,483
1,640,000	Sonic Automotive, Inc.	4.63% (a)	11/15/2029	1,494,461
3,715,000	Southern Company (5 Year CMT Rate + 2.92%)	3.75%	09/15/2051	3,391,824
4,595,000	Southwestern Electric Power Company	3.25%	11/01/2051	3,105,814
1,350,000	Southwestern Energy Company	4.75%	02/01/2032	1,250,717
1,230,000	Spectrum Brands, Inc.	5.00% (a)	10/01/2029	1,174,940
790,000	Spirit AeroSystems, Inc.	9.75% (a)	11/15/2030	850,217
975,000	SRS Distribution, Inc.	4.63% (a)	07/01/2028	926,066
745,000	SRS Distribution, Inc.	6.13% (a)	07/01/2029	707,180
1,480,000	Standard Industries, Inc.	4.38% (a)	07/15/2030	1,360,983
420,000	Staples, Inc.	7.50% (a)	04/15/2026	391,122
305,000	Staples, Inc.	10.75% (a)	04/15/2027	222,546
950,000	Station Casinos LLC	4.63% (a)	12/01/2031	857,550
1,135,000	Suburban Propane Partners LP	5.00% (a)	06/01/2031	1,030,667
1,550,000	SunCoke Energy, Inc.	4.88% (a)	06/30/2029	1,396,601
635,000	Sunoco LP	6.00%	04/15/2027	636,795
475,000	Sunoco LP	4.50%	05/15/2029	441,762
510,000	SWF Escrow Issuer Corporation	6.50% (a)	10/01/2029	367,075
8,735,000	Synchrony Financial	3.95%	12/01/2027	8,178,208
7,875,000	Sysco Corporation	6.00%	01/17/2034	8,529,534
2,525,000	Tapestry, Inc.	7.05%	11/27/2025	2,582,137
950,000	Tenet Healthcare Corporation	6.25%	02/01/2027	955,326
835,000	Tenet Healthcare Corporation	6.13%	10/01/2028	833,372
1,585,000	Tenet Healthcare Corporation	6.13%	06/15/2030	1,604,554
1,600,000	Texas Instruments, Inc.	5.00%	03/14/2053	1,639,981
4,055,000	The Interpublic Group of Companies, Inc.	5.40%	10/01/2048	3,848,100
5,100,000	T-Mobile USA, Inc.	2.25%	02/15/2026	4,836,129
2,885,000	T-Mobile USA, Inc.	4.75%	02/01/2028	2,876,448
6,410,000	T-Mobile USA, Inc.	3.40%	10/15/2052	4,674,098
945,000	Townsquare Media, Inc.	6.88% (a)	02/01/2026	926,606
1,290,000	TransDigm, Inc.	5.50%	11/15/2027	1,264,926
1,235,000	TransDigm, Inc.	6.88% (a)	12/15/2030	1,272,859
515,000	Transocean Poseidon Ltd.	8.00% (a)	02/01/2027	502,645
742,500	Transocean Poseidon Ltd.	6.88% (a)	02/01/2027	740,446
665,000	Trident TPI Holdings, Inc.	12.75% (a)	12/31/2028	712,381
735,000	Triton Water Holdings, Inc.	6.25% (a)	04/01/2029	641,045
4,445,000	Truist Financial Corporation (Secured Overnight Financing Rate + 1.44%)	4.87%	01/26/2029	4,382,043
1,255,000	United Airlines, Inc.	4.63% (a)	04/15/2029	1,175,032
770,000	United Natural Foods, Inc.	6.75% (a)	10/15/2028	624,362
6,150,000	UnitedHealth Group, Inc.	5.05%	04/15/2053	6,218,468
2,645,000	UnitedHealth Group, Inc.	4.95%	05/15/2062	2,612,773

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
625,000	Uniti Group LP / Uniti Group Finance, Inc. / CSL Capital LLC	10.50% (a)	02/15/2028	634,163
1,000,000	Univision Communications, Inc.	4.50% (a)	05/01/2029	893,383
445,000	Upbound Group, Inc.	6.38% (a)	02/15/2029	418,106
1,260,000	US Foods, Inc.	7.25% (a)	01/15/2032	1,315,392
940,000	Venture Global LNG, Inc.	8.13% (a)	06/01/2028	950,159
600,000	Venture Global LNG, Inc.	8.38% (a)	06/01/2031	600,592
615,000	Venture Global LNG, Inc.	9.88% (a)	02/01/2032	640,992
3,580,000	Veralto Corporation	5.35% (a)	09/18/2028	3,666,474
2,420,000	Verizon Communications, Inc.	3.88%	03/01/2052	1,962,511
3,260,000	Viatis, Inc.	1.65%	06/22/2025	3,088,348
635,000	Victoria's Secret Company	4.63% (a)	07/15/2029	531,223
1,415,000	Viking Cruises Ltd.	5.88% (a)	09/15/2027	1,366,713
1,210,000	Viking Cruises Ltd.	9.13% (a)	07/15/2031	1,290,207
2,525,000	Virginia Electric and Power Company	3.75%	05/15/2027	2,466,675
315,000	Virtusa Corporation	7.13% (a)	12/15/2028	270,626
765,000	Vistra Operations Company LLC	7.75% (a)	10/15/2031	795,094
635,000	VT Topco, Inc.	8.50% (a)	08/15/2030	661,311
1,065,000	WASH Multifamily Acquisition, Inc.	5.75% (a)	04/15/2026	1,026,028
478,000	Weatherford International Ltd.	6.50% (a)	09/15/2028	495,074
1,090,000	Weatherford International Ltd.	8.63% (a)	04/30/2030	1,139,011
4,870,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.98%)	4.81%	07/25/2028	4,836,782
7,465,000	Wells Fargo & Company (Secured Overnight Financing Rate + 2.06%)	6.49%	10/23/2034	8,125,397
4,515,000	Wells Fargo & Company (Secured Overnight Financing Rate 3 Month + 1.43%)	3.20%	06/17/2027	4,318,026
4,980,000	Wells Fargo & Company (Secured Overnight Financing Rate 3 Month + 1.43%)	2.88%	10/30/2030	4,430,513
365,000	Wheel Pros, Inc.	6.50% (a)	05/15/2029	111,781
9,231,000	Willis North America, Inc.	4.50%	09/15/2028	9,002,081
5,500,000	Workday, Inc.	3.70%	04/01/2029	5,282,142
1,020,000	WR Grace Holdings LLC	5.63% (a)	08/15/2029	898,729
9,407,000	WRKCo, Inc.	3.75%	03/15/2025	9,236,760
1,215,000	Wyndham Hotels & Resorts, Inc.	4.38% (a)	08/15/2028	1,136,967
1,270,000	XHR LP	4.88% (a)	06/01/2029	1,170,470
1,510,000	XPO, Inc.	7.13% (a)	06/01/2031	1,564,760
2,935,000	Zimmer Biomet Holdings, Inc.	5.35%	12/01/2028	3,025,814
Total US Corporate Bonds (Cost \$1,114,518,567)				1,047,935,433
US Government and Agency Mortgage Backed Obligations - 20.7%				
236,129	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G01840	5.00%	07/01/2035	240,374
129,286	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G04817	5.00%	09/01/2038	131,616
5,177,941	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08537	3.00%	07/01/2043	4,767,970
2,806,154	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08622	3.00%	01/01/2045	2,569,947
2,706,709	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08686	3.00%	01/01/2046	2,476,393
10,104,785	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08701	3.00%	04/01/2046	9,205,195
664,371	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08737	3.00%	12/01/2046	603,583
6,099,120	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G61645	4.00%	10/01/2048	5,874,702

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
887,412	Federal Home Loan Mortgage Corporation Pass-Thru, Pool N70081	5.50%	07/01/2038	880,833
5,040,964	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Q33789	3.50%	06/01/2045	4,715,658
14,813,647	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0035	3.00%	04/01/2047	13,533,821
7,847,716	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD0699	2.00%	11/01/2050	6,627,476
28,284,514	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD1966	4.00%	11/01/2052	26,763,998
13,119,341	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD2759	5.50%	05/01/2053	13,282,061
43,024,760	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD2969	2.50%	05/01/2052	37,167,038
10,919,946	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD4400	2.00%	02/01/2051	9,094,520
59,609,974	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SD7538	2.00%	04/01/2051	50,249,669
787,867	Federal Home Loan Mortgage Corporation Pass-Thru, Pool T60854	3.50%	09/01/2042	728,501
137,981	Federal Home Loan Mortgage Corporation Pass-Thru, Pool U60299	4.00%	11/01/2040	133,471
3,466,113	Federal Home Loan Mortgage Corporation Pass-Thru, Pool V83144	4.00%	04/01/2047	3,344,118
10,799,425	Federal Home Loan Mortgage Corporation Pass-Thru, Pool ZT1827	3.00%	07/01/2047	9,805,004
29,368	Federal Home Loan Mortgage Corporation REMICS, Series 2692-SC (-2 x Secured Overnight Financing Rate 30 Day Average + 13.06%, 13.29% Cap)	2.38% (k)	07/15/2033	29,496
785,812	Federal Home Loan Mortgage Corporation REMICS, Series 2722-PS (-1 x Secured Overnight Financing Rate 30 Day Average + 9.76%, 9.89% Cap)	3.83% (k)	12/15/2033	796,183
30,192	Federal Home Loan Mortgage Corporation REMICS, Series 2750-ZT	5.00%	02/15/2034	30,192
72,714	Federal Home Loan Mortgage Corporation REMICS, Series 3002-SN (-1 x Secured Overnight Financing Rate 30 Day Average + 6.39%, 6.50% Cap)	1.05% (i)(k)	07/15/2035	5,460
35,179	Federal Home Loan Mortgage Corporation REMICS, Series 3045-DI (-1 x Secured Overnight Financing Rate 30 Day Average + 6.62%, 6.73% Cap)	1.28% (i)(k)	10/15/2035	3,124
117,888	Federal Home Loan Mortgage Corporation REMICS, Series 3116-Z	5.50%	02/15/2036	119,225
8,472	Federal Home Loan Mortgage Corporation REMICS, Series 3117-ZN	4.50%	02/15/2036	8,048
130,510	Federal Home Loan Mortgage Corporation REMICS, Series 3203-ZC	5.00%	07/15/2036	129,932
34,962	Federal Home Loan Mortgage Corporation REMICS, Series 3275-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 5.97%, 6.08% Cap)	0.63% (i)(k)	02/15/2037	2,569
87,178	Federal Home Loan Mortgage Corporation REMICS, Series 3382-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (i)(k)	11/15/2037	5,590
105,279	Federal Home Loan Mortgage Corporation REMICS, Series 3384-S (-1 x Secured Overnight Financing Rate 30 Day Average + 6.28%, 6.39% Cap)	0.94% (i)(k)	11/15/2037	6,388
52,030	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SX (-1 x Secured Overnight Financing Rate 30 Day Average + 6.07%, 6.18% Cap)	0.73% (i)(k)	02/15/2038	3,841
14,034	Federal Home Loan Mortgage Corporation REMICS, Series 3423-GS (-1 x Secured Overnight Financing Rate 30 Day Average + 5.54%, 5.65% Cap)	0.20% (i)(k)	03/15/2038	824
14,034	Federal Home Loan Mortgage Corporation REMICS, Series 3423-SG (-1 x Secured Overnight Financing Rate 30 Day Average + 5.54%, 5.65% Cap)	0.20% (i)(k)	03/15/2038	799
55,139	Federal Home Loan Mortgage Corporation REMICS, Series 3524-LB	3.16% (h)(i)(l)	06/15/2038	51,561

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
32,442	Federal Home Loan Mortgage Corporation REMICS, Series 3562-WS (-1 x Secured Overnight Financing Rate 30 Day Average + 4.84%, 0.00% Floor, 4.95% Cap)	0.00% (i)(k)	08/15/2039	1,518
104,151	Federal Home Loan Mortgage Corporation REMICS, Series 3582-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (i)(k)	10/15/2049	8,996
79,880	Federal Home Loan Mortgage Corporation REMICS, Series 3616-SG (-1 x Secured Overnight Financing Rate 30 Day Average + 6.24%, 6.35% Cap)	0.90% (i)(k)	03/15/2032	3,879
397,818	Federal Home Loan Mortgage Corporation REMICS, Series 3626-AZ	5.50%	08/15/2036	403,678
154,657	Federal Home Loan Mortgage Corporation REMICS, Series 3666-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 5.66%, 5.77% Cap)	0.32% (i)(k)	05/15/2040	11,594
103,177	Federal Home Loan Mortgage Corporation REMICS, Series 3666-VZ	5.50%	08/15/2036	104,675
1,198,681	Federal Home Loan Mortgage Corporation REMICS, Series 3779-DZ	4.50%	12/15/2040	1,180,719
478,801	Federal Home Loan Mortgage Corporation REMICS, Series 3779-YA	3.50%	12/15/2030	463,239
162,797	Federal Home Loan Mortgage Corporation REMICS, Series 3786-SG (-2 x Secured Overnight Financing Rate 30 Day Average + 9.27%, 0.00% Floor, 9.50% Cap)	0.00% (k)	01/15/2041	126,136
101,340	Federal Home Loan Mortgage Corporation REMICS, Series 3792-SE (-2 x Secured Overnight Financing Rate 30 Day Average + 9.63%, 0.00% Floor, 9.86% Cap)	0.00% (k)	01/15/2041	68,433
394,007	Federal Home Loan Mortgage Corporation REMICS, Series 3806-CZ	5.50%	07/15/2034	398,156
309,327	Federal Home Loan Mortgage Corporation REMICS, Series 3808-DB	3.50%	02/15/2031	299,254
513,702	Federal Home Loan Mortgage Corporation REMICS, Series 3818-CZ	4.50%	03/15/2041	505,527
400,809	Federal Home Loan Mortgage Corporation REMICS, Series 3819-ZU	5.50%	07/15/2034	405,106
1,068,814	Federal Home Loan Mortgage Corporation REMICS, Series 3824-EY	3.50%	03/15/2031	1,034,001
251,282	Federal Home Loan Mortgage Corporation REMICS, Series 3828-SW (-3 x Secured Overnight Financing Rate 30 Day Average + 12.86%, 0.00% Floor, 13.20% Cap)	0.00% (k)	02/15/2041	193,588
680,343	Federal Home Loan Mortgage Corporation REMICS, Series 3863-ZA	5.50%	08/15/2034	687,672
1,931,184	Federal Home Loan Mortgage Corporation REMICS, Series 3889-VZ	4.00%	07/15/2041	1,851,432
1,790,133	Federal Home Loan Mortgage Corporation REMICS, Series 3910-GZ	5.00%	08/15/2041	1,804,833
729,464	Federal Home Loan Mortgage Corporation REMICS, Series 3972-AZ	3.50%	12/15/2041	669,146
8,185,221	Federal Home Loan Mortgage Corporation REMICS, Series 4165-ZT	3.00% (m)	02/15/2043	6,817,581
2,143,219	Federal Home Loan Mortgage Corporation REMICS, Series 4291-MS (-1 x Secured Overnight Financing Rate 30 Day Average + 5.79%, 5.90% Cap)	0.45% (i)(k)	01/15/2054	182,565
1,828,864	Federal Home Loan Mortgage Corporation REMICS, Series 4471-BA	3.00%	12/15/2041	1,774,362

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,598,533	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	9,862,429
12,122,219	Federal Home Loan Mortgage Corporation REMICS, Series 4542-AC	2.70%	01/15/2045	11,320,448
12,615,080	Federal Home Loan Mortgage Corporation REMICS, Series 4717-GZ	3.00% (m)	01/15/2047	10,426,384
34,934,000	Federal Home Loan Mortgage Corporation REMICS, Series 5138-HM	2.00%	04/25/2051	26,583,943
9,686,939	Federal Home Loan Mortgage Corporation REMICS, Series 5148-BZ	2.50% (m)	10/25/2051	5,723,801
14,199,544	Federal Home Loan Mortgage Corporation REMICS, Series 5195-ZN	2.50% (m)	02/25/2052	8,736,758
153,555	Federal Home Loan Mortgage Corporation REMICS, Series R003-ZA	5.50%	10/15/2035	152,944
39,869,947	Federal Home Loan Mortgage Corporation, Pool RA9843	5.50%	09/01/2053	40,201,087
25,852,629	Federal Home Loan Mortgage Corporation, Pool SD2912	5.00%	05/01/2053	25,718,776
29,477,551	Federal Home Loan Mortgage Corporation, Pool SD3721	5.00%	07/01/2053	29,382,991
19,920,494	Federal Home Loan Mortgage Corporation, Pool SD3892	5.50%	09/01/2053	20,083,978
25,913,822	Federal Home Loan Mortgage Corporation, Pool SD7564	5.00%	06/01/2053	26,073,142
44,900	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	45,641
37,564	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	38,185
314,689	Federal National Mortgage Association Pass-Thru, Pool 735383	5.00%	04/01/2035	319,889
157,977	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	160,589
214,809	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	218,360
48,040	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	48,421
265,823	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	270,213
225,992	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	221,987
22,559	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	22,448
4,048	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	4,003
371,935	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	364,687
4,134,653	Federal National Mortgage Association Pass-Thru, Pool AL9238	3.00%	10/01/2041	3,811,403
950,696	Federal National Mortgage Association Pass-Thru, Pool AL9445	3.00%	07/01/2031	913,851
6,037,891	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	5,522,578
7,373,948	Federal National Mortgage Association Pass-Thru, Pool AS7661	3.00%	08/01/2046	6,554,392
3,471,050	Federal National Mortgage Association Pass-Thru, Pool AS7724	2.50%	08/01/2046	3,018,526
11,266,313	Federal National Mortgage Association Pass-Thru, Pool BC9081	3.00%	12/01/2046	10,246,493
7,845,899	Federal National Mortgage Association Pass-Thru, Pool BD8013	2.50%	09/01/2046	6,833,554
1,908,928	Federal National Mortgage Association Pass-Thru, Pool BM4094	3.00%	03/01/2043	1,762,626
11,040,106	Federal National Mortgage Association Pass-Thru, Pool BM6089	3.50%	12/01/2044	10,385,527
46,174,277	Federal National Mortgage Association Pass-Thru, Pool BR2217	2.50%	08/01/2051	39,790,591
26,222,240	Federal National Mortgage Association Pass-Thru, Pool CB3127	3.50%	03/01/2052	24,291,758
11,996,156	Federal National Mortgage Association Pass-Thru, Pool CB4820	4.50%	10/01/2052	11,636,847
24,680,081	Federal National Mortgage Association Pass-Thru, Pool CB6266	6.00%	05/01/2053	25,195,570
38,285,536	Federal National Mortgage Association Pass-Thru, Pool CB7272	6.00%	10/01/2053	39,124,906
10,361,885	Federal National Mortgage Association Pass-Thru, Pool FM1000	3.00%	04/01/2047	9,408,931
16,371,073	Federal National Mortgage Association Pass-Thru, Pool FM4575	2.50%	10/01/2050	14,183,199
10,448,930	Federal National Mortgage Association Pass-Thru, Pool FM6061	2.00%	02/01/2051	8,695,594
28,552,558	Federal National Mortgage Association Pass-Thru, Pool FM8214	4.00%	05/01/2049	27,478,546

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,864,529	Federal National Mortgage Association Pass-Thru, Pool FM8664	3.00%	10/01/2046	6,253,026
22,497,252	Federal National Mortgage Association Pass-Thru, Pool FM8972	4.00%	06/01/2049	21,660,824
5,745,499	Federal National Mortgage Association Pass-Thru, Pool FM9846	2.50%	12/01/2051	4,893,206
39,311,024	Federal National Mortgage Association Pass-Thru, Pool FS1472	3.50%	11/01/2050	36,604,404
10,305,726	Federal National Mortgage Association Pass-Thru, Pool FS3708	5.00%	01/01/2053	10,211,505
30,925,071	Federal National Mortgage Association Pass-Thru, Pool FS5417	2.50%	04/01/2052	26,508,733
32,323,579	Federal National Mortgage Association Pass-Thru, Pool FS5875	2.50%	04/01/2052	27,692,462
6,790,874	Federal National Mortgage Association Pass-Thru, Pool FS6476	2.50%	11/01/2051	5,857,606
155,798	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	154,544
104,370	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	103,541
4,434	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	4,359
2,117,116	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	1,955,698
1,021,427	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	922,418
1,666,790	Federal National Mortgage Association Pass-Thru, Pool MA2621	3.50%	05/01/2046	1,523,254
3,817,985	Federal National Mortgage Association Pass-Thru, Pool MA2649	3.00%	06/01/2046	3,393,536
1,539,744	Federal National Mortgage Association Pass-Thru, Pool MA2711	3.00%	08/01/2046	1,368,572
9,933,517	Federal National Mortgage Association Pass-Thru, Pool MA2806	3.00%	11/01/2046	9,027,146
13,462,785	Federal National Mortgage Association Pass-Thru, Pool MA4709	5.00%	07/01/2052	13,329,173
807,943	Federal National Mortgage Association REMICS, Series 2005-20-QH	5.00%	03/25/2035	810,561
144,405	Federal National Mortgage Association REMICS, Series 2006-101-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 6.47%, 6.58% Cap)	1.13% (i)(k)	10/25/2036	14,794
59,150	Federal National Mortgage Association REMICS, Series 2006-56-SM (-1 x Secured Overnight Financing Rate 30 Day Average + 6.64%, 6.75% Cap)	1.30%(i)(k)	07/25/2036	4,813
44,441	Federal National Mortgage Association REMICS, Series 2007-116-BI (-1 x Secured Overnight Financing Rate 30 Day Average + 6.14%, 6.25% Cap)	0.80% (i)(k)	05/25/2037	3,043
595,024	Federal National Mortgage Association REMICS, Series 2007-30-FS (-5 x Secured Overnight Financing Rate 30 Day Average + 29.30%, 29.83% Cap)	4.58% (k)	04/25/2037	637,828
231,365	Federal National Mortgage Association REMICS, Series 2007-30-OI (-1 x Secured Overnight Financing Rate 30 Day Average + 6.33%, 6.44% Cap)	0.99% (i)(k)	04/25/2037	22,874
35,538	Federal National Mortgage Association REMICS, Series 2008-29-ZA	4.50%	04/25/2038	35,052
12,838	Federal National Mortgage Association REMICS, Series 2008-62-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (i)(k)	07/25/2038	799
152,669	Federal National Mortgage Association REMICS, Series 2009-111-EZ	5.00%	01/25/2040	153,962
4,413	Federal National Mortgage Association REMICS, Series 2009-111-SE (-1 x Secured Overnight Financing Rate 30 Day Average + 6.14%, 6.25% Cap)	0.80% (i)(k)	01/25/2040	465
20,712	Federal National Mortgage Association REMICS, Series 2009-16-MZ	5.00%	03/25/2029	20,504
21,043	Federal National Mortgage Association REMICS, Series 2009-48-WS (-1 x Secured Overnight Financing Rate 30 Day Average + 5.84%, 5.95% Cap)	0.50% (i)(k)	07/25/2039	1,717
44,820	Federal National Mortgage Association REMICS, Series 2009-62-PS (-1 x Secured Overnight Financing Rate 30 Day Average + 5.99%, 6.10% Cap)	0.65% (i)(k)	08/25/2039	1,456

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
405,637	Federal National Mortgage Association REMICS, Series 2009-77-ZA	4.50%	10/25/2039	399,930
97,938	Federal National Mortgage Association REMICS, Series 2009-83-Z	4.50%	10/25/2039	95,380
31,452	Federal National Mortgage Association REMICS, Series 2010-101-ZH	4.50%	07/25/2040	30,933
144,535	Federal National Mortgage Association REMICS, Series 2010-112-ZA	4.00%	10/25/2040	138,276
62,971	Federal National Mortgage Association REMICS, Series 2010-121-SD (-1 x Secured Overnight Financing Rate 30 Day Average + 4.39%, 0.00% Floor, 4.50% Cap)	0.00% (i)(k)	10/25/2040	3,079
28,070	Federal National Mortgage Association REMICS, Series 2010-137-VS (-3 x Secured Overnight Financing Rate 30 Day Average + 14.66%, 0.00% Floor, 15.00% Cap)	0.00% (k)	12/25/2040	26,248
19,265	Federal National Mortgage Association REMICS, Series 2010-31-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 4.89%, 0.00% Floor, 5.00% Cap)	0.00% (i)(k)	04/25/2040	813
12,643	Federal National Mortgage Association REMICS, Series 2010-34-PS (-1 x Secured Overnight Financing Rate 30 Day Average + 4.82%, 0.00% Floor, 4.93% Cap)	0.00% (i)(k)	04/25/2040	428
71,439	Federal National Mortgage Association REMICS, Series 2010-35-SP (-1 x Secured Overnight Financing Rate 30 Day Average + 6.24%, 6.35% Cap)	0.90% (i)(k)	04/25/2050	6,594
4,395	Federal National Mortgage Association REMICS, Series 2010-35-SV (-1 x Secured Overnight Financing Rate 30 Day Average + 6.34%, 6.45% Cap)	1.00% (i)(k)	04/25/2040	88
507,159	Federal National Mortgage Association REMICS, Series 2010-37-MY	4.50%	04/25/2040	501,557
98,632	Federal National Mortgage Association REMICS, Series 2010-59-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 4.89%, 0.00% Floor, 5.00% Cap)	0.00% (i)(k)	01/25/2040	4,306
168,956	Federal National Mortgage Association REMICS, Series 2010-60-VZ	5.00%	10/25/2039	170,066
75,606	Federal National Mortgage Association REMICS, Series 2010-64-EZ	5.00%	06/25/2040	76,027
119,667	Federal National Mortgage Association REMICS, Series 2010-7-PE	5.00%	02/25/2040	119,593
35,503	Federal National Mortgage Association REMICS, Series 2010-90-GS (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (i)(k)	08/25/2040	2,793
23,737	Federal National Mortgage Association REMICS, Series 2010-99-SG (-5 x Secured Overnight Financing Rate 30 Day Average + 24.43%, 0.00% Floor, 25.00% Cap)	0.00% (k)	09/25/2040	24,168
1,053,499	Federal National Mortgage Association REMICS, Series 2011-141-PZ	4.00%	01/25/2042	1,006,922
153,474	Federal National Mortgage Association REMICS, Series 2011-25-KY	3.00%	04/25/2026	150,334
300,824	Federal National Mortgage Association REMICS, Series 2011-29-AL	3.50%	04/25/2031	290,725
456,590	Federal National Mortgage Association REMICS, Series 2011-59-MA	4.50%	07/25/2041	441,052
5,996,294	Federal National Mortgage Association REMICS, Series 2012-56-FK (Secured Overnight Financing Rate 30 Day Average + 0.56%, 0.45% Floor, 6.50% Cap)	5.90%	06/25/2042	5,862,414
18,271,723	Federal National Mortgage Association REMICS, Series 2013-6-ZB	3.00% (m)	02/25/2043	16,338,701
3,016,809	Federal National Mortgage Association REMICS, Series 2016-3-FB (Secured Overnight Financing Rate 30 Day Average + 0.46%, 0.35% Floor, 6.00% Cap)	5.80%	02/25/2046	2,980,219

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,905,831	Federal National Mortgage Association REMICS, Series 2017-46-ZL	3.50% (m)	06/25/2057	4,887,207
735,434	Federal National Mortgage Association REMICS, Series 2017-86-MA	3.00%	04/25/2046	694,230
9,853,813	Federal National Mortgage Association REMICS, Series 2018-21-IO	3.00% (i)	04/25/2048	1,493,916
15,503,325	Federal National Mortgage Association REMICS, Series 2018-21-PO	0.00% (l)	04/25/2048	11,978,821
7,937,836	Federal National Mortgage Association REMICS, Series 2018-35-IO	3.00% (i)	05/25/2048	1,360,721
30,451,569	Federal National Mortgage Association REMICS, Series 2018-35-PO	0.00% (l)	05/25/2048	22,263,848
33,245,816	Federal National Mortgage Association REMICS, Series 2020-49-ZD	2.00% (m)	07/25/2050	21,837,335
17,820,185	Federal National Mortgage Association REMICS, Series 2021-48-NS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.65%, 0.00% Floor, 3.65% Cap)	0.00% (i)(k)	08/25/2051	467,928
9,689,275	Federal National Mortgage Association REMICS, Series 2022-12-MZ	3.00% (m)	03/25/2052	6,767,373
26,211,740	Federal National Mortgage Association REMICS, Series 2022-28-Z	2.50% (m)	02/25/2052	18,970,183
15,354,528	Federal National Mortgage Association REMICS, Series 2022-31-GZ	2.00% (m)	03/25/2052	10,636,622
67,911,569	Federal National Mortgage Association REMICS, Series 2022-3-ZW	2.00% (m)	02/25/2052	39,748,892
23,399,491	Federal National Mortgage Association REMICS, Series 2022-40-AZ	2.00% (m)	08/25/2050	15,789,287
17,450,500	Federal National Mortgage Association, Pool BL2643	3.39%	07/01/2034	15,642,986
28,707,000	Federal National Mortgage Association, Pool BL4425	2.14%	10/01/2029	25,538,676
32,930,000	Federal National Mortgage Association, Pool BL4592	2.28%	11/01/2029	29,324,234
18,090,000	Federal National Mortgage Association, Pool BL5484	2.26%	01/01/2030	16,039,140
4,815,430	Federal National Mortgage Association, Pool BL9284	2.23%	12/01/2050	3,339,114
36,599,790	Federal National Mortgage Association, Pool BS4941	2.46%	04/01/2032	31,478,656
17,824,025	Federal National Mortgage Association, Pool MA5086	5.00%	07/01/2043	17,912,256
126,915	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	128,098
94,582	Federal National Mortgage Association, Series 400-S4 (-1 x Secured Overnight Financing Rate 30 Day Average + 5.34%, 0.00% Floor, 5.45% Cap)	0.00% (i)(k)	11/25/2039	7,304
7,581,336	Federal Seasoned Credit Risk Transfer Trust, Series 2018-2-HV	3.00% (h)	11/25/2057	6,700,665
28,406,779	Government National Mortgage Association I, Pool 779384	3.50%	06/15/2042	26,841,852
11,005,779	Government National Mortgage Association Pass-Thru, Pool 784415	3.50%	04/20/2047	10,406,810
26,888,360	Government National Mortgage Association Pass-Thru, Pool 785713	2.50%	10/20/2051	23,429,277
12,634,505	Government National Mortgage Association Pass-Thru, Pool 785764	2.50%	11/20/2051	10,934,322
32,587,762	Government National Mortgage Association Pass-Thru, Pool 786009	3.00%	02/20/2052	29,348,449
10,326,072	Government National Mortgage Association Pass-Thru, Pool 786227	3.00%	04/20/2052	9,296,727
4,454,865	Government National Mortgage Association Pass-Thru, Pool 786540	3.50%	02/20/2050	4,220,252

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,423,148	Government National Mortgage Association Pass-Thru, Pool 786718	3.50%	07/20/2051	10,747,622
28,171,204	Government National Mortgage Association Pass-Thru, Pool MA5076	3.00%	03/20/2048	25,801,317
79,730	Government National Mortgage Association, Series 2003-67-SP (-1 x Secured Overnight Financing Rate 1 Month + 6.99%, 7.10% Cap)	1.63% (i)(k)	08/20/2033	1,220
43,309	Government National Mortgage Association, Series 2008-82-SM (-1 x Secured Overnight Financing Rate 1 Month + 5.94%, 6.05% Cap)	0.58% (i)(k)	09/20/2038	1,118
574,513	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	565,480
633,043	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	620,730
618,346	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	614,598
807,552	Government National Mortgage Association, Series 2009-75-HZ	5.00%	09/20/2039	806,014
2,079,602	Government National Mortgage Association, Series 2010-113-SM (-1 x Secured Overnight Financing Rate 1 Month + 5.94%, 6.05% Cap)	0.58% (i)(k)	09/20/2040	234,465
4,671,795	Government National Mortgage Association, Series 2010-115-AF (Secured Overnight Financing Rate 1 Month + 0.56%, 0.45% Floor, 6.50% Cap)	5.92%	09/20/2040	4,600,193
89,907	Government National Mortgage Association, Series 2010-25-ZB	4.50%	02/16/2040	88,776
1,120,157	Government National Mortgage Association, Series 2011-45-GZ	4.50%	03/20/2041	1,114,812
7,638,043	Government National Mortgage Association, Series 2011-70-QF (Secured Overnight Financing Rate 1 Month + 0.72%, 0.61% Floor, 6.50% Cap)	6.08%	05/16/2041	7,572,147
3,604,702	Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	3,589,079
2,142,256	Government National Mortgage Association, Series 2013-117-MS (-1 x Secured Overnight Financing Rate 1 Month + 6.04%, 6.15% Cap)	0.68% (i)(k)	02/20/2043	110,186
1,901,279	Government National Mortgage Association, Series 2013-122-SB (-1 x Secured Overnight Financing Rate 1 Month + 5.99%, 6.10% Cap)	0.63% (i)(k)	08/16/2043	208,528
6,750,144	Government National Mortgage Association, Series 2013-150-FT (Secured Overnight Financing Rate 1 Month + 0.55%, 0.44% Floor, 6.50% Cap)	5.91%	02/20/2040	6,489,962
2,790,961	Government National Mortgage Association, Series 2014-102-TS (-1 x Secured Overnight Financing Rate 1 Month + 5.49%, 5.60% Cap)	0.13% (i)(k)	07/20/2044	264,052
2,368,682	Government National Mortgage Association, Series 2014-118-PS (-1 x Secured Overnight Financing Rate 1 Month + 6.09%, 6.20% Cap)	0.73% (i)(k)	08/20/2044	283,463
2,072,597	Government National Mortgage Association, Series 2014-118-SA (-1 x Secured Overnight Financing Rate 1 Month + 6.09%, 6.20% Cap)	0.73% (i)(k)	08/20/2044	248,030
5,819,047	Government National Mortgage Association, Series 2017-52-FH (Secured Overnight Financing Rate 1 Month + 0.46%, 0.35% Floor, 6.50% Cap)	5.82%	04/20/2047	5,639,764
12,673,061	Government National Mortgage Association, Series 2019-86-FE (Secured Overnight Financing Rate 1 Month + 0.51%, 0.40% Floor, 6.50% Cap)	5.87%	07/20/2049	12,413,779
15,501,603	Government National Mortgage Association, Series 2020-61-IA	3.00% (i)	05/20/2050	2,160,909
20,309,680	Government National Mortgage Association, Series 2020-62-KF (Secured Overnight Financing Rate 1 Month + 0.46%, 0.35% Floor, 6.50% Cap)	5.82%	05/20/2050	19,599,985
11,308,654	Government National Mortgage Association, Series 2021-117-ID	3.50% (i)	06/20/2051	1,890,265
24,286,114	Government National Mortgage Association, Series 2021-155-UI	4.50% (i)	09/20/2051	3,595,003

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
19,084,833	Government National Mortgage Association, Series 2021-214-IG	2.50% (i)	12/20/2051	2,634,722
18,188,578	Government National Mortgage Association, Series 2022-188-LA	5.00%	04/20/2050	18,232,497
17,693,013	Government National Mortgage Association, Series 2022-83-GZ	3.00% (m)	05/20/2052	14,037,536
13,233,837	Seasoned Credit Risk Transfer Trust, Series 2019-4-M55D	4.00%	02/25/2059	12,305,449
Total US Government and Agency Mortgage Backed Obligations (Cost \$1,580,217,035)				1,463,020,669
US Government and Agency Obligations - 21.9%				
7,000,000	United States Treasury Notes	4.88%	11/30/2025	7,073,008
6,600,000	United States Treasury Notes	4.63%	10/15/2026	6,698,742
10,800,000	United States Treasury Notes	4.63%	11/15/2026	10,972,125
5,950,000	United States Treasury Notes	4.63%	09/30/2028	6,142,445
7,350,000	United States Treasury Notes	4.38%	11/30/2028	7,522,266
900,000,000	United States Treasury Notes	3.75%	12/31/2028	895,992,192
5,850,000	United States Treasury Notes	3.75%	06/30/2030	5,798,813
4,100,000	United States Treasury Notes	4.63%	09/30/2030	4,275,051
563,200,000	United States Treasury Notes	4.75%	11/15/2043	604,296,000
5,400,000	United States Treasury Notes	4.75%	11/15/2053	6,056,859
Total US Government and Agency Obligations (Cost \$1,528,100,178)				1,554,827,501
Affiliated Mutual Funds - 6.4%				
12,929,742	DoubleLine Global Bond Fund (Class I) (o)			111,325,081
32,972,257	DoubleLine Infrastructure Income Fund (Class I)			305,323,103
5,000,000	DoubleLine Long Duration Total Return Bond Fund (Class I)			34,050,000
Total Affiliated Mutual Funds (Cost \$504,557,903)				450,698,184
Common Stocks - 0.0% (f)				
4,329	Bright Bidco B.V. (c)(o)			2,814
9,336	Envision Healthcare Corporation (c)(o)			79,356
37,440	Flame Aggregator - Series R (c)(o)			263,203
3,720	Flame Aggregator - Series U (c)(o)			26,152
14,854	Intelsat Emergence S.A. (c)(o)			427,052
Total Common Stocks (Cost \$1,703,953)				798,577
Escrow Notes - 0.0% (f)				
1,695,000	Gulfport Energy Corporation (o)			6,365
Total Escrow Notes (Cost \$-)				6,365
Warrants - 0.0% (f)				
31,063	Avation PLC, Expiration 10/21/2026, Strike Price GBP 0.54 (o)			7,919
Total Warrants (Cost \$-)				7,919
Short Term Investments - 16.6%				
393,016,838	First American Government Obligations Fund - Class U	5.30% (p)		393,016,838
393,016,839	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (p)		393,016,839
393,016,839	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (p)		393,016,839
Total Short Term Investments (Cost \$1,179,050,516)				1,179,050,516
Total Investments - 113.4% (Cost \$8,676,707,501)				8,041,283,767
Liabilities in Excess of Other Assets - (13.4)%				(950,097,620)
NET ASSETS - 100.0%				\$ 7,091,186,147

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Security 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.
- (c) Value determined using significant unobservable inputs.
- (d) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- (e) 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) Represents less than 0.05% of net assets
- (g) Perpetual maturity. The date disclosed is the next call date of the security.
- (h) 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.
- (i) Interest only security
- (j) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.
- (k) 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.
- (l) Principal only security
- (m) 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.
- (n) Securities referencing LIBOR are expected to transition to an alternative reference rate by the security's next scheduled coupon reset date.
- (o) Non-income producing security
- (p) Seven-day yield as of period end

GBP British Pound

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

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	21.9%
US Government and Agency Mortgage Backed Obligations	20.7%
Short Term Investments	16.6%
US Corporate Bonds	14.8%
Non-Agency Residential Collateralized Mortgage Obligations	11.0%
Affiliated Mutual Funds	6.4%
Foreign Corporate Bonds	5.5%
Non-Agency Commercial Mortgage Backed Obligations	5.1%
Collateralized Loan Obligations	3.7%
Asset Backed Obligations	3.5%
Bank Loans	3.1%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.0%
Municipal Bonds	0.1%
Common Stocks	0.0% (f)
Warrants	0.0% (f)
Escrow Notes	0.0% (f)
Other Assets and Liabilities	(13.4)%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	21.9%
US Government and Agency Mortgage Backed Obligations	20.7%
Short Term Investments	16.6%
Non-Agency Residential Collateralized Mortgage Obligations	11.0%
Affiliated Mutual Funds	6.4%
Non-Agency Commercial Mortgage Backed Obligations	5.1%
Banking	4.1%
Collateralized Loan Obligations	3.7%
Asset Backed Obligations	3.5%
Utilities	2.0%
Energy	1.7%
Technology	1.5%
Healthcare	1.4%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.0%
Media	1.0%
Telecommunications	0.9%
Transportation	0.9%
Insurance	0.8%
Pharmaceuticals	0.7%
Finance	0.6%
Retailers (other than Food/Drug)	0.6%
Automotive	0.5%
Mining	0.5%
Food Products	0.5%
Real Estate	0.5%
Aerospace & Defense	0.5%
Chemicals/Plastics	0.5%
Electronics/Electric	0.4%
Hotels/Motels/Inns and Casinos	0.4%
Business Equipment and Services	0.4%
Consumer Products	0.4%
Construction	0.4%
Diversified Manufacturing	0.3%
Commercial Services	0.3%
Leisure	0.3%
Containers and Glass Products	0.2%
Pulp & Paper	0.2%
Industrial Equipment	0.2%
Beverage and Tobacco	0.2%
Building and Development (including Steel/Metals)	0.2%
Food Service	0.1%
Financial Intermediaries	0.1%
Municipal Bonds	0.1%
Chemical Products	0.1%
Cosmetics/Toiletries	0.0% (f)
Environmental Control	0.0% (f)
Other Assets and Liabilities	(13.4)%
	<u>100.0%</u>

FUTURES CONTRACTS

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount ⁽¹⁾	Unrealized Appreciation (Depreciation)/ Value
US Treasury Ultra Long Bond Future	Long	950	03/19/2024	\$126,914,063	\$ 9,565,579
5-Year US Treasury Note Future	Long	4,800	03/28/2024	522,112,502	7,545,355
2-Year US Treasury Note Future	Long	3,200	03/28/2024	658,924,998	4,280,431
10-Year US Treasury Ultra Note Future	Short	(300)	03/19/2024	(35,404,688)	(1,040,083)
					<u>\$20,351,282</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.

A summary of the DoubleLine Core Fixed Income Fund's investments in affiliated mutual funds for the period ended December 31, 2023 is as follows:

Fund	Value at March 31, 2023	Gross Purchases	Gross Sales	Net Realized Gain (Loss) for the Period Ended December 31, 2023	Change in Unrealized for the Period Ended December 31, 2023	Value at December 31, 2023	Shares Held at December 31, 2023	Dividend Income Earned for the Period Ended December 31, 2023
DoubleLine Infrastructure Income Fund (Class I)	\$298,398,929	\$ —	\$—	\$—	\$ 6,924,174	\$305,323,103	32,972,257	\$8,006,425
DoubleLine Global Bond Fund (Class I)	109,385,620	—	—	—	1,939,461	111,325,081	12,929,742	—
DoubleLine Long Duration Total Return Bond Fund (Class I)	35,750,000	—	—	—	(1,700,000)	34,050,000	5,000,000	890,377
	<u>\$443,534,549</u>	<u>\$ —</u>	<u>\$—</u>	<u>\$—</u>	<u>\$ 7,163,635</u>	<u>\$450,698,184</u>	<u>50,901,999</u>	<u>\$8,896,802</u>

DoubleLine Emerging Markets Fixed Income Fund

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Foreign Corporate Bonds - 79.0%				
Brazil - 12.0%				
505,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38% (a)	1/28/2031	473,598
2,300,000	Banco do Estado do Rio Grande do Sul S.A. (5 Year CMT Rate + 4.93%)	5.38%	1/28/2031	2,156,983
500,000	Braskem Netherlands Finance B.V.	7.25%	2/13/2033	421,577
7,700,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	1/23/2081	6,629,238
2,500,000	BRF S.A.	4.88%	1/24/2030	2,201,848
7,200,000	Cosan Overseas Ltd.	8.25% (b)	2/5/2024	7,180,294
4,350,000	CSN Resources S.A.	5.88%	4/8/2032	3,787,389
3,972,078	Guara Norte SARL	5.20%	6/15/2034	3,622,945
1,929,352	Invepar Holdings	0.00% (c)(d)	12/30/2028	—
1,700,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.22%)	4.63% (b)	2/27/2025	1,496,720
700,000	JBS USA Luxembourg S.A.	3.00%	2/2/2029	616,332
7,846,000	MARB BondCo PLC	3.95%	1/29/2031	6,378,202
1,436,927	MC Brazil Downstream Trading SARL	7.25%	6/30/2031	1,127,902
5,500,000	Minerva Luxembourg S.A.	4.38%	3/18/2031	4,540,001
1,100,000	Minerva Luxembourg S.A.	8.88% (a)	9/13/2033	1,164,948
1,600,000	Minerva Luxembourg S.A.	8.88%	9/13/2033	1,694,470
1,000,000	Movida Europe S.A.	5.25%	2/8/2031	869,204
6,773,424	MV24 Capital B.V.	6.75%	6/1/2034	6,345,447
250,000	NBM US Holdings, Inc.	6.63%	8/6/2029	245,349
975,000	Simpar Europe S.A.	5.20%	1/26/2031	845,642
850,000	Unigel Luxembourg S.A.	8.75% (c)	10/1/2026	233,759
				52,031,848
Chile - 9.3%				
1,000,000	AES Andes S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/7/2079	941,755
4,800,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (a)	3/26/2079	4,615,752
4,803,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13%	3/26/2079	4,618,637
1,000,000	Agrosuper S.A.	4.60% (a)	1/20/2032	861,007
2,373,000	Agrosuper S.A.	4.60%	1/20/2032	2,043,169
2,900,000	CAP S.A.	3.90% (a)	4/27/2031	2,259,100
6,000,000	CAP S.A.	3.90%	4/27/2031	4,674,000
12,135,000	Chile Electricity PEC S.p.A.	0.00% (a)	1/25/2028	9,701,533
2,629,000	Empresa Electrica Angamos S.A.	4.88%	5/25/2029	2,368,203
3,061,912	Empresa Electrica Cochrane S.p.A.	5.50%	5/14/2027	2,904,851
4,400,000	Inversiones La Construccion S.A.	4.75%	2/7/2032	3,720,778
1,800,000	VTR Comunicaciones S.p.A.	5.13%	1/15/2028	901,881
3,100,000	VTR Finance NV	6.38%	7/15/2028	811,614
				40,422,280

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Colombia - 10.4%				
1,196,248	AI Candelaria Spain S.A.	7.50%	12/15/2028	1,134,868
3,800,000	AI Candelaria Spain S.A.	5.75% (a)	6/15/2033	2,950,472
7,100,000	AI Candelaria Spain S.A.	5.75%	6/15/2033	5,512,724
2,850,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(b)	4/22/2031	2,041,312
400,000	Banco GNB Sudameris S.A. (5 Year CMT Rate + 4.56%)	7.05%	4/3/2027	389,263
10,100,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	9,370,122
4,913,000	Canacol Energy Ltd.	5.75%	11/24/2028	3,587,652
7,000,000	Empresas Publicas de Medellin ESP	4.25%	7/18/2029	5,973,671
4,392,000	Empresas Publicas de Medellin ESP	4.38%	2/15/2031	3,597,178
1,274,000	Fideicomiso P.A. Pacifico Tres	8.25%	1/15/2035	1,215,872
1,984,000	Geopark Ltd.	5.50%	1/17/2027	1,758,504
8,469,000	Gran Tierra Energy, Inc.	9.50% (a)	10/15/2029	7,443,701
				44,975,339
Dominican Republic - 0.8%				
4,000,000	AES Andres B.V.	5.70% (a)	5/4/2028	3,646,640
Guatemala - 3.9%				
3,550,000	Banco Industrial S.A. (5 Year CMT Rate + 4.44%)	4.88%	1/29/2031	3,344,297
6,231,000	CT Trust	5.13%	2/3/2032	5,452,480
3,974,400	Millicom International Cellular S.A.	6.63%	10/15/2026	3,899,105
1,890,000	Millicom International Cellular S.A.	5.13%	1/15/2028	1,762,405
2,700,000	Millicom International Cellular S.A.	6.25%	3/25/2029	2,561,667
				17,019,954
India - 10.0%				
3,390,000	Adani Electricity Mumbai Ltd.	3.95%	2/12/2030	2,779,866
3,426,000	Adani Electricity Mumbai Ltd.	3.87%	7/22/2031	2,664,604
2,840,000	Adani International Container Terminal Private Ltd.	3.00% (a)	2/16/2031	2,331,246
4,015,938	Adani International Container Terminal Private Ltd.	3.00%	2/16/2031	3,296,527
2,400,000	Adani Ports & Special Economic Zone Ltd.	4.00%	7/30/2027	2,139,732
400,000	Adani Ports & Special Economic Zone Ltd.	4.20%	8/4/2027	359,736
900,000	Adani Ports & Special Economic Zone Ltd.	4.38%	7/3/2029	789,744
4,450,000	Adani Ports & Special Economic Zone Ltd.	3.10%	2/2/2031	3,399,711
1,900,000	Adani Ports & Special Economic Zone Ltd.	3.83%	2/2/2032	1,474,670
2,300,000	Adani Transmission Step-One Ltd.	4.00%	8/3/2026	2,112,171
1,491,500	Adani Transmission Step-One Ltd.	4.25%	5/21/2036	1,203,745
322,000	JSW Hydro Energy Ltd.	4.13%	5/18/2031	280,908
3,200,000	JSW Steel Ltd.	5.05%	4/5/2032	2,759,398
900,000	Network i2i Ltd. (5 Year CMT Rate + 4.27%)	5.65% (b)	1/15/2025	891,387
8,000,000	UPL Corporation Ltd.	4.63%	6/16/2030	6,694,644
4,800,000	Vedanta Resources Finance PLC	9.25% (a)	4/23/2026	2,948,487
10,900,000	Vedanta Resources Ltd.	6.13%	8/9/2024	7,258,354
				43,384,930
Indonesia - 7.9%				
3,100,000	Freeport Indonesia PT	5.32% (a)	4/14/2032	3,047,548
500,000	Freeport Indonesia PT	5.32%	4/14/2032	491,540

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
200,000	Freeport-McMoRan, Inc.	4.38%	8/1/2028	192,232
4,500,000	Freeport-McMoRan, Inc.	4.63%	8/1/2030	4,404,135
4,600,000	Indonesia Asahan Aluminium Persero PT	5.45%	5/15/2030	4,645,954
6,839,100	LLPL Capital Pte Ltd.	6.88% (a)	2/4/2039	6,600,620
3,379,320	LLPL Capital Pte Ltd.	6.88%	2/4/2039	3,261,483
3,500,000	Minejesa Capital B.V.	4.63%	8/10/2030	3,329,375
9,500,000	Minejesa Capital B.V.	5.63%	8/10/2037	8,347,080
				34,319,967
Israel - 1.3%				
4,500,000	Bank Hapoalim B.M.	3.26% (a)(e)	1/21/2032	3,911,805
2,000,000	Bank Leumi (5 Year CMT Rate + 1.63%)	3.28% (a)	1/29/2031	1,812,900
				5,724,705
Jamaica - 0.1%				
395,373	Digicel Group Holdings Ltd.	0.00% (a)(d)	12/31/2030	362,304
1,260,282	Digicel Group Holdings Ltd.	0.00% (a)(d)	12/31/2030	105,348
70,304	Digicel Group Holdings Ltd.	0.00% (a)(d)	12/31/2030	62,459
3,187,632	Digicel Group Holdings Ltd.	0.00% (a)(d)	12/31/2030	—
				530,111
Kuwait - 0.2%				
1,000,000	MEGlobal Canada ULC	5.00%	5/18/2025	989,950
Mexico - 7.9%				
1,000,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.03%)	6.63% (b)	1/24/2032	852,000
4,400,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (b)	1/10/2028	4,233,379
5,000,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(b)	6/27/2029	4,723,811
9,200,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	1/18/2033	8,342,974
2,300,000	BBVA Bancomer S.A. (5 Year CMT Rate + 4.31%)	5.88%	9/13/2034	2,173,137
200,000	BBVA Bancomer S.A. (5 Year CMT Rate + 4.66%)	8.45%	6/29/2038	213,423
2,400,000	Braskem Idesa SAPI	6.99%	2/20/2032	1,407,206
300,000	CEMEX S.A.B. de C.V. (5 Year CMT Rate + 5.16%)	9.13% (a)(b)	3/14/2028	319,875
9,600,000	CEMEX, S.A.B de C.V. (5 Year CMT Rate + 4.53%)	5.13% (b)	6/8/2026	9,112,140
5,200,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (b)(c)	11/29/2027	96,200
500,000	Industrias Penoles SAB de CV	4.15%	9/12/2029	467,268
4,600,000	Mexarrend SAPI de C.V.	10.25% (a)(c)	7/24/2024	1,024,650
1,383,079	Mexico Generadora de Energia S. de R.L.	5.50%	12/6/2032	1,348,985
16,033,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (b)(c)	1/29/2025	81,768
				34,396,816
Panama - 2.4%				
200,000	Banistmo S.A.	4.25%	7/31/2027	181,711
3,650,000	C&W Senior Financing	6.88%	9/15/2027	3,404,318
2,650,000	Global Bank Corporation (3 Month LIBOR USD + 3.30%)	5.25% (g)	4/16/2029	2,374,983
4,683,862	UEP Penonome S.A.	6.50% (a)	10/1/2038	3,572,950
1,342,648	UEP Penonome S.A.	6.50%	10/1/2038	1,024,201
				10,558,163

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Paraguay - 1.1%				
2,224,000	Frigorifico Concepcion S.A.	7.70%	7/21/2028	1,884,896
4,051,666	Rutas 2 and 7 Finance Ltd.	0.00%	9/30/2036	2,697,295
				4,582,191
Peru - 6.7%				
200,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25%	9/30/2031	183,098
6,000,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	7/1/2030	5,712,385
12,172,000	Banco Internacional del Peru S.A.A. Interbank (5 Year CMT Rate + 3.71%)	4.00%	7/8/2030	11,665,401
2,500,000	Compania de Minas Buenaventura S.A.A.	5.50%	7/23/2026	2,388,854
5,604,000	Inkia Energy Ltd.	5.88%	11/9/2027	5,359,141
300,000	InterCorp Financial Services, Inc.	4.13%	10/19/2027	274,478
1,225,000	Nexa Resources S.A.	5.38%	5/4/2027	1,196,681
2,310,000	Orazul Energy Peru S.A.	5.63%	4/28/2027	2,179,393
				28,959,431
Singapore - 2.8%				
1,000,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	3/10/2031	927,590
5,000,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	9/10/2030	4,705,211
7,000,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	3/16/2031	6,463,088
				12,095,889
South Africa - 1.6%				
200,000	Gold Fields Orogen Holdings BVI Ltd.	5.13%	5/15/2024	198,907
1,200,000	Sasol Financing USA LLC	4.38%	9/18/2026	1,118,874
6,500,000	Sasol Financing USA LLC	5.50%	3/18/2031	5,481,834
				6,799,615
United Arab Emirates - 0.1%				
594,768	Galaxy Pipeline Assets Bidco Ltd.	2.16% (a)	3/31/2034	517,378
Vietnam - 0.5%				
2,536,298	Mong Duong Finance Holdings B.V.	5.13%	5/7/2029	2,361,871
Total Foreign Corporate Bonds (Cost \$400,490,790)				343,317,078
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 19.4%				
Brazil - 1.4%				
6,400,000	Banco do Brasil S.A. (10 Year CMT Rate + 4.40%)	6.25% (b)	4/15/2024	6,260,672
Colombia - 4.1%				
2,000,000	Colombia Government International Bond	5.00%	6/15/2045	1,558,730
5,100,000	Colombia Government International Bond	4.13%	5/15/2051	3,406,491
5,000,000	Ecopetrol S.A.	4.63%	11/2/2031	4,247,006
800,000	Ecopetrol S.A.	5.88%	5/28/2045	632,812
10,300,000	Ecopetrol S.A.	5.88%	11/2/2051	7,804,671
				17,649,710
Mexico - 6.9%				
8,400,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	8/11/2031	7,177,613

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,000,000	Mexico Government International Bond	4.40%	2/12/2052	8,739,931
9,000,000	Mexico Government International Bond	6.34%	5/4/2053	9,184,681
7,400,000	Petroleos Mexicanos	6.75%	9/21/2047	4,851,262
				29,953,487
Panama - 2.4%				
1,500,000	Panama Government International Bond	4.30%	4/29/2053	1,008,506
2,000,000	Panama Government International Bond	4.50%	4/1/2056	1,348,181
13,700,000	Panama Government International Bond	3.87%	7/23/2060	8,239,548
				10,596,235
Paraguay - 0.5%				
2,776,768	Bioceanico Sovereign Certificate Ltd.	0.00%	6/5/2034	1,989,578
Peru - 1.7%				
1,400,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25% (g)	7/15/2029	1,388,303
888,479	Lima Metro Finance Ltd.	5.88%	7/5/2034	879,996
4,700,000	Petroleos del Peru S.A.	4.75%	6/19/2032	3,377,883
2,800,000	Petroleos del Peru S.A.	5.63%	6/19/2047	1,727,530
				7,373,712
Saudi Arabia - 1.5%				
4,000,000	EIG Pearl Holdings SARL	3.55%	8/31/2036	3,493,592
4,000,000	Saudi Government International Bond	3.45%	2/2/2061	2,822,224
				6,315,816
South Africa - 0.9%				
4,200,000	Republic of South Africa Government Bond	4.30%	10/12/2028	3,937,752
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$100,744,635)				84,076,962
Short Term Investments - 0.2%				
331,849	First American Government Obligations Fund - Class U	5.30% (f)		331,849
331,850	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (f)		331,850
331,850	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (f)		331,850
Total Short Term Investments (Cost \$995,549)				995,549
Total Investments - 98.6% (Cost \$502,230,974)				428,389,589
Other Assets in Excess of Liabilities-1.4%				5,918,075
NET ASSETS - 100.0%				\$ 434,307,664

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Perpetual maturity. The date disclosed is the next call date of the security.
- (c) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- (d) Value determined using significant unobservable inputs.
- (e) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
- (f) Seven-day yield as of period end
- (g) Securities referencing LIBOR are expected to transition to an alternative reference rate by the security's next scheduled coupon reset date.

INVESTMENT BREAKDOWN as a % of Net Assets:

Utilities	19.5%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	19.4%
Banking	18.0%
Mining	7.9%
Transportation	6.8%
Consumer Products	6.6%
Energy	5.5%
Telecommunications	4.6%
Building and Development (including Steel/Metals)	3.7%
Chemicals/Plastics	3.1%
Chemical Products	2.2%
Finance	1.1%
Short Term Investments	0.2%
Other Assets and Liabilities	1.4%
	<u>100.0%</u>

COUNTRY BREAKDOWN as a % of Net Assets:

Mexico	14.8%
Colombia	14.5%
Brazil	13.4%
India	10.0%
Chile	9.3%
Peru	8.4%
Indonesia	7.9%
Panama	4.8%
Guatemala	3.9%
Singapore	2.8%
South Africa	2.5%
Paraguay	1.6%
Saudi Arabia	1.5%
Israel	1.3%
Dominican Republic	0.8%
Vietnam	0.5%
United States	0.2%
Kuwait	0.2%
Jamaica	0.1%
United Arab Emirates	0.1%
Other Assets and Liabilities	1.4%
	<u>100.0%</u>

DoubleLine Low Duration Bond Fund

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 7.3%				
2,140,613	AccessLex Institute, Series 2007-A-B (Secured Overnight Financing Rate 3 Month + 0.81%)	6.19%	02/25/2037	2,069,719
1,228,175	ACHV Trust, Series 2023-1PL-B	6.80% (a)	03/18/2030	1,229,944
1,747,679	ACHV Trust, Series 2023-3PL-A	6.60% (a)	08/19/2030	1,748,695
2,750,000	ACHV Trust, Series 2023-3PL-C	7.35% (a)	08/19/2030	2,780,812
4,435,890	ACHV Trust, Series 2023-4CP-A	6.81% (a)	11/25/2030	4,441,976
1,503,939	ACM Auto Trust, Series 2023-1A-A	6.61% (a)	01/22/2030	1,503,129
1,914,903	Affirm Asset Securitization Trust, Series 2021-Z1-A	1.07% (a)	08/15/2025	1,893,574
23,500,000	Affirm Asset Securitization Trust, Series 2023-X1-A	7.11% (a)	11/15/2028	23,573,696
2,211,202	Aqua Finance Trust, Series 2020-AA-A	1.90% (a)	07/17/2046	2,057,551
623,263	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-A	1.19% (a)	01/15/2027	613,720
7,780,313	CAL Funding Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	7,017,587
9,374,383	Carvana Auto Receivables Trust, Series 2023-N3-A	6.41% (a)	09/10/2027	9,420,067
15,250,000	Citizens Auto Receivables Trust, Series 2023-2-A2A	6.09% (a)	10/15/2026	15,296,860
1,044,070	Commonbond Student Loan Trust, Series 2017-BGS-A1	2.68% (a)	09/25/2042	961,017
958,950	Commonbond Student Loan Trust, Series 2020-AGS-A	1.98% (a)	08/25/2050	832,345
1,231,453	CPS Auto Receivables Trust, Series 2022-D-A	6.09% (a)	01/15/2027	1,232,103
10,000,000	DataBank Issuer, Series 2023-1A-A2	5.12% (a)	02/25/2053	9,401,395
1,795,430	Diamond Resorts Owner Trust, Series 2021-1A-B	2.05% (a)	11/21/2033	1,680,638
3,000,000	Drive Auto Receivables Trust, Series 2021-3-C	1.47%	01/15/2027	2,941,043
445,107	Exeter Automobile Receivables Trust, Series 2021-1A-C	0.74%	01/15/2026	444,472
4,100,000	Exeter Automobile Receivables Trust, Series 2023-3A-A3	6.04%	07/15/2026	4,105,204
18,000,000	Exeter Automobile Receivables Trust, Series 2023-5A-A2	6.20%	04/15/2026	18,023,126
4,250,000	ExteNet LLC, Series 2019-1A-B	4.14% (a)	07/25/2049	4,148,280
523,567	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	519,222
3,186,046	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	2,935,051
1,250,000	GLS Auto Receivables Issuer Trust, Series 2021-1A-D	1.68% (a)	01/15/2027	1,214,576
4,863,446	GLS Auto Receivables Issuer Trust, Series 2021-2A-C	1.08% (a)	06/15/2026	4,782,617
19,000,000	GLS Auto Receivables Issuer Trust, Series 2023-4A-A2	6.40% (a)	12/15/2026	19,068,216
10,200,000	Hertz Vehicle Financing LLC, Series 2021-1A-B	1.56% (a)	12/26/2025	9,829,607
749,028	Hilton Grand Vacations Trust, Series 2018-AA-A	3.54% (a)	02/25/2032	729,183
394,587	Hilton Grand Vacations Trust, Series 2020-AA-A	2.74% (a)	02/25/2039	374,184
458,559	Laurel Road Prime Student Loan Trust, Series 2019-A-A1FX	2.34% (a)	10/25/2048	446,394
9,103,146	Lendbuzz Securitization Trust, Series 2023-1A-A2	6.92% (a)	08/15/2028	9,155,265
4,068,760	Lendbuzz Securitization Trust, Series 2023-2A-A2	7.09% (a)	10/16/2028	4,096,605
6,221,386	LendingPoint Asset Securitization Trust, Series 2022-C-A	6.56% (a)	02/15/2030	6,218,621
8,224,254	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (a)	12/20/2047	6,394,653
918,655	Marlette Funding Trust, Series 2019-4A-C	3.76% (a)	12/17/2029	913,972
1,641,644	Marlette Funding Trust, Series 2022-1A-B	2.34% (a)	04/15/2032	1,619,280
3,565,000	Marlette Funding Trust, Series 2022-2A-B	5.50% (a)	08/15/2032	3,544,595
517,644	MVW Owner Trust, Series 2018-1A-C	3.90% (a)	01/21/2036	508,455

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,866,942	Navient Private Education Loan Trust, Series 2020-FA-A	1.22% (a)	07/15/2069	2,602,725
1,617,777	Navient Private Education Loan Trust, Series 2020-GA-A	1.17% (a)	09/16/2069	1,448,972
2,491,628	NP SPE LLC, Series 2019-1A-A1	2.57% (a)	09/20/2049	2,370,007
3,588,842	Oxford Finance Funding LLC, Series 2020-1A-A2	3.10% (a)	02/15/2028	3,485,145
2,265,030	Pagaya AI Debt Selection Trust, Series 2021-5-A	1.53% (a)	08/15/2029	2,254,909
4,626,688	Pagaya AI Debt Selection Trust, Series 2021-HG1-A	1.22% (a)	01/16/2029	4,491,522
7,890,238	Pagaya AI Debt Selection Trust, Series 2022-1-A	2.03% (a)	10/15/2029	7,771,642
6,307,393	Pagaya AI Debt Trust, Series 2023-3-A	7.60% (a)	12/16/2030	6,343,985
4,445,962	Pagaya AI Debt Trust, Series 2023-5-B	7.63% (a)	04/15/2031	4,487,668
8,500,000	Pagaya AI Debt Trust, Series 2023-7-A	7.23% (a)	07/15/2031	8,528,439
8,779,806	Pagaya AI Debt Selection Trust, Series 2022-3-A	6.06% (a)	03/15/2030	8,762,980
14,082,286	Pagaya AI Debt Trust, Series 2023-1-A	7.56% (a)	07/15/2030	14,145,408
5,260,669	Prosper Marketplace Issuance Trust, Series 2023-1A-A	7.06% (a)	07/16/2029	5,285,807
3,613,347	Santander Drive Auto Receivables Trust, Series 2020-4-D	1.48%	01/15/2027	3,534,380
3,708,124	Santander Drive Auto Receivables Trust, Series 2023-4-A2	6.18%	02/16/2027	3,718,755
1,410,114	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (a)	09/20/2038	1,310,565
5,023,299	SLM Private Credit Student Loan Trust, Series 2006-A-A5, Series 2006-A-A5 (Secured Overnight Financing Rate 3 Month + 0.55%)	5.94%	06/15/2039	4,839,792
3,009,350	SLM Private Credit Student Loan Trust, Series 2006-B-A5, Series 2006-B-A5 (Secured Overnight Financing Rate 3 Month + 0.53%)	5.92%	12/15/2039	2,892,983
8,775,832	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (a)	08/15/2030	8,464,711
6,381,616	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (a)(b)	05/25/2030	6,309,816
16,554,625	SoFi Alternative Trust, Series 2021-3-A	1.50% (a)	11/15/2030	15,906,395
2,098,037	SoFi Consumer Loan Program Trust, Series 2022-1S-A	6.21% (a)	04/15/2031	2,098,428
1,498,857	SoFi Consumer Loan Program Trust, Series 2023-1S-A	5.81% (a)	05/15/2031	1,497,144
1,079,476	SoFi Professional Loan Program Trust, Series 2018-D-A2FX	3.60% (a)	02/25/2048	1,046,359
4,039,557	SoFi Professional Loan Program Trust, Series 2020-C-AFX	1.95% (a)	02/15/2046	3,677,651
3,293,750	TAL Advantage LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	2,993,586
12,250,000	Tesla Auto Lease Trust, Series 2021-B-B	0.91% (a)	09/22/2025	11,949,669
400,434	Theorem Funding Trust, Series 2022-1A-A	1.85% (a)	02/15/2028	399,732
25,000,000	UPCL, Series 2023-1-A	7.65% (c)	04/22/2030	25,170,000
1,474,462	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	15.46% (a)(b)	07/15/2027	1,365,113
874,371	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	858,378
1,169,676	Upstart Pass-Through Trust, Series 2021-ST5-A	2.00% (a)	07/20/2027	1,133,228
3,445,883	Upstart Pass-Through Trust, Series 2021-ST6-A	1.85% (a)	08/20/2027	3,325,045
1,302,968	Upstart Securitization Trust, Series 2021-3-B	1.66% (a)	07/20/2031	1,285,148
176,992	Upstart Securitization Trust, Series 2021-4-A	0.84% (a)	09/20/2031	176,425
2,029,235	Upstart Securitization Trust, Series 2023-1-A	6.59% (a)	02/20/2033	2,032,013
9,569,397	Upstart Securitization Trust, Series 2023-2-A	6.77% (a)	06/20/2033	9,616,268
8,588,643	Upstart Securitization Trust, Series 2023-3-A	6.90% (a)	10/20/2033	8,640,775
5,465,128	Westgate Resorts LLC, Series 2022-1A-C	2.49% (a)	08/20/2036	5,198,939
16,025,000	Westlake Automobile Receivables Trust, Series 2023-4A-A2	6.23% (a)	01/15/2027	16,116,639
Total Asset Backed Obligations (Cost \$413,629,912)				407,304,595

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Bank Loans - 3.4%				
5,898,969	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%)	7.60%	09/12/2030	5,908,437
3,014,099	Api Group DE, Inc, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%)	7.96%	01/03/2029	3,020,293
368,150	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%)	7.96%	06/24/2030	369,472
5,969,091	Asplundh Tree Expert LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	09/07/2027	5,983,208
2,852,900	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.70%	11/08/2027	2,862,814
3,743,037	Axalta Coating Systems US Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.85%	12/20/2029	3,760,573
7,141,267	Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.22%	07/01/2029	7,158,371
1,400,990	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.47%	04/06/2026	1,405,480
5,420,773	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%)	7.97%	12/16/2027	5,437,930
2,891,433	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%, 0.50% Floor)	7.47%	02/22/2028	2,843,363
6,001,808	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 1.75%)	7.13%	02/01/2027	6,009,340
2,935,000	Element Solutions, Inc.	7.36% (d)	12/09/2030	2,946,006
4,432,096	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.72%	12/22/2027	4,437,636
7,477,861	Fleetcor Technologies Operating Company LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	04/28/2028	7,492,480
8,415,000	Flutter Entertainment PLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.70%	11/25/2030	8,446,556
2,494,018	Focus Financial Partners LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.86%	06/30/2028	2,498,544
890,307	Generac Power Systems, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.20%	12/11/2026	891,977
5,980,685	Go Daddy Operating Company LLC (1 Month Secured Overnight Financing Rate + 2.50%)	7.86%	11/09/2029	6,007,927
9,483,332	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.00%)	7.54%	11/15/2027	9,495,186
2,050,000	Hilton Worldwide Finance LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.46%	11/06/2030	2,059,707
4,303,223	ICON Luxembourg SARL (3 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.86%	07/03/2028	4,324,072
2,815,718	Ingersoll Rand, Inc. (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	03/01/2027	2,827,149
5,850,000	IQVIA, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.00%)	7.35%	01/02/2031	5,880,829
5,797,691	Iron Mountain, Inc. (1 Month Secured Overnight Financing Rate + 1.75%)	7.22%	01/02/2026	5,800,590

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,753,229	KFC Holding Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.20%	03/15/2028	6,769,403
4,880,263	Lamar Media Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate)	6.96%	01/29/2027	4,872,137
3,968,960	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	08/29/2025	3,978,882
2,211,166	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.25%, 1.00% Floor)	10.77%	06/21/2027	2,290,138
7,533,969	Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate)	7.96%	09/18/2026	7,546,928
6,715,609	NortonLifeLock, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%, 0.50% Floor)	7.45%	09/12/2029	6,733,439
6,001,820	Pilot Travel Centers LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.46%	08/04/2028	6,027,447
1,072,151	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.86%	07/03/2028	1,077,345
	Resideo Funding, Inc., Senior Secured First Lien Term Loan			
4,449,965	(1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.72%	02/11/2028	4,461,089
1,282,923	(1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.73%	02/11/2028	1,286,131
5,454,497	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	02/04/2027	5,471,542
4,054,497	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	04/16/2025	4,064,248
4,813,140	Standard Industries, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.72%	09/22/2028	4,829,047
6,001,298	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.17%	11/13/2026	6,016,002
4,569,183	US Foods, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.47%	09/14/2026	4,583,668
6,006,220	Vistra Operations Company LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.35%	12/20/2030	6,013,998
6,011,326	WMG Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.13%)	7.59%	01/20/2028	6,024,101
1,154,200	Wyndham Hotels & Resorts, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%)	7.70%	05/24/2030	1,158,603
Total Bank Loans (Cost \$189,934,840)				191,072,088
Collateralized Loan Obligations- 15.9%				
20,000,000	AIG LLC, Series 2018-1A-A1R (Secured Overnight Financing Rate 3 Month + 1.38%, 1.38% Floor)	6.80% (a)	04/20/2032	20,006,168
10,000,000	AIG LLC, Series 2021-2A-A (Secured Overnight Financing Rate 3 Month + 1.43%, 1.17% Floor)	6.85% (a)	07/20/2034	9,987,386
9,500,000	Allegro Ltd., Series 2019-1A-AR (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.83% (a)	07/20/2032	9,500,716
5,000,000	Bain Capital Credit Ltd., Series 2019-1A-AR (Secured Overnight Financing Rate 3 Month + 1.39%)	6.79% (a)	04/19/2034	5,005,978
30,000,000	Battalion Ltd., Series 2017-11A-AR (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.81% (a)	04/24/2034	29,810,328
22,000,000	Battalion Ltd., Series 2021-20A-A (Secured Overnight Financing Rate 3 Month + 1.44%, 1.18% Floor)	6.84% (a)	07/15/2034	21,898,015
22,000,000	BlueMountain Ltd., Series 2021-31A-A1 (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.81% (a)	04/19/2034	21,938,541

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
20,000,000	Bridge Street Ltd., Series 2021-1A-A1A (Secured Overnight Financing Rate 3 Month + 1.49%, 1.23% Floor)	6.91% (a)	07/20/2034	20,001,044
15,000,000	Capital Four Ltd., Series 2021-1A-A (Secured Overnight Financing Rate 3 Month + 1.47%, 1.21% Floor)	6.87% (a)	01/18/2035	14,952,694
25,000,000	Carlyle Global Market Strategies Ltd., Series 2016-1A-A1R2 (Secured Overnight Financing Rate 3 Month + 1.40%, 1.14% Floor)	6.82% (a)	04/20/2034	24,959,285
11,000,000	Carlyle Global Market Strategies Ltd., Series 2021-1A-A1 (Secured Overnight Financing Rate 3 Month + 1.40%, 1.14% Floor)	6.80% (a)	04/15/2034	10,990,413
11,000,000	Carlyle Global Market Strategies Ltd., Series 2021-7A-A1 (Secured Overnight Financing Rate 3 Month + 1.42%, 1.16% Floor)	6.82% (a)	10/15/2035	11,008,628
42,000,000	CarVal Ltd., Series 2019-1A-ANR (Secured Overnight Financing Rate 3 Month + 1.37%, 1.37% Floor)	6.79% (a)	04/20/2032	41,970,083
24,716,625	Cathedral Lake Ltd., Series 2018-5A-A1 (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.87% (a)	10/21/2030	24,728,934
10,000,000	CBAM Ltd., Series 2017-2A-AR (Secured Overnight Financing Rate 3 Month + 1.45%, 1.19% Floor)	6.85% (a)	07/17/2034	9,962,847
10,500,000	CBAM Ltd., Series 2019-10A-A1R (Secured Overnight Financing Rate 3 Month + 1.38%, 1.12% Floor)	6.80% (a)	04/20/2032	10,495,031
20,000,000	CFIP Ltd., Series 2021-1A-A (Secured Overnight Financing Rate 3 Month + 1.48%, 1.22% Floor)	6.90% (a)	01/20/2035	19,978,474
25,000,000	CQS Ltd., Series 2021-1A-A (Secured Overnight Financing Rate 3 Month + 1.48%, 1.22% Floor)	6.90% (a)	01/20/2035	24,893,957
18,000,000	Crown City, Series 2021-1A-A1A (Secured Overnight Financing Rate 3 Month + 1.43%, 1.17% Floor)	6.85% (a)	07/20/2034	17,932,145
25,500,000	Galaxy Ltd., Series 2016-22A-ARR (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.86% (a)	04/16/2034	25,527,015
10,000,000	Generate Ltd., Series 6A-A1R (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.87% (a)	01/22/2035	9,996,561
14,000,000	Generate Ltd., Series 8A-AR (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.88% (a)	10/20/2034	13,982,576
46,500,000	Generate Ltd., Series 9A-A (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.88% (a)	10/20/2034	46,341,909
14,100,000	Greywolf Ltd., Series 2018-2A-A1 (Secured Overnight Financing Rate 3 Month + 1.44%, 1.44% Floor)	6.86% (a)	10/20/2031	14,109,893
52,000,000	Halsey Point Ltd., Series 2021-5A-A1A (Secured Overnight Financing Rate 3 Month + 1.47%, 1.21% Floor)	6.86% (a)	01/30/2035	51,883,421
7,497,147	Harbourview LLC, Series 7RA-A1 (Secured Overnight Financing Rate 3 Month + 1.39%, 1.13% Floor)	6.79% (a)	07/18/2031	7,497,541
20,916,713	Hayfin Ltd., Series 2018-8A-A (Secured Overnight Financing Rate 3 Month + 1.38%, 1.12% Floor)	6.80% (a)	04/20/2031	20,918,759
9,968,710	Jefferson Mill Ltd., Series 2015-1A-AR (Secured Overnight Financing Rate 3 Month + 1.44%)	6.85% (a)	10/20/2031	9,975,906
3,000,000	Marathon Ltd., Series 2017-9A-A2 (Secured Overnight Financing Rate 3 Month + 2.01%)	7.41% (a)	04/15/2029	2,990,605
21,960,837	Marathon Ltd., Series 2018-12A-A1 (Secured Overnight Financing Rate 3 Month + 1.44%)	6.84% (a)	04/18/2031	21,972,964
20,000,000	Marble Point Ltd., Series 2018-2A-A1R (Secured Overnight Financing Rate 3 Month + 1.54%, 1.28% Floor)	6.96% (a)	01/20/2032	20,003,810
35,000,000	Marble Point Ltd., Series 2021-2A-A (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.84% (a)	07/25/2034	34,924,320
15,000,000	MP Ltd., Series 2015-2A-ARR (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.85% (a)	04/28/2034	14,958,902

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
23,751,351	Ocean Trails, Series 2014-5A-ARR (Secured Overnight Financing Rate 3 Month + 1.54%, 1.28% Floor)	6.94% (a)	10/13/2031	23,755,114
8,700,000	Palmer Square Ltd., Series 2021-2A-A (Secured Overnight Financing Rate 3 Month + 1.41%, 1.41% Floor)	6.81% (a)	07/15/2034	8,692,819
20,000,000	PPM America, Inc., Series 2021-5A-A (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.86% (a)	10/18/2034	19,928,176
7,500,000	Regal Rexnord Corporation, Series 2021-4A-A1 (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.86% (a)	07/15/2034	7,518,896
20,626,738	Romark Ltd., Series 2018-1A-A1 (Secured Overnight Financing Rate 3 Month + 1.29%)	6.71% (a)	04/20/2031	20,604,369
18,875,000	RR Ltd., Series 2021-14A-A1 (Secured Overnight Financing Rate 3 Month + 1.38%, 1.38% Floor)	6.78% (a)	04/15/2036	18,879,972
19,851,555	Shackleton Ltd., Series 2015-7RA-AR (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.81% (a)	07/15/2031	19,850,491
16,000,000	Sound Point Ltd., Series 2014-2RA-A (Secured Overnight Financing Rate 3 Month + 1.51%, 1.25% Floor)	6.93% (a)	10/20/2031	16,010,126
25,000,000	Sound Point Ltd., Series 2020-1A-AR (Secured Overnight Financing Rate 3 Month + 1.43%, 1.43% Floor)	6.85% (a)	07/20/2034	24,962,695
900,000	Steele Creek Ltd., Series 2019-1A-BR (Secured Overnight Financing Rate 3 Month + 2.06%, 1.80% Floor)	7.46% (a)	04/15/2032	894,729
18,000,000	Steele Creek Ltd., Series 2019-2A-AR (Secured Overnight Financing Rate 3 Month + 1.43%, 1.17% Floor)	6.83% (a)	07/15/2032	17,872,661
12,925,000	Symphony Ltd., Series 2014-15A-AR3 (Secured Overnight Financing Rate 3 Month + 1.34%, 1.08% Floor)	6.74% (a)	01/17/2032	12,913,163
20,000,000	Trestles Ltd., Series 2021-4A-A (Secured Overnight Financing Rate 3 Month + 1.43%, 1.17% Floor)	6.84% (a)	07/21/2034	19,974,530
5,750,000	Trimaran CAVU LLC, Series 2021-1A-A (Secured Overnight Financing Rate 3 Month + 1.47%, 1.21% Floor)	6.88% (a)	04/23/2032	5,752,513
10,000,000	Trimaran CAVU LLC, Series 2021-3A-A (Secured Overnight Financing Rate 3 Month + 1.47%, 1.21% Floor)	6.87% (a)	01/18/2035	9,967,873
6,562,548	Wellfleet Ltd., Series 2017-2A-A1R (Secured Overnight Financing Rate 3 Month + 1.32%)	6.74% (a)	10/20/2029	6,568,794
5,028,910	Wellfleet Ltd., Series 2018-1A-A (Secured Overnight Financing Rate 3 Month + 1.36%, 1.10% Floor)	6.76% (a)	07/17/2031	5,031,240
5,000,000	Wellfleet Ltd., Series 2021-2A-A1 (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.86% (a)	07/15/2034	4,982,161
Total Collateralized Loan Obligations (Cost \$890,415,246)				889,265,171

Foreign Corporate Bonds - 8.2%

2,658,063	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	2,181,900
610,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	598,237
7,300,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	6,508,351
4,300,000	Adani Transmission Step-One Ltd.	4.00%	08/03/2026	3,948,841
4,897,000	AerCap Global Aviation Trust	6.45% (a)	04/15/2027	5,073,743
3,000,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13%	03/26/2079	2,884,845
2,800,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (a)	03/26/2079	2,692,522
7,315,263	AI Candelaria Spain S.A.	7.50%	12/15/2028	6,939,917
1,900,000	AngloGold Ashanti Ltd.	3.38%	11/01/2028	1,711,654
5,455,000	Avolon Holdings Funding Ltd.	2.13% (a)	02/21/2026	5,058,117
3,500,000	Axiata SPV2 BHD	4.36%	03/24/2026	3,453,022

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
400,000	Banco Continental SAECA	2.75%	12/10/2025	375,598
3,000,000	Banco Continental SAECA	2.75% (a)	12/10/2025	2,816,987
5,800,000	Banco de Bogota S.A.	6.25%	05/12/2026	5,730,943
1,800,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	1,647,882
9,350,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25% (a)	09/30/2031	8,559,833
3,050,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	2,903,796
3,177,000	Banco Inbursa S.A. Institucion De Banca Multiple Grupo Financiero Inbursa	4.38%	04/11/2027	3,073,294
3,801,000	Banco Industrial S.A. (5 Year CMT Rate + 4.44%)	4.88%	01/29/2031	3,580,753
3,600,000	Banco Internacional del Peru S.A.A. Interbank (3 Month LIBOR USD + 5.76%)	6.63% (i)	03/19/2029	3,586,284
8,750,000	Banco Internacional del Peru S.A.A. Interbank (5 Year CMT Rate + 3.71%)	4.00%	07/08/2030	8,385,825
2,000,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38% (a)	09/14/2025	1,859,680
2,900,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38%	09/14/2025	2,696,536
4,400,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand (5 Year CMT Rate + 3.00%)	7.53%	10/01/2028	4,608,111
3,200,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	6.91%	10/18/2027	3,200,694
11,800,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	10,947,272
2,605,000	Bank of Montreal	1.50%	01/10/2025	2,511,427
2,688,000	Bank of Nova Scotia	4.75%	02/02/2026	2,682,880
1,965,000	BAT Capital Corporation	2.79%	09/06/2024	1,925,863
3,380,000	BAT International Finance PLC	1.67%	03/25/2026	3,140,842
3,884,000	BBVA Banco Continental S.A. (5 Year CMT Rate + 2.75%)	5.25%	09/22/2029	3,840,550
6,150,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	5,577,097
6,221,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	6,153,554
3,990,000	BHP Billiton Finance USA Ltd.	5.25%	09/08/2026	4,081,119
2,510,000	BMW US Capital LLC	6.01% (a)(d)	08/11/2025	2,517,604
5,000,000	BNP Paribas S.A. (Secured Overnight Financing Rate 3 Month + 2.50%)	4.71% (a)	01/10/2025	4,999,632
5,185,000	BPCE S.A.	2.38% (a)	01/14/2025	5,016,305
8,800,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	7,576,272
1,127,000	BRF GmbH	4.35%	09/29/2026	1,065,875
1,750,000	Camposol S.A.	6.00%	02/03/2027	1,219,849
3,065,000	Canadian Imperial Bank of Commerce	3.95%	08/04/2025	3,017,638
5,225,000	Canadian Pacific Railway Company	1.35%	12/02/2024	5,040,105
1,100,000	Cencosud S.A.	5.15%	02/12/2025	1,088,267
12,000,000	Chile Electricity PEC S.p.A.	0.00% (a)	01/25/2028	9,593,605
4,920,000	Commonwealth Bank of Australia (Secured Overnight Financing Rate + 0.40%)	5.76% (a)	07/07/2025	4,909,095
8,100,000	Cosan Overseas Ltd.	7.00%	01/20/2027	8,169,741
1,400,000	Credicorp Ltd.	2.75%	06/17/2025	1,335,634
3,320,000	Daimler Truck Finance North America LLC	1.63% (a)	12/13/2024	3,200,523
2,185,000	Daimler Truck Finance North America LLC	5.15% (a)	01/16/2026	2,192,047
13,000,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	12,058,670
192,410	Digicel Group Holdings Ltd.	0.00% (a)(c)	12/31/2030	–

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,243	Digicel Group Holdings Ltd.	0.00% (a)(c)	12/31/2030	3,770
215,330	Digicel Group Holdings Ltd.	0.00% (a)(c)	12/31/2030	197,319
686,381	Digicel Group Holdings Ltd.	0.00% (a)(c)	12/31/2030	57,375
2,055,400	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	1,851,504
2,909,865	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	2,760,603
2,610,000	Enbridge, Inc.	2.50%	02/14/2025	2,532,836
7,000,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	6,966,219
500,000	Equate Petrochemical B.V.	4.25%	11/03/2026	484,217
9,638,235	Fenix Power Peru S.A.	4.32%	09/20/2027	9,016,328
1,350,000	Freeport Indonesia PT	4.76% (a)	04/14/2027	1,333,125
3,700,000	Freeport Indonesia PT	4.76%	04/14/2027	3,653,750
5,950,000	Freeport-McMoRan, Inc.	5.00%	09/01/2027	5,882,013
5,500,000	Freeport-McMoRan, Inc.	4.13%	03/01/2028	5,267,963
10,539,580	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	9,930,151
1,045,000	Glencore Funding LLC	4.13% (a)	03/12/2024	1,041,328
3,990,000	Glencore Funding LLC	4.00% (a)	04/16/2025	3,924,256
3,779,000	Global Bank Corporation (3 Month LIBOR USD + 3.30%)	5.25% (i)	04/16/2029	3,386,815
6,989,400	GNL Quintero S.A.	4.63%	07/31/2029	6,879,626
2,200,000	Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024	2,187,977
3,615,000	Grupo de Inversiones Suramericana S.A.	5.50%	04/29/2026	3,551,857
2,399,012	Guara Norte SARL	5.20%	06/15/2034	2,188,146
748,920	Hunt Oil Company of Peru LLC	6.38% (a)	06/01/2028	738,993
3,000,000	Industrias Penoles SAB de CV	4.15%	09/12/2029	2,803,610
7,334,000	Inkia Energy Ltd.	5.88%	11/09/2027	7,013,551
627,775	Interoceanica Finance Ltd.	0.00%	11/30/2025	586,970
8,000,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	7,667,878
2,000,000	JBS USA Luxembourg S.A.	2.50%	01/15/2027	1,841,770
900,000	JBS USA Luxembourg S.A.	3.00%	02/02/2029	792,427
2,615,000	JDE Peet's NV	0.80% (a)	09/24/2024	2,515,986
2,696,750	JSW Hydro Energy Ltd.	4.13%	05/18/2031	2,352,604
1,000,000	Kallpa Generacion S.A.	4.88%	05/24/2026	990,870
3,500,000	KT Corporation	1.00%	09/01/2025	3,278,449
2,000,000	KT Corporation	2.50%	07/18/2026	1,885,841
4,600,000	LG Chem Ltd.	3.25%	10/15/2024	4,527,015
2,413,800	LLPL Capital Pte Ltd.	6.88%	02/04/2039	2,329,631
2,485,000	Macquarie Group Ltd. (Secured Overnight Financing Rate + 1.20%)	6.61% (a)	12/07/2026	2,496,571
11,800,000	MEGlobal Canada ULC	5.00% (a)	05/18/2025	11,681,410
200,000	MEGlobal Canada ULC	5.00%	05/18/2025	197,990
200,000	Mercury Chile Holdco LLC	6.50%	01/24/2027	186,558
2,000,000	Mercury Chile Holdco LLC	6.50% (a)	01/24/2027	1,865,582
1,201,028	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	1,171,422
3,235,500	Millicom International Cellular S.A.	6.63%	10/15/2026	3,174,204
6,570,000	Millicom International Cellular S.A.	5.13%	01/15/2028	6,126,457
11,500,000	Minejesa Capital B.V.	4.63%	08/10/2030	10,939,375
1,700,000	Minerva Luxembourg S.A.	5.88%	01/19/2028	1,616,522

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,120,000	Mitsubishi UFJ Financial Group, Inc.	3.78%	03/02/2025	5,035,757
2,496,000	Mizuho Financial Group, Inc. (Secured Overnight Financing Rate + 0.96%)	6.36%	05/22/2026	2,495,257
1,614,008	Mong Duong Finance Holdings B.V.	5.13%	05/07/2029	1,503,009
800,000	Multibank, Inc.	7.75% (a)	02/03/2028	800,672
7,083,873	MV24 Capital B.V.	6.75%	06/01/2034	6,636,280
6,900,000	NBM US Holdings, Inc.	7.00%	05/14/2026	6,983,311
4,035,000	Nutrien Ltd.	4.90%	03/27/2028	4,074,893
2,579,000	NXP B.V.	4.40%	06/01/2027	2,547,363
5,400,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	5,094,684
9,000,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	8,469,379
10,000,000	Reliance Industries Ltd.	4.13%	01/28/2025	9,877,951
2,390,000	Royal Bank of Canada	5.90% (d)	01/20/2026	2,372,202
1,225,000	Sable International Finance Ltd.	5.75%	09/07/2027	1,158,287
3,100,000	Sasol Financing USA LLC	4.38%	09/18/2026	2,890,425
4,700,000	Sociedad Quimica y Minera de Chile S.A.	4.38%	01/28/2025	4,636,361
3,200,000	St Marys Cement, Inc.	5.75%	01/28/2027	3,244,861
4,960,000	Sumitomo Mitsui Trust Bank Ltd.	5.65% (a)	03/09/2026	5,025,494
3,601,000	Telefonica Celular del Paraguay S.A.	5.88%	04/15/2027	3,512,080
2,585,000	Toronto-Dominion Bank	0.70%	09/10/2024	2,503,949
3,515,000	TransCanada PipeLines Ltd.	6.20%	03/09/2026	3,514,968
5,000,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	4,926,677
5,400,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	4,985,811
3,200,000	UPL Corporation Ltd.	4.50%	03/08/2028	2,838,275
1,000,000	Vedanta Resources Ltd.	6.13%	08/09/2024	665,904
4,500,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	2,254,703
3,765,000	Westpac Banking Corporation (Secured Overnight Financing Rate + 0.72%)	6.12%	11/17/2025	3,773,509
Total Foreign Corporate Bonds (Cost \$476,354,840)				461,639,757

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 2.0%

7,486,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	6,396,620
1,843,080	Bioceanico Sovereign Certificate Ltd.	0.00%	06/05/2034	1,320,582
17,400,000	Colombia Government International Bond	4.50%	01/28/2026	17,158,314
5,536,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25% (i)	07/15/2029	5,489,747
2,000,000	Dominican Republic International Bond	5.50%	01/27/2025	1,992,500
7,900,000	Ecopetrol S.A.	4.13%	01/16/2025	7,724,446
2,400,000	Indonesia Asahan Aluminium Persero PT	4.75%	05/15/2025	2,371,596
11,000,000	Korea Development Bank	0.80%	04/27/2026	10,054,009
3,300,000	Korea Development Bank	1.00%	09/09/2026	2,991,016
2,000,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	1,912,503
4,000,000	Korea East-West Power Company Ltd.	1.75% (a)	05/06/2025	3,825,005
4,200,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (a)	04/27/2026	3,858,377
7,000,000	Korea Southern Power Company Ltd.	0.75% (a)	01/27/2026	6,427,212

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,021,751	Lima Metro Finance Ltd.	5.88%	07/05/2034	1,011,996
1,000,000	Oleoducto Central S.A.	4.00%	07/14/2027	930,224
900,000	ONGC Videsh Ltd.	4.63%	07/15/2024	895,473
2,850,000	ONGC Videsh Vankorneft Pte Ltd.	3.75%	07/27/2026	2,756,271
4,500,000	Panama Government International Bond	3.75%	03/16/2025	4,382,741
9,000,000	Pertamina Persero PT	1.40%	02/09/2026	8,352,402
1,400,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	4.13%	05/15/2027	1,363,138
3,634,000	Petrobras Global Finance B.V.	7.38%	01/17/2027	3,829,655
1,800,000	Republic of South Africa Government Bond	4.88%	04/14/2026	1,779,651
1,000,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	936,891
14,000,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	13,348,230
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$116,744,901)				111,108,599
Non-Agency Commercial Mortgage Backed Obligations - 13.6%				
5,000,000	ACRE Commercial Mortgage Ltd., Series 2021-FL4-AS (Secured Overnight Financing Rate 1 Month + 1.21%, 1.10% Floor)	6.57% (a)	12/18/2037	4,912,340
15,753,333	ACREC Ltd., Series 2021-FL1-A (Secured Overnight Financing Rate 1 Month + 1.26%, 1.15% Floor)	6.62% (a)	10/16/2036	15,487,843
14,340,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-A2	2.02% (a)	06/15/2054	13,290,652
5,000,000	Arbor Realty Ltd., Series 2021-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	6.68% (a)	12/15/2035	4,895,875
3,000,000	Arbor Realty Ltd., Series 2021-FL2-A (Secured Overnight Financing Rate 1 Month + 1.21%, 1.10% Floor)	6.58% (a)	05/15/2036	2,977,920
4,591,074	AREIT Trust, Series 2022-CRE6-A (Secured Overnight Financing Rate 30 Day Average + 1.25%, 1.25% Floor)	6.59% (a)	01/20/2037	4,508,164
2,579,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-A (Secured Overnight Financing Rate 1 Month + 1.25%, 0.95% Floor)	6.61% (a)	06/15/2035	2,553,121
30,982,762	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10-XA	1.73% (b)(e)	07/15/2049	878,467
72,389,473	BANK, Series 2017-BNK5-XA	0.94% (b)(e)	06/15/2060	1,801,825
90,208,082	BANK, Series 2017-BNK6-XA	0.77% (b)(e)	07/15/2060	1,833,768
21,293,372	BANK, Series 2019-BN20-XA	0.81% (b)(e)	09/15/2062	776,467
190,016,898	BANK, Series 2020-BN26-XA	1.21% (b)(e)	03/15/2063	10,304,350
4,257,546	BANK5, Series 2023-5YR2-A1	6.20%	07/15/2056	4,326,221
79,259,098	BBCMS Mortgage Trust, Series 2017-C1-XA	1.45% (b)(e)	02/15/2050	2,842,778
17,989,000	BBCMS Mortgage Trust, Series 2018-TALL-A (Secured Overnight Financing Rate 1 Month + 0.92%, 0.87% Floor)	6.28% (a)	03/15/2037	16,718,464
10,696,000	BBCMS Mortgage Trust, Series 2018-TALL-B (Secured Overnight Financing Rate 1 Month + 1.17%, 1.12% Floor)	6.53% (a)	03/15/2037	9,391,056
117,975,063	BBCMS Mortgage Trust, Series 2020-C6-XA	1.04% (b)(e)	02/15/2053	5,419,279
59,000,000	BBCMS Mortgage Trust, Series 2020-C6-XB	0.67% (b)(e)	02/15/2053	2,158,214
1,741,327	BBCMS Mortgage Trust, Series 2023-C22-A1	6.36%	11/15/2056	1,797,797
4,554,920	BDS Ltd., Series 2021-FL8-A (Secured Overnight Financing Rate 1 Month + 1.03%, 0.92% Floor)	6.39% (a)	01/18/2036	4,515,716
88,428,796	Benchmark Mortgage Trust, Series 2018-B1-XA	0.52% (b)(e)	01/15/2051	1,460,835
174,464,787	Benchmark Mortgage Trust, Series 2020-B16-XA	1.04% (b)(e)	02/15/2053	7,391,550
35,720,000	Benchmark Mortgage Trust, Series 2020-IG1-XB	0.13% (b)(e)	09/15/2043	313,836
2,309,014	Benchmark Mortgage Trust, Series 2023-B39-A1	6.04%	07/15/2056	2,336,801

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,709,733	Benchmark Mortgage Trust, Series 2023-V2-A1	5.85%	05/15/2055	1,710,666
2,401,847	BMO Mortgage Trust, Series 2023-C5-A1	5.74%	06/15/2056	2,409,465
8,789,000	BPR Trust, Series 2021-TY-A (Secured Overnight Financing Rate 1 Month + 1.16%, 1.05% Floor)	6.53% (a)	09/15/2038	8,520,349
14,164,317	BRSP Ltd., Series 2021-FL1-A (Secured Overnight Financing Rate 1 Month + 1.26%, 1.15% Floor)	6.62% (a)	08/19/2038	13,796,569
18,637,387	BSPRT Issuer Ltd., Series 2021-FL6-A (Secured Overnight Financing Rate 1 Month + 1.21%, 1.10% Floor)	6.58% (a)	03/15/2036	18,340,624
13,851,000	BSPRT Issuer Ltd., Series 2021-FL7-A (Secured Overnight Financing Rate 1 Month + 1.43%, 1.43% Floor)	6.80% (a)	12/15/2038	13,666,962
12,366,617	BSREP Commercial Mortgage Trust, Series 2021-DC-A (Secured Overnight Financing Rate 1 Month + 1.06%, 0.95% Floor)	6.43% (a)	08/15/2038	11,645,444
7,030,822	BX Commercial Mortgage Trust, Series 2020-VKNG-A (Secured Overnight Financing Rate 1 Month + 1.04%, 0.93% Floor)	6.41% (a)	10/15/2037	6,980,056
3,908,430	BX Commercial Mortgage Trust, Series 2021-21M-A (Secured Overnight Financing Rate 1 Month + 0.84%, 0.73% Floor)	6.21% (a)	10/15/2036	3,836,382
16,787,000	BX Commercial Mortgage Trust, Series 2021-VOLT-B (Secured Overnight Financing Rate 1 Month + 1.06%, 0.95% Floor)	6.43% (a)	09/15/2036	16,365,797
13,130,171	BX Commercial Mortgage Trust, Series 2021-XL2-B (Secured Overnight Financing Rate 1 Month + 1.11%, 1.00% Floor)	6.47% (a)	10/15/2038	12,865,885
7,752,000	BX Trust, Series 2021-VIEW-A (Secured Overnight Financing Rate 1 Month + 1.39%, 1.28% Floor)	6.76% (a)	06/15/2036	7,431,030
1,018,771	BXMT Ltd., Series 2020-FL2-A (Secured Overnight Financing Rate 1 Month + 1.01%, 1.01% Floor)	6.38% (a)	02/15/2038	972,701
20,000,000	BXMT Ltd., Series 2021-FL4-A (Secured Overnight Financing Rate 1 Month + 1.16%, 1.05% Floor)	6.53% (a)	05/15/2038	19,082,780
20,498,338	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.22% (b)(e)	05/10/2050	628,485
42,452,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-XB	0.90% (b)(e)	06/15/2050	1,100,594
116,365,000	CFK Trust, Series 2020-MF2-X	0.77% (a)(b)(e)	03/15/2039	2,462,376
2,250,488	CHCP Ltd., Series 2021-FL1-A (Secured Overnight Financing Rate 1 Month + 1.16%, 1.05% Floor)	6.52% (a)	02/15/2038	2,227,684
4,590,000	CHCP Ltd., Series 2021-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.41%, 1.30% Floor)	6.77% (a)	02/15/2038	4,523,697
7,987,303	Citigroup Commercial Mortgage Trust, Series 2014-GC23-A3	3.36%	07/10/2047	7,889,162
3,099,807	Citigroup Commercial Mortgage Trust, Series 2015-P1-A4	3.46%	09/15/2048	3,007,698
30,120,275	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.21% (b)(e)	02/10/2049	585,249
7,054,738	Citigroup Commercial Mortgage Trust, Series 2016-P3-A3	3.06%	04/15/2049	6,774,101
51,070,488	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.65% (b)(e)	04/15/2049	1,197,342
6,330,745	Citigroup Commercial Mortgage Trust, Series 2017-P7-A3	3.44%	04/14/2050	6,000,192
9,000,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-A (Secured Overnight Financing Rate 1 Month + 1.07%, 0.83% Floor)	6.56% (a)	12/15/2036	8,919,124
1,062	CLNC Ltd., Series 2019-FL1-A (Secured Overnight Financing Rate 1 Month + 1.36%, 1.25% Floor)	6.72% (a)	08/20/2035	1,062
16,415,000	CLNC Ltd., Series 2019-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.66%, 1.55% Floor)	7.02% (a)	08/20/2035	15,990,525
225,000	COMM Mortgage Trust, Series 2014-CR18-AM	4.10%	07/15/2047	220,942
13,027,200	COMM Mortgage Trust, Series 2014-UBS5-A3	3.57%	09/10/2047	12,841,725
22,467,287	Commercial Mortgage Pass-Through Trust, Series 2013-CR12-XA	0.72% (b)(e)	10/10/2046	1,184
136,261,305	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-XA	0.79% (b)(e)	08/10/2048	1,333,031
6,818,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-A5	3.35%	02/10/2048	6,611,130

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,308,000	Commercial Mortgage Pass-Through Trust, Series 2018-HCLV-A (Secured Overnight Financing Rate 1 Month + 1.30%, 1.00% Floor)	6.66% (a)	09/15/2033	10,216,440
2,435,663	CSAIL Commercial Mortgage Trust, Series 2015-C3-A3	3.45%	08/15/2048	2,379,316
87,403,210	CSAIL Commercial Mortgage Trust, Series 2017-C8-XA	1.09% (b)(e)	06/15/2050	2,481,342
12,875,880	CSAIL Commercial Mortgage Trust, Series 2017-CX9-XA	0.61% (b)(e)	09/15/2050	155,579
12,925,000	DBCG Mortgage Trust, Series 2017-BBG-B (Prime Rate)	8.50% (a)	06/15/2034	12,928,441
700,000	DBJPM Mortgage Trust, Series 2016-C3-A5	2.89%	08/10/2049	649,138
18,292,633	EQUUS Mortgage Trust, Series 2021-EQAZ-A (Secured Overnight Financing Rate 1 Month + 0.87%, 0.76% Floor)	6.23% (a)	10/15/2038	17,945,051
3,957,786	Extended Stay America Trust, Series 2021-ESH-A (Secured Overnight Financing Rate 1 Month + 1.19%, 1.08% Floor)	6.56% (a)	07/15/2038	3,924,208
7,735,694	FS Rialto, Series 2019-FL1-A (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	6.67% (a)	12/16/2036	7,650,370
19,812,653	FS Rialto, Series 2021-FL2-A (Secured Overnight Financing Rate 1 Month + 1.33%, 1.33% Floor)	6.69% (a)	05/16/2038	19,544,945
9,289,000	FS Rialto, Series 2021-FL3-A (Secured Overnight Financing Rate 1 Month + 1.36%, 1.36% Floor)	6.72% (a)	11/16/2036	9,161,741
4,017,988	GPMT Ltd., Series 2021-FL3-A (Secured Overnight Financing Rate 1 Month + 1.36%, 1.36% Floor)	6.72% (a)	07/16/2035	3,931,324
9,225,000	GPMT Ltd., Series 2021-FL4-A (Secured Overnight Financing Rate 1 Month + 1.46%, 1.35% Floor)	6.82% (a)	12/15/2036	8,817,873
15,959,000	Great Wolf Trust, Series 2019-WOLF-A (Secured Overnight Financing Rate 1 Month + 1.15%, 1.03% Floor)	6.71% (a)	12/15/2036	15,905,226
12,813,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-A (Secured Overnight Financing Rate 1 Month + 1.13%, 1.02% Floor)	6.50% (a)	07/15/2039	12,700,156
6,615,000	GS Mortgage Securities Corporation II, Series 2023-SHIP-A	4.32% (a)(b)	09/10/2038	6,435,476
2,615,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-A (Secured Overnight Financing Rate 1 Month + 1.20%, 0.90% Floor)	6.56% (a)	07/15/2031	2,180,319
9,296,000	GS Mortgage Securities Corporation Trust, Series 2021-IP-A (Secured Overnight Financing Rate 1 Month + 1.06%, 0.95% Floor)	6.43% (a)	10/15/2036	8,977,390
2,069,934	GS Mortgage Securities Trust, Series 2014-GC20-A5	4.00%	04/10/2047	2,063,454
1,860,000	GS Mortgage Securities Trust, Series 2014-GC26-A5	3.63%	11/10/2047	1,811,864
105,792,435	GS Mortgage Securities Trust, Series 2017-GS6-XA	1.01% (b)(e)	05/10/2050	2,901,643
125,843,434	GS Mortgage Securities Trust, Series 2017-GS7-XA	1.08% (b)(e)	08/10/2050	3,689,981
137,807,993	GS Mortgage Securities Trust, Series 2017-GS8-XA	0.94% (b)(e)	11/10/2050	3,798,099
54,552,952	GS Mortgage Securities Trust, Series 2019-GC42-XA	0.80% (b)(e)	09/10/2052	1,800,700
3,453,145	HGI CRE Ltd., Series 2021-FL1-A (Secured Overnight Financing Rate 1 Month + 1.16%, 1.16% Floor)	6.52% (a)	06/16/2036	3,415,662
7,287,498	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-XA	0.70% (b)(e)	07/15/2047	3,693
55,862,234	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.57% (b)(e)	12/15/2049	707,249
59,178,200	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-ACE-XA	0.34% (a)(b)(e)	01/10/2037	191,974
117,285,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-MKST-XCP	0.00% (a)(b)(e)	12/15/2036	1,173
2,151,636	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-A5	4.08%	02/15/2047	2,139,510
3,055,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-A5	3.77%	08/15/2047	3,015,589
2,550,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-B	4.35% (b)	11/15/2047	2,258,110

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,183,810	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-A4	3.55%	07/15/2048	1,139,114
50,485,121	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.10% (b)(e)	11/15/2048	526,206
425,336	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-A5	3.58%	03/17/2049	407,142
24,964,227	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5-XA	1.47% (b)(e)	06/13/2052	1,337,516
11,569,000	KREF Ltd., Series 2021-FL2-A (Secured Overnight Financing Rate 1 Month + 1.18%, 1.07% Floor)	6.55% (a)	02/15/2039	11,297,799
12,797,944	LCCM Trust, Series 2021-FL2-A (Secured Overnight Financing Rate 1 Month + 1.31%, 1.31% Floor)	6.68% (a)	12/13/2038	12,379,886
10,000,000	LCCM Trust, Series 2021-FL3-A (Secured Overnight Financing Rate 1 Month + 1.56%, 1.56% Floor)	6.93% (a)	11/15/2038	9,888,380
5,652,078	Life Mortgage Trust, Series 2021-BMR-A (Secured Overnight Financing Rate 1 Month + 0.81%, 0.70% Floor)	6.18% (a)	03/15/2038	5,533,059
7,605,845	LoanCore Issuer Ltd., Series 2021-CRE5-A (Secured Overnight Financing Rate 1 Month + 1.41%, 1.41% Floor)	6.78% (a)	07/15/2036	7,493,050
13,235,000	LoanCore Issuer Ltd., Series 2021-CRE6-A (Secured Overnight Financing Rate 1 Month + 1.41%, 1.30% Floor)	6.78% (a)	11/15/2038	12,988,948
48,431,437	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.82% (a)(b)(e)	03/10/2050	800,964
13,700,000	Lument Finance Trust, Inc., Series 2021-FL1-A (Secured Overnight Financing Rate 1 Month + 1.28%, 1.28% Floor)	6.65% (a)	06/15/2039	13,483,650
965,367	Med Trust, Series 2021-MDLN-A (Secured Overnight Financing Rate 1 Month + 1.06%, 0.95% Floor)	6.43% (a)	11/15/2038	947,705
15,342,362	MF1 Ltd., Series 2021-FL6-A (Secured Overnight Financing Rate 1 Month + 1.21%, 1.10% Floor)	6.57% (a)	07/16/2036	15,119,576
5,000,000	MF1 Ltd., Series 2022-FL8-A (Secured Overnight Financing Rate 1 Month + 1.35%, 1.35% Floor)	6.71% (a)	02/19/2037	4,940,079
1,061,031	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-A (Secured Overnight Financing Rate 1 Month + 0.96%, 0.96% Floor)	6.33% (a)	07/15/2036	1,048,970
10,343,000	MF1 Multifamily Housing Mortgage Loan Trust, Series 2021-FL5-AS (Secured Overnight Financing Rate 1 Month + 1.31%, 1.31% Floor)	6.68% (a)	07/15/2036	10,156,288
5,302,858	MHP, Series 2022-MHIL-A (Secured Overnight Financing Rate 1 Month + 0.81%, 0.82% Floor)	6.18% (a)	01/15/2027	5,198,674
1,584,452	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C16-A5	3.89%	06/15/2047	1,572,787
13,776,617	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-LNCX	0.60% (a)(b)(e)	12/15/2046	37,810
375,135	Morgan Stanley Capital I Trust, Series 2021-L5-A1	0.79%	05/15/2054	352,365
1,118,329	Morgan Stanley Capital Trust, Series 2006-HQ10-X1	0.40% (a)(b)(e)	11/12/2041	13,325
59,364,445	Morgan Stanley Capital Trust, Series 2017-H1-XA	1.32% (b)(e)	06/15/2050	1,652,196
7,895,000	Morgan Stanley Capital Trust, Series 2019-PLND-D (Secured Overnight Financing Rate 1 Month + 1.86%, 1.75% Floor)	7.23% (a)	05/15/2036	6,106,555
18,374,239	Morgan Stanley Capital Trust, Series 2021-ILP-A (Secured Overnight Financing Rate 1 Month + 0.89%, 0.78% Floor)	6.25% (a)	11/09/2024	18,025,152
14,862,000	Morgan Stanley Capital Trust, Series 2021-L6-A2	2.13% (b)	06/15/2054	12,742,732
1,862,886	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-A (Prime Rate)	8.50% (a)	06/15/2035	1,722,400
2,460,519	PFP Ltd., Series 2021-8-A (Secured Overnight Financing Rate 1 Month + 1.11%, 1.00% Floor)	6.48% (a)	08/09/2037	2,428,013

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
9,380,127	SREIT Trust, Series 2021-MFP-A (Secured Overnight Financing Rate 1 Month + 0.85%, 0.73% Floor)	6.21% (a)	11/15/2038	9,233,224
12,887,000	STWD Ltd., Series 2019-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.51%, 1.51% Floor)	6.88% (a)	07/15/2038	12,375,502
10,975,256	STWD Ltd., Series 2021-FL2-A (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	6.67% (a)	04/18/2038	10,766,441
12,470,086	TRTX Issuer Ltd., Series 2021-FL4-A (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	6.68% (a)	03/15/2038	12,341,344
4,651,072	TTAN, Series 2021-MHC-A (Secured Overnight Financing Rate 1 Month + 0.96%, 0.85% Floor)	6.33% (a)	03/15/2038	4,602,201
52,161,001	UBS Commercial Mortgage Trust, Series 2017-C1-XA	1.52% (b)(e)	06/15/2050	2,044,612
86,048,897	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.11% (b)(e)	08/15/2050	2,281,716
94,012,202	UBS Commercial Mortgage Trust, Series 2018-C8-XA	0.81% (b)(e)	02/15/2051	2,645,240
23,848,601	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-XA	0.74% (b)(e)	09/15/2058	234,262
173,191,228	Wells Fargo Commercial Mortgage Trust, Series 2019-C51-XA	1.32% (b)(e)	06/15/2052	8,557,188
11,851,000	Wells Fargo Commercial Mortgage Trust, Series 2021-C60-A2	2.04%	08/15/2054	10,975,523
3,201,089	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-A (Secured Overnight Financing Rate 1 Month + 1.26%, 1.15% Floor)	6.63% (a)	02/15/2040	3,118,153
4,472,000	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-B (Secured Overnight Financing Rate 1 Month + 1.56%, 1.45% Floor)	6.93% (a)	02/15/2040	4,171,671
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$879,252,814)				759,303,806
Non-Agency Residential Collateralized Mortgage Obligations - 13.2%				
15,183,385	Angel Oak Mortgage Trust, Series 2021-7-A1	1.98% (a)(b)	10/25/2066	12,883,419
5,021,343	Arroyo Mortgage Trust, Series 2019-3-A2	3.21% (a)(b)	10/25/2048	4,673,981
2,713,781	Arroyo Mortgage Trust, Series 2019-3-A3	3.42% (a)(b)	10/25/2048	2,531,975
329,845	Banc of America Mortgage Trust, Series 2005-E-2A1	4.58% (b)	06/25/2035	286,472
508,405	BCAP LLC Trust, Series 2011-RR1-8A3	5.34% (a)(b)(c)	09/30/2056	385,461
1,270,017	Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1	5.21% (b)	02/25/2034	1,252,904
157,525	Bear Stearns Asset Backed Securities Trust, Series 2004-AC2-2A	5.00%	05/25/2034	131,299
4,203,826	BRAVO Residential Funding Trust, Series 2020-RPL1-A1	2.50% (a)(b)	05/26/2059	4,013,676
12,412,959	BRAVO Residential Funding Trust, Series 2021-A-A1	1.99% (a)(f)	10/25/2059	12,188,550
16,766,239	BRAVO Residential Funding Trust, Series 2021-B-A1	2.12% (a)(f)	04/01/2069	16,677,489
6,830,635	BRAVO Residential Funding Trust, Series 2022-RPL1-A1	2.75% (a)(b)	09/25/2061	6,195,206
2,017,130	Carrington Mortgage Loan Trust, Series 2006-NC3-A3 (Secured Overnight Financing Rate 1 Month + 0.26%, 0.15% Floor, 12.50% Cap)	5.62%	08/25/2036	1,922,666
1,946,921	Chase Funding Mortgage Loan, Series 2004-2-1A5	6.20% (f)	02/26/2035	1,911,513
369,776	CHL Mortgage Pass-Through Trust, Series 2004-HYB9-1A1	5.00% (b)	02/20/2035	368,550
3,787,402	CHL Mortgage Pass-Through Trust, Series 2005-3-1A2 (Secured Overnight Financing Rate 1 Month + 0.69%, 0.58% Floor)	6.05%	04/25/2035	3,463,913
339,475	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR1-2A1 (1 Year CMT Rate + 2.40%, 2.40% Floor, 9.87% Cap)	7.86%	03/25/2036	312,742
1,953,937	Citigroup Mortgage Loan Trust, Series 2020-EXPI-A1A	1.80% (a)(b)	05/25/2060	1,782,154
169,086	COLT Mortgage Loan Trust, Series 2020-2-A1	1.85% (a)(b)	03/25/2065	168,152
5,449,886	COLT Mortgage Loan Trust, Series 2021-1R-A1	0.86% (a)(b)	05/25/2065	4,621,752
5,354,007	COLT Mortgage Loan Trust, Series 2021-5-A1	1.73% (a)(b)	11/26/2066	4,560,404
15,085,096	COLT Mortgage Loan Trust, Series 2021-RPL1-A1	1.67% (a)(b)	09/25/2061	13,331,580
3,696,555	COLT Mortgage Loan Trust, Series 2023-2-A1	6.60% (a)(f)	07/25/2068	3,748,604

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
7,911,647	Connecticut Avenue Securities Trust, Series 2023-R08-1M1 (Secured Overnight Financing Rate 30 Day Average + 1.50%)	6.84% (a)	10/25/2043	7,934,094
26,475	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-5A1	5.25%	06/25/2026	16,992
30,057,572	Credit Suisse Mortgage-Backed Trust, Series 2019-RP10-A1	3.09% (a)(b)	12/26/2059	30,065,790
2,933,949	Credit Suisse Mortgage-Backed Trust, Series 2022-NQM5-A1	5.17% (a)(b)	05/25/2067	2,916,898
10,770,374	CSMC Trust, Series 2020-RPL3-A1	4.05% (a)(b)	03/25/2060	10,952,529
1,905,515	CSMC Trust, Series 2021-NQM1-A2	0.99% (a)(b)	05/25/2065	1,637,448
3,175,858	CSMC Trust, Series 2021-NQM1-A3	1.20% (a)(b)	05/25/2065	2,744,134
7,442,271	CSMC Trust, Series 2021-NQM5-A3	1.35% (a)(b)	05/25/2066	5,920,104
5,001,579	CSMC Trust, Series 2021-RPL4-A1	1.80% (a)(b)	12/27/2060	4,874,133
17,366,098	CSMC Trust, Series 2022-NQM1-A1	2.27% (a)(b)	11/25/2066	14,911,393
8,776,682	CSMC Trust, Series 2022-RPL4-A1	3.90% (a)(b)	04/25/2062	8,264,084
1,029,066	Ellington Financial Mortgage Trust, Series 2020-1-A1	2.01% (a)(b)	05/25/2065	996,601
2,198,755	Federal Home Loan Mortgage Corporation STACR REMICS, Series 2022-DNA2-M1A (Secured Overnight Financing Rate 30 Day Average + 1.30%)	6.64% (a)	02/25/2042	2,199,586
1,807,397	First Horizon Mortgage Pass-Through Trust, Series 2007-AR2-1A1	5.81% (b)	08/25/2037	620,269
7,457,261	FirstKey Homes Trust, Series 2020-SFR2-A	1.27% (a)	10/19/2037	6,915,514
5,277,757	GCAT Trust, Series 2022-NQM4-A1	5.27% (a)(f)	08/25/2067	5,202,919
2,406,879	GSR Mortgage Loan Trust, Series 2005-9F-2A2	6.00%	01/25/2036	1,146,639
80,125	GSR Mortgage Loan Trust, Series 2005-AR7-3A1	6.11% (b)	11/25/2035	74,467
13,769,915	HOMES Trust, Series 2023-NQM2-A1	6.46% (a)(f)	02/25/2068	13,958,750
12,224,288	Homeward Opportunities Fund Trust, Series 2022-1-A1	5.08% (a)(f)	07/25/2067	12,033,755
19,184	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	6.21% (f)	12/25/2036	18,316
15,727,082	Legacy Mortgage Asset Trust, Series 2019-GS7-A1	7.25% (a)(f)	11/25/2059	15,738,322
9,817,630	Legacy Mortgage Asset Trust, Series 2020-GS5-A1	6.25% (a)(f)	06/25/2060	9,818,282
533,977	Legacy Mortgage Asset Trust, Series 2020-SL1-A	5.73% (a)(f)	01/25/2060	534,055
924,911	Legacy Mortgage Asset Trust, Series 2021-GS1-A1	1.89% (a)(f)	10/25/2066	908,223
10,376,838	Legacy Mortgage Asset Trust, Series 2021-GS2-A1	1.75% (a)(f)	04/25/2061	10,050,576
18,426,572	Legacy Mortgage Asset Trust, Series 2021-GS3-A1	1.75% (a)(f)	07/25/2061	17,785,024
23,938,539	Legacy Mortgage Asset Trust, Series 2021-GS4-A1	1.65% (a)(f)	11/25/2060	22,872,467
3,168,581	Legacy Mortgage Asset Trust, Series 2021-SL1-A	1.99% (a)(b)	09/25/2060	3,154,210
771,435	LHOME Mortgage Trust, Series 2021-RTL1-A1	3.09% (a)(b)	02/25/2026	769,253
1,748,770	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	5.92% (b)	04/25/2036	957,293
519,085	Merrill Lynch Mortgage Investors Trust, Series 2005-3-2A	5.02% (b)	11/25/2035	500,422
1,925,555	MFA Trust, Series 2021-NPL1-A1	2.36% (a)(f)	03/25/2060	1,901,223
10,295,165	MFA Trust, Series 2021-NQM2-A1	1.03% (a)(b)	11/25/2064	8,735,384
1,336,386	MFA Trust, Series 2021-NQM2-A2	1.32% (a)(b)	11/25/2064	1,141,145
2,013,905	Mill City Mortgage Loan Trust, Series 2017-3-A1	2.75% (a)(b)	01/25/2061	1,974,325
7,105	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	11/25/2033	5,279
1,273,557	OBX Trust, Series 2018-1-A2 (Secured Overnight Financing Rate 1 Month + 0.76%)	6.12% (a)	06/25/2057	1,217,712
10,169,820	OBX Trust, Series 2022-NQM1-A1	2.31% (a)(b)	11/25/2061	8,765,936
2,581,166	OBX Trust, Series 2022-NQM7-A1	5.11% (a)(f)	08/25/2062	2,541,424
9,368,519	OBX Trust, Series 2023-NQM5-A1A	6.57% (a)(f)	06/25/2063	9,468,181
8,408,742	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(f)	09/27/2060	8,451,088

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,171,313	Pretium Mortgage Credit Partners LLC, Series 2021-NPL2-A1	1.99% (a)(f)	06/27/2060	3,077,000
26,275,993	Pretium Mortgage Credit Partners LLC, Series 2021-NPL3-A1	1.87% (a)(f)	07/25/2051	25,401,534
15,257,662	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (a)(f)	02/25/2061	14,923,771
5,174,969	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(f)	07/25/2051	4,996,688
17,540,775	Pretium Mortgage Credit Partners LLC, Series 2021-RN3-A1	1.84% (a)(f)	09/25/2051	16,717,785
6,458,726	PRPM LLC, Series 2020-4-A1	5.95% (a)(f)	10/25/2025	6,444,298
13,581,183	PRPM LLC, Series 2021-1-A1	2.12% (a)(b)	01/25/2026	13,547,450
9,570,396	PRPM LLC, Series 2021-2-A1	2.12% (a)(b)	03/25/2026	9,474,360
9,338,515	PRPM LLC, Series 2021-3-A1	1.87% (a)(f)	04/25/2026	9,125,494
13,794,144	PRPM LLC, Series 2021-4-A1	1.87% (a)(f)	04/25/2026	13,503,029
10,264,886	PRPM LLC, Series 2021-5-A1	1.79% (a)(f)	06/25/2026	10,023,096
12,621,348	PRPM LLC, Series 2021-6-A1	1.79% (a)(f)	07/25/2026	12,288,804
23,365,911	PRPM LLC, Series 2021-7-A1	1.87% (a)(f)	08/25/2026	22,688,248
3,854,228	Securitized Asset Backed Receivables LLC Trust, Series 2006-NC1-A3 (Secured Overnight Financing Rate 1 Month + 0.65%, 0.54% Floor)	6.01%	03/25/2036	3,451,603
582,200	Starwood Mortgage Residential Trust, Series 2020-3-A1	1.49% (a)(b)	04/25/2065	543,467
24,917,320	Starwood Mortgage Residential Trust, Series 2021-5-A1	1.92% (a)(b)	09/25/2066	20,353,237
88,244	Structured Asset Securities Corporation, Series 2003-24A-1A3	6.57% (b)	07/25/2033	85,979
722,055	Terwin Mortgage Trust , Series 2003-4HE-M1 (Secured Overnight Financing Rate 1 Month + 1.24%, 1.13% Floor)	6.60%	09/25/2034	726,852
7,969,237	VCAT LLC, Series 2021-NPL1-A1	5.29% (a)(f)	12/26/2050	7,941,480
4,865,901	VCAT LLC, Series 2021-NPL3-A1	1.74% (a)(f)	05/25/2051	4,710,676
17,196,438	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(f)	08/25/2051	16,629,593
7,298,543	VCAT LLC, Series 2021-NPL5-A1	1.87% (a)(f)	08/25/2051	7,175,208
9,769,971	VCAT LLC, Series 2021-NPL6-A1	1.92% (a)(f)	09/25/2051	9,570,217
2,263,256	Velocity Commercial Capital Loan Trust, Series 2019-2-A	3.13% (a)(b)	07/25/2049	2,118,806
5,288,666	Velocity Commercial Capital Loan Trust, Series 2021-1-M1	1.79% (a)(b)	05/25/2051	4,278,263
19,589,524	Velocity Commercial Capital Loan Trust, Series 2021-2-A	1.52% (a)(b)	08/25/2051	16,523,961
4,588,035	Velocity Commercial Capital Loan Trust, Series 2021-2-M1	1.82% (a)(b)	08/25/2051	3,781,207
962,936	Verus Securitization Trust, Series 2020-2-A1	2.23% (a)(b)	05/25/2060	944,347
455,901	Verus Securitization Trust, Series 2020-INV1-A1	1.98% (a)(b)	03/25/2060	451,277
8,216,670	Verus Securitization Trust, Series 2021-4-A3	1.35% (a)(b)	07/25/2066	6,521,121
7,425,360	Verus Securitization Trust, Series 2021-7-A1	1.83% (a)(b)	10/25/2066	6,480,130
13,157,806	Verus Securitization Trust, Series 2022-INV1-A1	5.04% (a)(f)	08/25/2067	12,991,675
438,595	Verus Securitization Trust, Series 2022-INV1-A2	5.80% (a)(f)	08/25/2067	435,705
20,629,598	Verus Securitization Trust, Series 2023-4-A1	5.81% (a)(f)	05/25/2068	20,620,339
7,801,967	VOLT LLC, Series 2021-NP10-A1	1.99% (a)(f)	05/25/2051	7,476,708
17,768,284	VOLT LLC, Series 2021-NP11-A1	1.87% (a)(f)	08/25/2051	16,880,517
9,490,607	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(f)	02/27/2051	9,208,847
6,202,097	VOLT LLC, Series 2021-NPL3-A1	2.24% (a)(f)	02/27/2051	6,058,568
4,950,811	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(f)	03/27/2051	4,825,883
4,443,075	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(f)	04/25/2051	4,299,349
19,109,315	VOLT LLC, Series 2021-NPL8-A1	2.12% (a)(f)	04/25/2051	18,512,947
3,023,206	VOLT LLC, Series 2021-NPL9-A1	1.99% (a)(f)	05/25/2051	2,904,166
141,949	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2002-AR16-A	6.33% (b)	12/25/2032	133,555

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
217,736	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A36	6.00%	06/25/2037	194,667
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$778,697,921)				737,148,608
US Corporate Bonds - 6.9%				
2,515,000	AbbVie, Inc.	2.60%	11/21/2024	2,458,159
5,030,000	Amazon.com, Inc.	4.60%	12/01/2025	5,046,476
1,370,000	American Electric Power Company, Inc.	5.20%	01/15/2029	1,389,378
905,000	American Express Company	3.38%	05/03/2024	898,264
1,575,000	American Express Company	6.04% (d)	11/04/2026	1,555,079
2,457,000	American Express Company (Secured Overnight Financing Rate + 0.93%)	6.34%	03/04/2025	2,463,170
2,670,000	Amgen, Inc.	5.51%	03/02/2026	2,671,276
2,625,000	Arrow Electronics, Inc.	6.13%	03/01/2026	2,628,333
2,995,000	AT&T, Inc.	5.54%	02/20/2026	2,995,735
7,500,000	Athene Global Funding	6.10% (a)(d)	05/24/2024	7,494,622
1,625,000	Avery Dennison Corporation	0.85%	08/15/2024	1,577,438
4,200,000	Aviation Capital Group LLC	1.95% (a)	09/20/2026	3,814,025
12,820,000	Bank of America Corporation (Secured Overnight Financing Rate 3 Month + 1.23%)	3.46%	03/15/2025	12,760,758
2,605,000	Boeing Company	4.88%	05/01/2025	2,594,142
2,615,000	Broadcom, Inc.	3.15%	11/15/2025	2,533,777
2,465,000	Broadcom, Inc.	3.88%	01/15/2027	2,406,735
5,245,000	Campbell Soup Company	3.95%	03/15/2025	5,167,821
2,550,000	Capital One Financial Corporation (Secured Overnight Financing Rate + 2.16%)	4.99%	07/24/2026	2,521,877
7,110,000	Cardinal Health, Inc.	3.08%	06/15/2024	7,025,815
1,760,000	Carrier Global Corporation	5.80% (a)	11/30/2025	1,784,197
2,370,000	Charles Schwab Corporation	6.46% (d)	03/03/2027	2,345,659
1,505,000	Charter Communications Operating LLC	6.15%	11/10/2026	1,539,031
3,150,000	Citigroup, Inc. (Secured Overnight Financing Rate + 1.53%)	3.29%	03/17/2026	3,068,217
5,587,000	Citigroup, Inc. (Secured Overnight Financing Rate 3 Month + 1.16%)	3.35%	04/24/2025	5,545,478
2,665,000	Constellation Brands, Inc.	3.60%	05/09/2024	2,645,763
2,570,000	Crown Castle, Inc.	4.80%	09/01/2028	2,538,474
2,705,000	CVS Health Corporation	5.00%	02/20/2026	2,718,434
2,425,000	Dell International LLC	4.00%	07/15/2024	2,404,402
125,000	Dell International LLC	5.85%	07/15/2025	126,277
2,645,000	Dollar General Corporation	4.15%	11/01/2025	2,602,906
4,620,000	Dollar Tree, Inc.	4.00%	05/15/2025	4,539,456
2,525,000	DTE Energy Company	4.88%	06/01/2028	2,549,020
7,664,000	Elevance Health, Inc.	3.50%	08/15/2024	7,564,242
3,015,000	Eli Lilly & Company	5.00%	02/27/2026	3,016,443
5,115,000	Energy Transfer LP	6.05%	12/01/2026	5,261,852
5,415,000	Entergy Corporation	0.90%	09/15/2025	5,037,864
5,430,000	Equinix, Inc.	1.25%	07/15/2025	5,110,236
5,060,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	5,112,221
5,385,000	Ford Motor Company	4.35%	12/08/2026	5,250,505

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,690,000	General Mills, Inc.	4.00%	04/17/2025	2,654,691
2,020,000	General Mills, Inc.	5.24%	11/18/2025	2,017,126
5,225,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	5,230,157
2,690,000	Gilead Sciences, Inc.	3.65%	03/01/2026	2,636,127
5,127,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	5,014,437
5,037,000	HCA, Inc.	5.00%	03/15/2024	5,028,309
3,760,000	Hewlett Packard Enterprise Company	5.90%	10/01/2024	3,770,523
4,205,000	Hyatt Hotels Corporation	5.75%	01/30/2027	4,299,279
5,245,000	Hyundai Capital America	1.00% (a)	09/17/2024	5,079,229
2,490,000	Intuit, Inc.	5.25%	09/15/2026	2,539,486
5,000,000	John Deere Capital Corporation	4.75%	01/20/2028	5,085,584
5,254,000	JPMorgan Chase & Company	3.90%	07/15/2025	5,175,356
1,772,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.42%)	0.56%	02/16/2025	1,760,281
8,125,000	JPMorgan Chase & Company (Secured Overnight Financing Rate 3 Month + 1.42%)	3.22%	03/01/2025	8,092,576
5,010,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	4,960,787
200,000	Keurig Dr Pepper, Inc.	4.60%	05/25/2028	200,271
2,706,000	Kinder Morgan, Inc.	4.30%	06/01/2025	2,674,360
1,535,000	Lowe's Companies, Inc.	4.40%	09/08/2025	1,523,806
5,030,000	Marriott International, Inc.	3.60%	04/15/2024	5,005,567
5,020,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	5,000,005
2,574,000	McDonald's Corporation	3.38%	05/26/2025	2,522,426
2,850,000	McDonald's Corporation	1.45%	09/01/2025	2,698,526
2,705,000	McKesson Corporation	5.25%	02/15/2026	2,705,105
1,645,000	Meta Platforms, Inc.	4.60%	05/15/2028	1,669,909
5,095,000	Microchip Technology, Inc.	0.97%	02/15/2024	5,064,874
2,905,000	Morgan Stanley	3.88%	01/27/2026	2,846,607
5,135,000	Morgan Stanley (Secured Overnight Financing Rate + 0.53%)	0.79%	05/30/2025	5,021,401
2,120,000	New York Life Global Funding	3.60% (a)	08/05/2025	2,085,869
1,550,000	NextEra Energy Capital Holdings, Inc.	4.20%	06/20/2024	1,540,282
950,000	NextEra Energy Capital Holdings, Inc.	4.26%	09/01/2024	941,346
2,480,000	NiSource, Inc.	5.25%	03/30/2028	2,529,942
3,954,000	Northrop Grumman Corporation	2.93%	01/15/2025	3,865,521
1,325,000	Northrop Grumman Corporation	3.25%	01/15/2028	1,266,995
5,140,000	NVIDIA Corporation	0.58%	06/14/2024	5,030,985
3,835,000	Omnicom Group, Inc.	3.65%	11/01/2024	3,775,956
5,037,000	Oracle Corporation	5.80%	11/10/2025	5,117,260
2,405,000	O'Reilly Automotive, Inc.	5.75%	11/20/2026	2,463,544
2,555,000	Pacific Gas and Electric Company	4.95%	06/08/2025	2,540,194
2,760,000	Pacific Gas and Electric Company	2.10%	08/01/2027	2,489,428
5,140,000	Parker-Hannifin Corporation	3.65%	06/15/2024	5,092,308
5,235,000	Penske Truck Leasing Company LP	4.40% (a)	07/01/2027	5,108,318
1,505,000	PepsiCo, Inc.	5.79% (d)	11/12/2024	1,507,521
995,000	Pfizer Investment Enterprises Pte Ltd.	4.65%	05/19/2025	992,391
5,035,000	Philip Morris International, Inc.	4.88%	02/13/2026	5,054,123

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,442,000	Phillips 66	3.85%	04/09/2025	1,419,964
1,260,000	Phillips 66	1.30%	02/15/2026	1,171,290
3,240,000	PNC Financial Services Group, Inc. (Secured Overnight Financing Rate + 1.32%)	5.81%	06/12/2026	3,261,427
3,698,000	Public Service Enterprise Group, Inc.	5.85%	11/15/2027	3,852,069
5,220,000	Republic Services, Inc.	2.50%	08/15/2024	5,123,022
5,635,000	Royalty Pharma PLC	1.75%	09/02/2027	5,055,699
5,014,000	Ryder System, Inc.	5.25%	06/01/2028	5,083,753
2,464,000	Sabine Pass Liquefaction LLC	5.63%	03/01/2025	2,470,339
4,110,000	Simon Property Group LP	2.00%	09/13/2024	4,018,610
1,920,000	Southern California Edison Company	6.26% (d)	04/01/2024	1,920,604
1,655,000	Southern California Edison Company	4.90%	06/01/2026	1,663,073
2,665,000	Southern Company	5.15%	10/06/2025	2,672,064
3,480,000	Stryker Corporation	4.85%	12/08/2028	3,521,373
2,087,000	Synchrony Financial	4.38%	03/19/2024	2,079,858
2,233,000	Synchrony Financial	4.25%	08/15/2024	2,209,418
5,100,000	Thermo Fisher Scientific, Inc.	4.95%	08/10/2026	5,170,901
2,145,000	T-Mobile USA, Inc.	4.75%	02/01/2028	2,138,641
2,965,000	T-Mobile USA, Inc.	4.80%	07/15/2028	2,991,605
2,410,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	5.81%	06/09/2025	2,374,633
5,007,000	Union Pacific Corporation	4.75%	02/21/2026	5,039,953
1,420,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	1,394,640
1,670,000	UnitedHealth Group, Inc.	3.70%	05/15/2027	1,636,206
2,680,000	Veralto Corporation	5.50% (a)	09/18/2026	2,715,409
2,695,000	Viatis, Inc.	1.65%	06/22/2025	2,553,097
2,525,000	WEC Energy Group, Inc.	4.75%	01/09/2026	2,516,184
9,275,000	Wells Fargo & Company (Secured Overnight Financing Rate 3 Month + 1.09%)	2.41%	10/30/2025	9,024,733
4,955,000	Welltower, Inc.	3.63%	03/15/2024	4,931,889
2,765,000	Workday, Inc.	3.50%	04/01/2027	2,676,603
5,260,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	5,073,796
Total US Corporate Bonds (Cost \$390,707,800)				388,203,198
US Government and Agency Mortgage Backed Obligations - 3.0%				
106,489	Federal Home Loan Mortgage Corporation Pass-Thru, Pool N70081	5.50%	07/01/2038	105,700
14,467,850	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SC0321	3.50%	10/01/2042	13,516,853
11,266	Federal Home Loan Mortgage Corporation REMICS, Series 3872-BA	4.00%	06/15/2041	10,927
4,645,737	Federal Home Loan Mortgage Corporation REMICS, Series 4068-UF (Secured Overnight Financing Rate 30 Day Average + 0.61%, 0.50% Floor, 6.50% Cap)	5.95%	06/15/2042	4,553,340
390,029	Federal Home Loan Mortgage Corporation REMICS, Series 4203-NB	2.00%	10/15/2040	378,699
4,998,545	Federal Home Loan Mortgage Corporation REMICS, Series 4211-AP	1.60%	03/15/2043	4,564,329
2,576,797	Federal Home Loan Mortgage Corporation REMICS, Series 4484-CD	1.75%	07/15/2030	2,400,365

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,735,203	Federal Home Loan Mortgage Corporation REMICS, Series 4878-FA (Secured Overnight Financing Rate 30 Day Average + 0.51%, 0.40% Floor, 6.50% Cap)	5.85%	05/15/2049	2,673,342
4,076,968	Federal Home Loan Mortgage Corporation REMICS, Series 4987-BF (Secured Overnight Financing Rate 30 Day Average + 0.51%, 0.40% Floor, 6.50% Cap)	5.85%	06/25/2050	3,973,990
486,753	Federal Home Loan Mortgage Corporation, Pool 840632 (FTSE USD IBOR Consumer Cash Fallback 12 Month + 1.62%, 1.62% Floor, 7.66% Cap)	4.88%	05/01/2045	497,021
7,995,785	Federal Home Loan Mortgage Corporation, Pool RB5163	3.00%	05/01/2042	7,233,831
17,910	Federal National Mortgage Association Pass-Thru, Pool AB3850	4.00%	11/01/2041	17,135
293,882	Federal National Mortgage Association Pass-Thru, Pool AL4292	4.50%	04/01/2026	292,322
13,582,892	Federal National Mortgage Association Pass-Thru, Pool MA4176	2.00%	11/01/2040	11,700,511
40,862	Federal National Mortgage Association REMICS, Series 2011-64-DB	4.00%	07/25/2041	39,583
9,443,501	Federal National Mortgage Association REMICS, Series 2021-21-HG	2.00%	11/25/2047	8,348,507
11,561,290	Federal National Mortgage Association REMICS, Series 2021-31-AB	2.00%	06/25/2041	10,296,923
799,655	Federal National Mortgage Association, Pool AL2987 (FTSE USD IBOR Consumer Cash Fallback 12 Month + 1.62%, 1.62% Floor, 7.31% Cap)	5.87%	11/01/2042	818,084
768,551	Federal National Mortgage Association, Pool BM3520 (FTSE USD IBOR Consumer Cash Fallback 12 Month + 1.56%, 1.56% Floor, 7.00% Cap)	5.43%	05/01/2045	781,929
12,783,000	Federal National Mortgage Association, Pool BS7010	4.81%	09/01/2029	12,932,113
7,168,123	Federal National Mortgage Association, Pool BS7011	4.81%	09/01/2029	7,270,501
7,448,363	Federal National Mortgage Association, Pool FS2844	3.50%	10/01/2042	6,959,181
7,491,127	Federal National Mortgage Association, Pool MA4643	3.00%	05/01/2042	6,821,577
6,775,345	Federal National Mortgage Association, Pool MA4660	3.00%	07/01/2042	6,184,775
4,295,193	Federal National Mortgage Association, Pool MA5112	5.00%	08/01/2043	4,316,456
11,526,180	Federal National Mortgage Association, Series 2019-43-FD (Secured Overnight Financing Rate 30 Day Average + 0.51%, 0.40% Floor, 6.50% Cap)	5.85%	08/25/2049	11,222,960
3,536,454	Federal National Mortgage Association, Series 2019-M21-3A1	2.10%	06/25/2034	3,303,030
11,955,517	Federal National Mortgage Association, Series 2020-M49-1A1	1.26% (b)	11/25/2030	10,777,745
15,917,155	Federal National Mortgage Association, Series 2021-M7-A1	1.73% (b)	03/25/2031	14,423,417
2,964,320	Federal National Mortgage Association, Series 2023-M4-A1	3.77% (b)	06/25/2032	2,899,733
4,291,126	Government National Mortgage Association, Series 2013-116-WU	3.00%	12/20/2042	4,127,013
5,040,870	Government National Mortgage Association, Series 2022-183-B	5.00%	04/20/2047	5,076,245
Total US Government and Agency Mortgage Backed Obligations (Cost \$177,991,962)				168,518,137
US Government and Agency Obligations - 22.5%				
137,400,000	United States Treasury Notes	4.25%	05/31/2025	136,916,954
73,600,000	United States Treasury Notes	4.63%	06/30/2025	73,785,437
160,900,000	United States Treasury Notes	5.00%	08/31/2025	162,405,295
188,400,000	United States Treasury Notes	5.00%	09/30/2025	190,339,196
161,800,000	United States Treasury Notes	5.00%	10/31/2025	163,664,493
176,000,000	United States Treasury Notes	4.88%	11/30/2025	177,835,625
94,700,000	United States Treasury Notes	4.63%	09/15/2026	96,029,869
95,100,000	United States Treasury Notes	4.63%	10/15/2026	96,522,785

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
53,800,000	United States Treasury Notes	4.63%	11/15/2026	54,657,438
108,800,000	United States Treasury Notes	4.38%	12/15/2026	109,879,501
Total US Government and Agency Obligations (Cost \$1,251,484,319)				1,262,036,593
Short Term Investments - 3.3%				
33,759,683	First American Government Obligations Fund - Class U	5.30% (g)		33,759,683
33,759,683	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (g)		33,759,683
33,759,683	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (g)		33,759,683
84,000,000	United States Treasury Bills	0.00%	05/16/2024	82,390,981
Total Short Term Investments (Cost \$183,699,023)				183,670,030
Total Investments - 99.3% (Cost \$5,748,913,578)				5,559,270,582
Other Assets in Excess of Liabilities - 0.7%				41,108,890
NET ASSETS - 100.0%				\$ 5,600,379,472

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
- (c) Value determined using significant unobservable inputs.
- (d) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
- (e) Interest only security
- (f) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.
- (g) Seven-day yield as of period end
- (h) Represents less than 0.05% of net assets
- (i) Securities referencing LIBOR are expected to transition to an alternative reference rate by the security's next scheduled coupon reset date.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	22.5%
Collateralized Loan Obligations	15.9%
Non-Agency Commercial Mortgage Backed Obligations	13.6%
Non-Agency Residential Collateralized Mortgage Obligations	13.2%
Foreign Corporate Bonds	8.2%
Asset Backed Obligations	7.3%
US Corporate Bonds	6.9%
Bank Loans	3.4%
Short Term Investments	3.3%
US Government and Agency Mortgage Backed Obligations	3.0%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	2.0%
Other Assets and Liabilities	0.7%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	22.5%
Collateralized Loan Obligations	15.9%
Non-Agency Commercial Mortgage Backed Obligations	13.6%
Non-Agency Residential Collateralized Mortgage Obligations	13.2%
Asset Backed Obligations	7.3%
Banking	4.3%
Short Term Investments	3.3%
US Government and Agency Mortgage Backed Obligations	3.0%
Utilities	2.1%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	2.0%
Transportation	1.0%
Healthcare	1.0%
Technology	0.8%
Energy	0.7%
Telecommunications	0.6%
Mining	0.6%
Pharmaceuticals	0.6%
Business Equipment and Services	0.5%
Hotels/Motels/Inns and Casinos	0.5%
Chemicals/Plastics	0.5%
Finance	0.4%
Media	0.4%
Automotive	0.4%
Retailers (other than Food/Drug)	0.4%
Consumer Products	0.4%
Food Products	0.4%
Electronics/Electric	0.4%
Chemical Products	0.4%
Food Service	0.3%
Insurance	0.2%
Containers and Glass Products	0.2%
Beverage and Tobacco	0.2%
Aerospace & Defense	0.2%
Diversified Manufacturing	0.2%
Real Estate	0.1%
Construction	0.1%
Leisure	0.1%
Commercial Services	0.1%
Environmental Control	0.1%
Building and Development (including Steel/Metals)	0.1%
Industrial Equipment	0.1%
Conglomerates	0.1%
Financial Intermediaries	0.0% (h)
Other Assets and Liabilities	0.7%
	<u>100.0%</u>

DoubleLine Floating Rate Fund

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Bank Loans - 88.1%				
Aerospace & Defense - 4.8%				
801,000	AAAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.75%, 0.75% Floor)	10.43%	04/20/2028	824,093
536,825	Air Canada, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	9.14%	08/11/2028	539,131
842,885	American Airlines, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%)	8.87%	06/04/2029	845,747
766,687	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%)	9.35%	08/24/2028	769,627
385,408	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.96%	11/24/2028	378,020
315,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.25%, 1.00% Floor)	10.77%	06/21/2027	326,250
296,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	9.17%	10/20/2027	303,554
385,125	Spirit AeroSystems, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.63%	01/15/2027	386,889
327,376	Standard Aero Ltd. (1 Month Secured Overnight Financing Rate + 4.00%)	9.35%	08/24/2028	328,631
1,796,425	Transdigm, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%)	8.60%	08/24/2028	1,806,853
1,255,016	United Airlines, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	04/21/2028	1,261,291
635,452	WestJet Airlines Ltd. (1 Month Secured Overnight Financing Rate + 3.00%, 1.00% Floor)	8.46%	12/11/2026	635,353
				8,405,439
Automotive - 2.1%				
631,975	American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 6.25%, 0.75% Floor)	11.91%	10/20/2028	531,965
1,007,475	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	9.11%	05/06/2030	1,011,001
1,162,776	Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.47%	05/04/2028	1,166,410
938,783	Wand NewCo, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%)	8.22%	02/05/2026	942,717
				3,652,093
Beverage and Tobacco - 0.7%				
1,156,862	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.86%	03/31/2028	1,148,186
Building and Development (including Steel/Metals) - 1.9%				
416,786	Cornerstone Building Brands, Inc, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.67%	04/12/2028	417,611

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
388,418	Foresight Energy LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 8.00%, 1.50% Floor)	13.45% (a)	06/30/2027	388,418
787,494	LBM Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.21%	12/17/2027	779,990
1,139,630	SRS Distribution, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.97%	06/02/2028	1,142,957
562,188	Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.46%	04/06/2028	564,473
				3,293,449

Business Equipment and Services - 10.1%

372,444	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.21%	05/12/2028	371,480
	APX Group, Inc., Senior Secured First Lien Term Loan			
615,533	(3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.92%	07/10/2028	616,688
292	(Prime Rate + 2.25%, 0.50% Floor)	10.75%	07/10/2028	292
772,928	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.47%	10/30/2026	774,957
377,760	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 1.00% Floor)	8.47%	10/30/2026	378,894
778,176	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%)	9.14%	08/21/2026	771,527
1,005,677	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	9.10%	04/09/2027	998,134
767,172	EAB Global, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.97%	08/16/2028	767,172
503,419	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%, 0.75% Floor)	10.72%	07/28/2028	505,098
184,453	Element Materials Technology Group US Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.74%	06/22/2029	183,300
399,647	Element Materials Technology Group US Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.74%	06/22/2029	397,149
697,575	FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.47%	12/18/2028	557,711
745,013	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%)	8.22%	01/29/2027	748,086
597,438	Garda World Security Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%)	9.62%	02/01/2029	599,089
215,447	Grab Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.50%, 1.00% Floor)	9.97%	01/29/2026	216,658
1,124,276	Greeneden US Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.47%	12/01/2027	1,129,993
848,393	Hunter Douglas Holding B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.88%	02/26/2029	846,696
776,020	ION Trading Technologies SARL (3 Month Secured Overnight Financing Rate + 4.75%)	10.20%	03/31/2028	777,902
440,000	Iron Mountain, Inc. (1 Month Secured Overnight Financing Rate + 2.25%)	7.60%	01/31/2031	440,689
313,983	Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.75% Floor)	9.91%	12/01/2027	298,899

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
818,117	Mitchell International, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.40%	10/16/2028	818,943
130,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 6.50%, 0.50% Floor)	12.15%	10/15/2029	128,010
792,183	Newfold Digital Holdings Group, Inc. (6 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	9.42%	02/10/2028	778,197
1,078,070	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	9.11%	11/30/2027	1,080,092
483,875	Restoration Hardware, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.97%	10/20/2028	472,020
1,260,128	SMG US Midco, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.50%)	8.14%	01/23/2025	1,263,436
521,168	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.62%	03/06/2028	460,118
800,308	SWF Holdings Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.47%	10/06/2028	719,029
436,692	Travelport Finance (Luxembourg) SARL (3 Month Secured Overnight Financing Rate + 7.00%, 1.00% Floor)	12.65%	02/28/2025	423,833
295,000	VT Topco, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.66%	08/09/2030	296,844
				17,820,936

Chemicals/Plastics - 4.5%

1,154,738	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.21%	12/01/2027	1,161,418
798,505	Ecovyst Catalyst Technologies LLC (3 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.98%	06/09/2028	800,805
388,008	Hexion Holdings Corporation, Term Loan (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	10.02%	03/15/2029	373,805
899,116	Ineos US Finance LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.95%	02/19/2030	901,364
1,126,776	Lummus Technology Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.97%	06/30/2027	1,130,229
727,036	Nouryon Finance B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%)	9.35%	04/03/2028	730,784
540,375	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	9.95%	11/09/2028	541,837
181,087	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.36%	11/09/2028	180,974
479,515	Polar US Borrower LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.75%)	10.24%	10/15/2025	329,187
992,111	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	9.11%	07/31/2026	995,603
155,000	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 6.75%, 0.50% Floor)	12.21%	10/01/2029	61,668
128,700	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%, 0.50% Floor)	10.11%	10/26/2026	124,517

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
607,313	Vibrantz Technologies, Inc. (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.81%	04/23/2029	583,463
				7,915,654
Commercial Services - 0.4%				
402,216	OMNIA Partners LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%)	9.63%	07/25/2030	405,235
264,851	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00% + 4.00% PIK, 1.00% Floor)	7.46%	06/30/2028	246,973
				652,208
Construction - 0.7%				
413,963	Brand Industrial Services, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.50%, 0.50% Floor)	10.88%	07/25/2030	412,522
396,970	QUIKRETE Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%)	8.21%	03/19/2029	398,623
399,000	TAMKO Building Products LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%)	8.87%	09/13/2030	401,412
				1,212,557
Containers and Glass Products - 2.6%				
733,139	Clydesdale Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.18%, 0.50% Floor)	9.63%	04/13/2029	737,263
1,051,214	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	8.47%	08/04/2027	1,053,942
268,619	Kleopatra Finco SARL (6 Month Secured Overnight Financing Rate + 4.73%, 0.50% Floor)	10.48%	02/12/2026	254,265
648,332	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.60% + 1.40% PIK, 1.00% Floor)	9.95%	10/02/2028	510,561
174,026	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00% + 2.50% PIK, 1.00% Floor)	10.35%	10/02/2028	170,982
795,918	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	03/03/2028	792,476
1,134,411	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.61%	09/15/2028	1,132,761
				4,652,250
Cosmetics/Toiletries - 1.1%				
1,148,125	Bausch & Lomb Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.76%	05/10/2027	1,138,802
735,930	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.36%	12/22/2026	736,644
				1,875,446
Electronics/Electric - 12.2%				
1,027,425	Access CIG LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00%, 0.50% Floor)	10.39%	08/15/2028	1,030,425
1,231,458	Acuris Finance, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.50%	02/16/2028	1,232,807
966,986	Applied Systems, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	9.85%	09/19/2026	972,589

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
855,000	Applied Systems, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 6.75%, 0.75% Floor)	12.10%	09/17/2027	861,947
747,411	Astra Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.25%, 0.50% Floor)	10.86%	10/25/2028	487,376
514,876	Astra Acquisition Corporation, Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 8.88%, 0.75% Floor)	14.48%	10/25/2029	249,715
79,599	Asurion LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	9.70%	08/21/2028	79,429
1,270,000	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	9.60%	12/29/2028	1,280,954
93,954	Bright Bidco B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 1.00% + 1.00% PIK, 1.00% Floor)	13.35%	10/29/2027	33,432
1,396,495	Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%)	9.40%	01/29/2027	987,273
904,975	Central Parent, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%)	9.35%	07/06/2029	911,147
449,888	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	9.71%	05/13/2027	451,669
600,443	Constant Contact, Inc. (3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.69%	02/10/2028	588,434
526,392	Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.22%	10/16/2028	510,600
413,925	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%)	9.35%	10/16/2026	411,127
285,000	DCert Buyer, Inc., Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 7.00%)	12.36%	02/16/2029	260,775
150,000	DG Investment Intermediate Holdings 2, Inc. (1 Month Secured Overnight Financing Rate + 6.75%, 0.75% Floor)	12.22%	03/29/2029	136,000
253,715	DG Investment Intermediate Holdings 2, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%, 0.75% Floor)	10.10%	03/31/2028	253,715
379,028	DG Investment Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	03/31/2028	376,525
335,233	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.72%	12/22/2027	335,652
1,317,109	Gainwell Acquisition Corporation (3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.45%	10/01/2027	1,284,181
518,030	GoTo Group, Inc. (3 Month Secured Overnight Financing Rate + 4.75%)	10.28%	08/31/2027	345,231
445,000	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%)	9.70%	07/18/2030	445,325
1,051,275	Informatica LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%)	8.21%	10/27/2028	1,054,781
768,315	McAfee Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.19%	03/01/2029	767,197
656,965	Mirion Technologies (US), Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.36%	10/20/2028	660,003
287,880	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	8.61%	12/29/2027	288,240

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
556,027	Polaris Newco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.47%	06/02/2028	549,285
1,058,385	Proofpoint, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	08/31/2028	1,060,185
837,836	RealPage, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.47%	04/24/2028	833,178
1,129,355	Sophia LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.96%	10/07/2027	1,133,149
551,753	UKG, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.76%	05/04/2026	553,955
588,771	UKG, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%)	9.23%	05/04/2026	590,902
230,000	UKG, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.25%, 0.50% Floor)	10.76%	05/03/2027	230,883
286,305	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	9.21%	08/27/2025	287,139
				21,535,225

Energy - 2.2%

528,837	BCP Renaissance Parent LLC, Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	8.87%	10/31/2028	530,656
313,978	Delek US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.95%	11/19/2029	314,886
681,945	Freeport LNG Investments LLP, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	9.18%	12/21/2028	682,617
283,731	GIP II Blue Holding LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.50%, 1.00% Floor)	9.96%	09/29/2028	285,406
350,000	GIP Pilot Acquisition Partners LP, Term Loan (3 Month Secured Overnight Financing Rate + 3.00%)	8.39%	09/30/2030	350,530
809,609	Oryx Midstream Services Permian Basin LLC (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.71%	10/05/2028	812,739
238,200	Par Petroleum, LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.74%	02/28/2030	238,617
248,027	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.24%	02/16/2028	248,750
379,663	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.75%, 1.00% Floor)	11.39%	06/22/2026	380,709
				3,844,910

Environmental Control - 0.1%

303,803	Packers Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.75% Floor)	8.69%	03/06/2028	193,067
---------	---	-------	------------	---------

Financial Intermediaries - 3.9%

908,164	Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	8.42%	10/22/2026	911,066
1,010,716	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.97%	06/02/2028	986,292
667,985	Focus Financial Partners LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.86%	06/30/2028	669,198

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
222,215	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00%, 0.75% Floor)	10.66%	06/16/2028	221,104
782,824	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.64%	04/21/2028	781,195
1,024,316	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%)	10.21%	03/27/2026	1,025,868
675,400	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	8.97%	04/07/2028	677,197
413,234	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 6.75%)	12.22%	07/20/2026	414,009
357,700	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.70%	12/15/2028	357,253
750,249	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.89%	11/01/2028	748,782
				6,791,964
Food Products - 1.0%				
837,016	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.46%	12/08/2028	839,109
220,790	H-Food Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.69%)	9.34%	05/23/2025	177,674
833,000	Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.47%	08/28/2028	833,000
				1,849,783
Food Service - 1.6%				
1,135,725	AI Aqua Merger Sub, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.09%	07/31/2028	1,138,008
174,754	IRB Holding Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	8.46%	12/15/2027	175,253
668,182	MIC Glen LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	07/21/2028	668,599
803,600	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.47%	08/03/2028	805,971
				2,787,831
Healthcare - 9.8%				
412,888	ADMI Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.21%	12/23/2027	393,534
265,313	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	11.23% (b)(g)	04/22/2024	40,018
535,000	Aspen Dental Management, Inc.	11.11% (c)	12/23/2027	528,312
1,147,476	Athenahealth Group Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.60%	02/15/2029	1,144,034
583,416	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.24%	07/17/2028	544,663
376,650	Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 7.00%, 0.50% Floor)	12.54%	12/10/2029	279,977
279,300	Bausch & Lomb Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%)	9.36%	09/29/2028	279,649

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
550,774	CHG Healthcare Services, Inc, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	09/29/2028	552,275
590,000	CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.06%	09/29/2028	591,906
144,275	Fortera Holdings, Inc., Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.11%	07/01/2030	144,335
1,154,919	LifePoint Health, Inc., Term Loan (3 Month Secured Overnight Financing Rate + 5.50%)	11.17%	11/16/2028	1,153,619
494,831	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.40%	10/19/2027	484,524
1,402,557	Medline Borrower LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.47%	10/23/2028	1,411,211
1,077,834	Organon & Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.47%	06/02/2028	1,081,881
308,460	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%)	8.90%	10/24/2025	309,308
1,519,534	Parexel International, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	11/15/2028	1,530,361
712,791	Perrigo Investments LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.46%	04/20/2029	713,087
517,651	Radiology Partners, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.25%)	10.18%	07/09/2025	420,108
1,026,474	Select Medical Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.36%	03/06/2027	1,028,399
975,100	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.09%	12/11/2026	976,933
150,000	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.39%	12/11/2026	150,124
300,000	Sound Inpatient Physicians, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 6.75%)	12.39%	06/26/2026	24,600
1,113,954	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 1.00% Floor)	9.46%	10/05/2027	1,111,865
1,093,486	Sunshine Luxembourg SARL (3 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	8.95%	10/01/2026	1,100,616
243,611	Team Health, Term Loan (3 Month Secured Overnight Financing Rate + 5.25%, 1.00% Floor)	10.63%	03/02/2027	186,728
963,266	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%)	9.47%	08/27/2025	967,678
				17,149,745
Hotels/Motels/Inns and Casinos - 3.0%				
298,500	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	9.21%	05/31/2030	300,739
768,628	Bally's Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.93%	10/02/2028	730,565
267,975	Caesars Entertainment, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.71%	02/06/2030	269,043
114,425	Carnival Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	8.32%	08/09/2027	114,854

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,131,611	Fertitta Entertainment LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.36%	01/29/2029	1,133,558
945,479	Ontario Gaming GTA LP, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.64%	08/01/2030	950,712
941,321	Playa Resorts Holding B.V. (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.61%	01/05/2029	943,500
785,299	Scientific Games Holdings LP, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.66%	04/04/2029	786,575
				5,229,546

Industrial Equipment - 4.0%

355,084	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.20%	03/03/2028	348,919
1,002,881	BCPE Empire Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%, 0.50% Floor)	10.10%	12/11/2028	1,006,833
504,619	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.39%	05/15/2028	506,511
670,764	DexKo Global, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.36%	10/04/2028	668,249
291,313	Gates Global LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.35%	11/16/2029	292,588
1,138,760	Madison IAQ LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	06/21/2028	1,136,819
496,637	PECF USS Intermediate Holding Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.89%	12/15/2028	390,143
571,144	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.71%	06/01/2028	569,419
1,221,354	Titan Acquisition Ltd. (6 Month LIBOR USD + 3.00%)	8.73% (g)	03/28/2025	1,221,231
957,929	TK Elevator Midco GMBH, Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	9.38%	07/30/2027	961,282
				7,101,994

Insurance - 3.2%

701,670	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	9.15% (g)	02/16/2027	701,484
441,000	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	9.69% (g)	02/15/2027	442,929
807,975	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.85%	11/06/2030	812,572
803,274	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.97%	02/12/2027	806,089
369,375	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.86%	02/12/2027	370,668
422,073	Asurion LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	8.72%	12/23/2026	421,838
699,465	Asurion LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	8.72%	07/30/2027	695,366
135,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%)	10.72%	01/31/2028	129,037
500,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%)	10.72%	01/22/2029	473,085

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
537,245	Cross Financial Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.46%	09/15/2027	538,588
214,463	HUB International Ltd., Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.75% Floor)	9.66%	06/20/2030	215,654
				5,607,310

Leisure - 2.0%

827,325	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.97%	08/17/2028	829,567
218,672	AMC Entertainment Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.44%	04/22/2026	183,275
456,393	Carnival Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.75% Floor)	8.72%	10/18/2028	457,726
389,526	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00%)	10.65%	09/18/2026	377,233
252,711	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%)	7.97%	10/19/2026	253,989
929,155	Pug LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.97%	02/12/2027	916,570
556,352	Viad Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.00%, 0.50% Floor)	10.47%	07/31/2028	555,657
				3,574,017

Media - 5.5%

853,522	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.96%	12/11/2028	840,246
285,000	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.75%, 0.50% Floor)	11.21%	12/10/2029	247,186
1,172,314	Cengage Learning, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.75%, 1.00% Floor)	10.41%	07/14/2026	1,177,513
1,010,000	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.36%	12/09/2030	1,008,243
648,704	CMG Media Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%)	8.95%	12/17/2026	603,295
713,148	CSC Holdings LLC, Senior Secured First Lean Term Loan (1 Month LIBOR USD + 2.50%)	7.98% (g)	04/15/2027	676,898
322,044	Diamond Sports Group LLC (1 Month Secured Overnight Financing Rate + 5.25%)	8.70% (b)	08/24/2026	15,297
909,142	DirectTV Financing LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00%, 0.75% Floor)	10.65%	08/02/2027	910,792
522,624	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.56%, 0.75% Floor)	8.03%	05/01/2026	521,809
524,363	Getty Images, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.50%)	9.95%	02/19/2026	527,444
915,000	GRRCR W Merger Sub LLC, Senior Secured First Lean Term Loan	8.36% (c)	09/20/2030	920,147
311,103	iHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.47%	05/01/2026	269,706
477,180	NEP Group, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	8.59%	08/19/2026	458,277
570,892	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.75% Floor)	8.72%	09/25/2026	459,836
155,000	Simon & Schuster, Term Loan (3 Month Secured Overnight Financing Rate + 4.00%)	9.39%	10/30/2030	155,678

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
299,425	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%)	7.97%	09/30/2026	276,706
206,850	Univision Communications, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.64%	06/24/2029	207,677
470,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan	7.98% (c)	04/28/2028	469,497
				9,746,247
Pharmaceuticals - 1.8%				
570,599	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%, 0.50% Floor)	7.47%	02/22/2028	561,113
721,375	Curium BidCo SARL (3 Month Secured Overnight Financing Rate + 4.50%)	9.89%	07/31/2029	721,830
792,935	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.00%)	7.54%	11/15/2027	793,926
1,130,064	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.96%	05/05/2028	1,137,359
				3,214,228
Real Estate - 0.3%				
509,850	Starwood Property Mortgage LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.60%	11/18/2027	509,850
Retailers (other than Food/Drug) - 2.8%				
85,881	EG America LLC, Senior Secured First Lien Delayed-Draw Term Loan (Daily Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.82%	03/31/2026	85,774
969,873	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	03/06/2028	971,085
685,000	HomeServe USA Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.36%	10/21/2030	687,997
869,975	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.75%, 0.75% Floor)	10.39%	07/07/2028	60,276
645,751	Michaels Stores, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.75% Floor)	9.86%	04/14/2028	538,556
1,274,251	PetSmart, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.21%	02/11/2028	1,262,146
400,899	Pug LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.72%	02/16/2027	398,894
353,899	Staples, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%)	10.47% (g)	04/16/2026	336,409
370,013	Upbound Group, Inc. (6 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	9.12%	02/17/2028	370,707
203,796	WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.65%	07/26/2028	200,299
				4,912,143
Technology - 0.2%				
428,271	CommScope, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	8.72%	04/06/2026	384,106

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Telecommunications - 2.9%				
522,375	Altice France S.A. (3 Month Secured Overnight Financing Rate + 5.50%)	10.89%	08/15/2028	470,790
573,012	Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	8.85%	12/11/2026	573,929
829,596	Cyxtera DC Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.00%, 1.00% Floor)	10.50% (b)	05/01/2024	527,843
709,049	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	04/28/2028	711,542
264,360	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	03/01/2027	252,652
448,801	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	10.23% (g)	11/01/2024	349,365
374,852	Telesat LLC (3 Month Secured Overnight Financing Rate + 2.75%)	8.40%	12/07/2026	242,484
1,120,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 3.25%)	8.79%	03/31/2031	1,117,900
948,773	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.47%	03/09/2027	817,994
				5,064,499
Transportation - 0.9%				
1,127,172	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	03/24/2026	1,125,104
434,988	LaserShip, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.50%, 0.75% Floor)	10.40%	05/08/2028	400,732
135,000	LaserShip, Inc., Senior Secured Second Lien Term Loan (6 Month Secured Overnight Financing Rate + 7.50%, 0.75% Floor)	13.40%	04/30/2029	113,400
				1,639,236
Utilities - 1.8%				
1,120,133	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.22%	08/01/2025	1,124,384
134,050	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.47%	08/12/2026	134,448
918,217	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	9.71%	04/16/2029	923,726
695,000	CQP Holdco LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.36%	12/31/2030	697,450
200,000	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.86%	06/23/2027	200,563
				3,080,571
Total Bank Loans (Cost \$158,263,124)				154,844,490
Collateralized Loan Obligations - 1.1%				
2,000,000	Katayma Ltd., Series 2023-1A-A1 (Secured Overnight Financing Rate 3 Month + 2.00%, 2.00% Floor)	7.37% (d)	10/20/2036	2,002,441
Total Collateralized Loan Obligations (Cost \$2,000,000)				2,002,441
US Corporate Bonds - 2.8%				
Commercial Services - 0.4%				
725,000	Allied Universal Holdco LLC	6.63% (d)	07/15/2026	721,874

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Food Service - 0.6%				
1,000,000	IRB Holding Corporation	7.00% (d)	06/15/2025	1,000,780
Hotels/Motels/Inns and Casinos - 0.9%				
1,531,000	Caesars Entertainment, Inc.	6.25% (d)	07/01/2025	1,536,319
Leisure - 0.7%				
1,000,000	Carnival Corporation	4.00% (d)	08/01/2028	930,363
252,000	Six Flags Theme Parks, Inc.	7.00% (d)	07/01/2025	253,333
				1,183,696
Media - 0.2%				
400,000	Univision Communications, Inc.	7.38% (d)	06/30/2030	399,319
Total US Corporate Bonds (Cost \$4,825,839)				4,841,988
Common Stocks - 0.1%				
2,640	Bright Bidco B.V. (a)(f)			1,716
5,668	Envision Healthcare Corporation (a)(f)			48,178
22,003	Flame Aggregator - Class R (a)(f)			154,681
2,186	Flame Aggregator - Class U (a)(f)			15,368
Total Common Stocks (Cost \$231,229)				219,943
Short Term Investments - 7.3%				
4,296,093	First American Government Obligations Fund - Class U	5.30% (e)		4,296,093
4,296,094	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (e)		4,296,094
4,296,094	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (e)		4,296,094
Total Short Term Investments (Cost \$12,888,281)				12,888,281
Total Investments - 99.4% (Cost \$178,208,473)				174,797,143
Other Assets in Excess of Liabilities - 0.6%				1,007,880
NET ASSETS - 100.0%				\$ 175,805,023

- (a) Value determined using significant unobservable inputs.
 - (b) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
 - (c) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
 - (d) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
 - (e) Seven-day yield as of period end
 - (f) Non-income producing security
 - (g) Securities referencing LIBOR are expected to transition to an alternative reference rate by the security's next scheduled coupon reset date.
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Bank Loans	88.1%
Short Term Investments	7.3%
US Corporate Bonds	2.8%
Collateralized Loan Obligations	1.1%
Common Stocks	0.1%
Other Assets and Liabilities	0.6%
	<u>100.0%</u>

DoubleLine Shiller Enhanced CAPE®

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 6.7%				
13,000,000	Affirm Asset Securitization Trust, Series 2023-X1-A	7.11% (a)	11/15/2028	13,040,768
6,000,000	Aligned Data Centers Issuer LLC, Series 2021-1A-A2	1.94% (a)	08/15/2046	5,384,693
4,000,000	Amur Equipment Finance Receivables LLC, Series 2021-1A-D	2.30% (a)	11/22/2027	3,842,357
662,217	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-A	1.19% (a)	01/15/2027	652,078
2,726,529	Business Jet Securities LLC, Series 2021-1A-A	2.16% (a)	04/15/2036	2,543,080
5,247,188	CAL Funding Ltd., Series 2020-1A-A	2.22% (a)	09/25/2045	4,732,792
2,873,791	Castlelake Aircraft Structured Trust, Series 2019-1A-A	3.97% (a)	04/15/2039	2,535,805
743,791	College Avenue Student Loans LLC, Series 2017-A-B	4.50% (a)	11/26/2046	721,915
1,156,439	Credit Suisse ABS Trust, Series 2020-AT1-A	2.61% (a)	10/15/2026	1,151,002
1,588,265	Diamond Resorts Owner Trust, Series 2021-1A-C	2.70% (a)	11/21/2033	1,468,914
871,547	DRB Prime Student Loan Trust, Series 2017-A-B	3.10% (a)(b)	05/27/2042	862,227
5,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-D	1.08%	11/16/2026	4,838,032
10,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-E	2.21% (a)	02/15/2028	9,336,591
9,750,000	Exeter Automobile Receivables Trust, Series 2023-5A-A2	6.20%	04/15/2026	9,762,527
2,490,000	ExteNet LLC, Series 2019-1A-A2	3.20% (a)	07/25/2049	2,433,595
498,635	Foundation Finance Trust, Series 2019-1A-A	3.86% (a)	11/15/2034	494,497
10,000,000	Genesis Sales Finance Master Trust, Series 2021-AA-C	1.65% (a)	12/21/2026	9,193,317
3,186,046	Global SC Finance SRL, Series 2020-1A-A	2.17% (a)	10/17/2040	2,935,051
11,500,000	GLS Auto Receivables Issuer Trust, Series 2023-4A-A2	6.40% (a)	12/15/2026	11,541,288
750,142	HERO Funding Trust, Series 2016-1A-A	4.05% (a)	09/20/2041	704,852
16,231,457	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% (a)	11/15/2039	12,906,930
4,390,838	Jack in the Box Funding LLC, Series 2019-1A-A2II	4.48% (a)	08/25/2049	4,188,274
11,382,375	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (a)	07/30/2047	10,857,861
515,396	Laurel Road Prime Student Loan Trust, Series 2017-B-CFX	3.61% (a)	08/25/2042	480,124
4,285,647	Lendbuzz Securitization Trust, Series 2022-1A-A	4.22% (a)	05/17/2027	4,195,364
6,720,207	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (a)	12/20/2047	5,225,203
4,223,361	Loanpal Solar Loan Ltd., Series 2021-1GS-A	2.29% (a)	01/20/2048	3,296,694
7,680,000	ME Funding LLC, Series 2019-1-A2	6.45% (a)	07/30/2049	7,621,187
640,825	Mosaic Solar Loan Trust, Series 2017-1A-A	4.45% (a)	06/20/2042	604,087
5,083,973	Mosaic Solar Loan Trust, Series 2020-2A-B	2.21% (a)	08/20/2046	4,135,855
4,068,611	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)	02/18/2042	3,879,983
3,381,645	Pagaya AI Debt Selection Trust, Series 2021-2-NOTE	3.00% (a)	01/25/2029	3,292,774
7,499,116	Pagaya AI Debt Selection Trust, Series 2021-5-B	2.63% (a)	08/15/2029	7,328,575
8,498,998	Pagaya AI Debt Selection Trust, Series 2021-5-C	3.93% (a)	08/15/2029	7,555,923
16,647,798	Pagaya AI Debt Selection Trust, Series 2022-1-B	3.34% (a)	10/15/2029	16,011,030
6,847,275	Purewest Funding LLC, Series 2021-1-A1	4.09% (a)	12/22/2036	6,579,812
5,058,686	Santander Drive Auto Receivables Trust, Series 2020-4-D	1.48%	01/15/2027	4,948,132
14,971,134	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (a)	03/15/2040	13,149,072
1,410,114	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (a)	09/20/2038	1,310,565
8,624,524	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (a)	08/15/2030	8,318,768
6,751,026	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (a)(b)	05/25/2030	6,675,070

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
14,580,804	SoFi Alternative Trust, Series 2021-3-A	1.50% (a)	11/15/2030	14,009,864
2,282,893	START Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	2,079,045
5,895,000	Taco Bell Funding LLC, Series 2021-1A-A2I	1.95% (a)	08/25/2051	5,299,186
3,030,250	TAL Advantage LLC, Series 2020-1A-A	2.05% (a)	09/20/2045	2,754,099
4,132,264	Theorem Funding Trust, Series 2021-1A-B	1.84% (a)	12/15/2027	4,100,966
9,324,747	Thunderbolt Aircraft Lease Ltd., Series 2018-A-A	4.15% (a)(c)	09/15/2038	8,126,321
2,962,094	TIF Funding LLC, Series 2021-1A-A	1.65% (a)	02/20/2046	2,548,317
1,843,078	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	15.46% (a)(b)	07/15/2027	1,706,391
1,126,404	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (a)	12/20/2026	1,105,801
2,029,468	Upstart Pass-Through Trust, Series 2020-ST6-A	3.00% (a)	01/20/2027	1,992,871
956,411	Upstart Pass-Through Trust, Series 2021-ST3-A	2.00% (a)	05/20/2027	923,776
2,119,652	Upstart Securitization Trust, Series 2021-2-B	1.75% (a)	06/20/2031	2,107,702
1,954,452	Upstart Securitization Trust, Series 2021-3-B	1.66% (a)	07/20/2031	1,927,722
9,600,000	Westlake Automobile Receivables Trust, Series 2023-4A-A2	6.23% (a)	01/15/2027	9,654,898
5,965,518	Willis Engine Structured Trust, Series 2020-A-A	3.23% (a)	03/15/2045	5,343,923
Total Asset Backed Obligations (Cost \$304,924,488)				284,417,546
Bank Loans - 4.7%				
6,303,689	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%)	7.60%	09/12/2030	6,313,807
6,921,113	Ali Group North America Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.47%	07/30/2029	6,941,011
3,019,089	Api Group DE, Inc, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%)	7.96%	01/03/2029	3,025,293
694,713	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	01/15/2027	694,928
383,075	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%)	7.96%	06/24/2030	384,450
7,854,256	Asplundh Tree Expert LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	09/07/2027	7,872,832
3,644,027	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.70%	11/08/2027	3,656,690
4,375,149	Axalta Coating Systems US Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.85%	12/20/2029	4,395,646
7,152,561	Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.22%	07/01/2029	7,169,691
153,200	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.47%	08/12/2026	153,655
2,880,767	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.47%	04/06/2026	2,890,000
4,458,840	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%)	7.97%	12/16/2027	4,472,952
4,392,088	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%, 0.50% Floor)	7.47%	02/22/2028	4,319,069
6,302,094	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 1.75%)	7.13%	02/01/2027	6,310,003

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
428,313	Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	8.85%	12/11/2026	428,998
1,156,142	Cytera DC Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.00%, 1.00% Floor)	10.50% (d)	05/01/2024	735,613
3,126,051	Element Solutions, Inc.	7.36% (e)	12/09/2030	3,137,774
4,649,738	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.72%	12/22/2027	4,655,551
7,268,748	Fleetcor Technologies Operating Company LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	04/28/2028	7,282,959
8,350,000	Flutter Entertainment PLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.70%	11/25/2030	8,381,313
3,742,349	Focus Financial Partners LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.86%	06/30/2028	3,749,141
383,133	Generac Power Systems, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.20%	12/11/2026	383,851
7,845,032	Go Daddy Operating Company LLC (1 Month Secured Overnight Financing Rate + 2.50%)	7.86%	11/09/2029	7,880,766
4,752,623	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.00%)	7.54%	11/15/2027	4,758,564
2,035,000	Hilton Worldwide Finance LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.46%	11/06/2030	2,044,636
6,602,827	ICON Luxembourg SARL (3 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.86%	07/03/2028	6,634,817
6,265,000	IQVIA, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.00%)	7.35%	01/02/2031	6,298,017
6,901,961	Iron Mountain, Inc. (1 Month Secured Overnight Financing Rate + 1.75%)	7.22%	01/02/2026	6,905,412
4,598,751	KFC Holding Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.20%	03/15/2028	4,609,765
4,879,350	Lamar Media Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.50%)	6.96%	01/29/2027	4,871,226
422,136	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%)	7.70%	03/24/2025	421,948
262,117	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.40%	10/19/2027	256,657
2,048,872	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	08/29/2025	2,053,994
2,128,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.25%, 1.00% Floor)	10.77%	06/21/2027	2,204,002
209,879	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%)	7.97%	10/19/2026	210,940
6,904,989	NortonLifeLock, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%, 0.50% Floor)	7.45%	09/12/2029	6,923,322
109,890	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00% + 4.00% PIK, 1.00% Floor)	7.46%	06/30/2028	102,472
6,302,106	Pilot Travel Centers LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.46%	08/04/2028	6,329,016
442,488	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	8.61%	12/29/2027	443,041

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,645,098	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.86%	07/03/2028	1,653,069
6,325,164	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	02/04/2027	6,344,931
10,365,000	Setanta Aircraft Leasing DAC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.00%)	7.61%	11/06/2028	10,409,621
516,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	9.17%	10/20/2027	529,168
1,377,948	SMG US Midco, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.50%)	8.14%	01/23/2025	1,381,565
7,173,191	Standard Industries, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.72%	09/22/2028	7,196,899
2,612,709	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.17%	11/13/2026	2,619,110
1,953,438	US Foods, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.47%	09/14/2026	1,959,630
6,310,947	Vistra Operations Company LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.35%	12/20/2030	6,319,120
2,165,800	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.70%	12/15/2028	2,163,093
6,316,312	WMG Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.13%)	7.59%	01/20/2028	6,329,734
1,216,058	Wyndham Hotels & Resorts, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%)	7.70%	05/24/2030	1,220,697
235,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan	7.98% (e)	04/28/2028	234,749
Total Bank Loans (Cost \$197,687,640)				198,665,208
Collateralized Loan Obligations - 15.3%				
27,000,000	37 Capital, Series 2021-1A-A (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.86% (a)	10/15/2034	26,888,690
1,698,047	Anchorage Capital Ltd., Series 2014-3RA-A (Secured Overnight Financing Rate 3 Month + 1.31%)	6.70% (a)	01/28/2031	1,697,114
23,000,000	Anchorage Capital Ltd., Series 2021-19A-A (Secured Overnight Financing Rate 3 Month + 1.47%, 1.21% Floor)	6.87% (a)	10/15/2034	22,980,241
2,000,000	Atlas Senior Loan Fund Ltd., Series 2018-11A-B (Secured Overnight Financing Rate 3 Month + 1.91%)	7.29% (a)	07/26/2031	1,989,091
5,000,000	Bain Capital Credit Ltd., Series 2019-1A-AR (Secured Overnight Financing Rate 3 Month + 1.39%)	6.79% (a)	04/19/2034	5,005,978
29,500,000	Battalion Ltd., Series 2017-11A-AR (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.81% (a)	04/24/2034	29,313,489
10,000,000	Battalion Ltd., Series 2021-20A-A (Secured Overnight Financing Rate 3 Month + 1.44%, 1.18% Floor)	6.84% (a)	07/15/2034	9,953,643
14,000,000	Benefit Street Partners Ltd., Series 2021-24A-A (Secured Overnight Financing Rate 3 Month + 1.43%, 1.17% Floor)	6.85% (a)	10/20/2034	14,018,743
10,500,000	Bridge Street Ltd., Series 2021-1A-A1A (Secured Overnight Financing Rate 3 Month + 1.49%, 1.23% Floor)	6.91% (a)	07/20/2034	10,500,548
9,850,000	Cathedral Lake Ltd., Series 2021-7RA-A (Secured Overnight Financing Rate 3 Month + 1.57%, 1.31% Floor)	6.97% (a)	01/15/2032	9,866,604
20,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (Secured Overnight Financing Rate 3 Month + 1.48%, 1.22% Floor)	6.89% (a)	01/20/2035	19,991,952
4,500,000	CBAM Ltd., Series 2017-2A-AR (Secured Overnight Financing Rate 3 Month + 1.45%, 1.19% Floor)	6.85% (a)	07/17/2034	4,483,281

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,350,000	CFIP Ltd., Series 2017-1A-AR (Secured Overnight Financing Rate 3 Month + 1.49%, 1.23% Floor)	6.89% (a)	10/18/2034	10,342,084
1,800,000	CIFC Funding Ltd., Series 2014-5A-BR2 (Secured Overnight Financing Rate 3 Month + 2.06%, 1.80% Floor)	7.46% (a)	10/17/2031	1,794,840
25,000,000	CQS Ltd., Series 2021-1A-A (Secured Overnight Financing Rate 3 Month + 1.48%, 1.22% Floor)	6.90% (a)	01/20/2035	24,893,957
11,000,000	CQS Ltd., Series 2021-1A-B (Secured Overnight Financing Rate 3 Month + 2.14%, 1.88% Floor)	7.56% (a)	01/20/2035	10,994,676
25,000,000	Dryden Ltd., Series 2020-85A-AR (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.81% (a)	10/15/2035	24,942,707
19,901,702	Elevation Ltd., Series 2018-9A-A1 (Secured Overnight Financing Rate 3 Month + 1.38%, 1.38% Floor)	6.78% (a)	07/15/2031	19,898,745
74,536	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-D (Secured Overnight Financing Rate 3 Month + 4.06%)	9.44% (a)	08/01/2025	47,717
9,032,217	Hayfin Ltd., Series 2018-8A-A (Secured Overnight Financing Rate 3 Month + 1.38%, 1.12% Floor)	6.80% (a)	04/20/2031	9,033,100
6,500,000	Hayfin Ltd., Series 2018-8A-B (Secured Overnight Financing Rate 3 Month + 1.74%, 1.48% Floor)	7.16% (a)	04/20/2031	6,492,995
15,000,000	Jamestown Ltd., Series 2016-9A-A1RR (Secured Overnight Financing Rate 3 Month + 1.50%, 1.24% Floor)	6.88% (a)	07/25/2034	14,995,026
10,000,000	LCM LP, Series 17A-A2RR (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.81% (a)	10/15/2031	9,895,740
14,000,000	Logan Ltd., Series 2022-1A-B (Secured Overnight Financing Rate 3 Month + 2.05%, 2.05% Floor)	7.46% (a)	04/21/2035	14,054,747
3,000,000	Madison Park Funding Ltd., Series 2017-26A-BR (Secured Overnight Financing Rate 3 Month + 1.86%)	7.25% (a)	07/29/2030	3,007,808
8,625,000	Marathon Ltd., Series 2017-9A-A2 (Secured Overnight Financing Rate 3 Month + 2.01%)	7.41% (a)	04/15/2029	8,597,990
25,000,000	Marble Point Ltd., Series 2018-2A-A1R (Secured Overnight Financing Rate 3 Month + 1.54%, 1.28% Floor)	6.96% (a)	01/20/2032	25,004,763
29,500,000	Marble Point Ltd., Series 2020-1A-A (Secured Overnight Financing Rate 3 Month + 1.56%, 1.30% Floor)	6.98% (a)	04/20/2033	29,336,307
25,000,000	Marble Point Ltd., Series 2021-2A-A (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.84% (a)	07/25/2034	24,945,943
23,000,000	Marble Point Ltd., Series 2021-3A-A1 (Secured Overnight Financing Rate 3 Month + 1.50%, 1.24% Floor)	6.90% (a)	10/17/2034	22,944,071
15,649,801	MKS Ltd., Series 2017-1A-AR (Secured Overnight Financing Rate 3 Month + 1.26%, 1.00% Floor)	6.68% (a)	07/20/2030	15,636,827
4,606,053	MKS Ltd., Series 2017-2A-A (Secured Overnight Financing Rate 3 Month + 1.45%, 1.19% Floor)	6.87% (a)	01/20/2031	4,607,241
10,000,000	MP Ltd., Series 2015-2A-ARR (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.85% (a)	04/28/2034	9,972,601
21,673,091	Nassau Ltd., Series 2018-1A-A (Secured Overnight Financing Rate 3 Month + 1.41%)	6.81% (a)	07/15/2031	21,669,335
7,692,184	Northwoods Capital Ltd., Series 2017-16A-A (Secured Overnight Financing Rate 3 Month + 1.53%)	6.91% (a)	11/15/2030	7,700,819
9,425,012	OFSI Fund Ltd., Series 2018-1A-A (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.81% (a)	07/15/2031	9,431,854
13,500,000	Regal Rexnord Corporation, Series 2021-3A-A1 (Secured Overnight Financing Rate 3 Month + 1.58%, 1.32% Floor)	6.98% (a)	04/15/2034	13,495,356
14,000,000	Sandstone Peak Ltd., Series 2021-1A-A1 (Secured Overnight Financing Rate 3 Month + 1.48%, 1.22% Floor)	6.88% (a)	10/15/2034	13,983,463

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
25,000,000	Sound Point Ltd., Series 2019-2A-AR (Secured Overnight Financing Rate 3 Month + 1.43%, 1.17% Floor)	6.83% (a)	07/15/2034	24,889,270
11,000,000	Steele Creek Ltd., Series 2019-1A-BR (Secured Overnight Financing Rate 3 Month + 2.06%, 1.80% Floor)	7.46% (a)	04/15/2032	10,935,582
18,000,000	Steele Creek Ltd., Series 2019-2A-AR (Secured Overnight Financing Rate 3 Month + 1.43%, 1.17% Floor)	6.83% (a)	07/15/2032	17,872,661
9,000,000	Steele Creek Ltd., Series 2019-2A-BR (Secured Overnight Financing Rate 3 Month + 2.11%, 1.85% Floor)	7.51% (a)	07/15/2032	8,957,145
20,000,000	Trimaran CAVU LLC, Series 2021-3A-A (Secured Overnight Financing Rate 3 Month + 1.47%, 1.21% Floor)	6.87% (a)	01/18/2035	19,935,746
10,000,000	Venture Ltd., Series 2018-34A-A (Secured Overnight Financing Rate 3 Month + 1.49%, 1.23% Floor)	6.89% (a)	10/15/2031	10,004,549
15,990,000	Wellfleet Ltd., Series 2020-2A-AR (Secured Overnight Financing Rate 3 Month + 1.48%, 1.22% Floor)	6.88% (a)	07/15/2034	15,982,504
25,000,000	Whitebox Ltd., Series 2021-3A-A1 (Secured Overnight Financing Rate 3 Month + 1.48%, 1.22% Floor)	6.88% (a)	10/15/2034	24,969,370
Total Collateralized Loan Obligations (Cost \$648,957,111)				647,956,913

Foreign Corporate Bonds - 4.9%

1,557,563	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	1,278,543
324,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	317,752
3,300,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	2,942,131
1,600,000	Adani Transmission Step-One Ltd.	4.00%	08/03/2026	1,469,336
3,309,000	AerCap Global Aviation Trust	6.45% (a)	04/15/2027	3,428,428
3,877,494	AI Candelaria Spain S.A.	7.50%	12/15/2028	3,678,539
650,000	AngloGold Ashanti Ltd.	3.38%	11/01/2028	585,566
3,900,000	Avolon Holdings Funding Ltd.	2.13% (a)	02/21/2026	3,616,252
3,100,000	Banco Bilbao Vizcaya Argentaria Colombia S.A.	4.88%	04/21/2025	3,021,709
1,000,000	Banco Continental SAECA	2.75%	12/10/2025	938,996
1,850,000	Banco Continental SAECA	2.75% (a)	12/10/2025	1,737,142
2,200,000	Banco de Bogota S.A.	6.25%	05/12/2026	2,173,806
5,700,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25% (a)	09/30/2031	5,218,294
200,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	183,098
1,200,000	Banco Inbursa S.A. Institucion De Banca Multiple Grupo Financiero Inbursa	4.38%	04/11/2027	1,160,829
1,350,000	Banco Industrial S.A. (5 Year CMT Rate + 4.44%)	4.88%	01/29/2031	1,271,775
4,250,000	Banco Internacional del Peru S.A.A. Interbank (5 Year CMT Rate + 3.71%)	4.00%	07/08/2030	4,073,115
1,700,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand (5 Year CMT Rate + 3.00%)	7.53%	10/01/2028	1,780,407
1,800,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	6.91%	10/18/2027	1,800,391
3,580,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	3,321,291
1,805,000	Bank of Montreal	1.50%	01/10/2025	1,740,164
1,715,000	Bank of Nova Scotia	4.75%	02/02/2026	1,711,733
2,080,000	BAT Capital Corporation	2.79%	09/06/2024	2,038,573
1,485,000	BAT International Finance PLC	1.67%	03/25/2026	1,379,926
1,650,000	BBVA Banco Continental S.A. (5 Year CMT Rate + 2.75%)	5.25%	09/22/2029	1,631,541
500,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	453,422

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,730,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	3,689,560
2,715,000	BHP Billiton Finance USA Ltd.	5.25%	09/08/2026	2,777,002
1,705,000	BMW US Capital LLC	6.01% (a)(e)	08/11/2025	1,710,165
3,580,000	BNP Paribas S.A. (Secured Overnight Financing Rate 3 Month + 2.50%)	4.71% (a)	01/10/2025	3,579,736
3,505,000	BPCE S.A.	2.38% (a)	01/14/2025	3,390,964
4,800,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	4,132,512
600,000	BRF GmbH	4.35%	09/29/2026	567,458
1,000,000	Camposol S.A.	6.00%	02/03/2027	697,057
2,125,000	Canadian Imperial Bank of Commerce	3.95%	08/04/2025	2,092,163
3,605,000	Canadian Pacific Railway Company	1.35%	12/02/2024	3,477,431
700,000	Cencosud S.A.	5.15%	02/12/2025	692,534
5,600,000	Chile Electricity PEC S.p.A.	0.00% (a)	01/25/2028	4,477,016
3,475,000	Commonwealth Bank of Australia (Secured Overnight Financing Rate + 0.40%)	5.76% (a)	07/07/2025	3,467,298
3,000,000	Cosan Overseas Ltd.	7.00%	01/20/2027	3,025,830
2,700,000	Credicorp Ltd.	2.75%	06/17/2025	2,575,866
2,095,000	Daimler Truck Finance North America LLC	1.63% (a)	12/13/2024	2,019,607
1,400,000	Daimler Truck Finance North America LLC	5.15% (a)	01/16/2026	1,404,515
4,500,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	4,174,155
92,218	Digicel Group Holdings Ltd.	0.00% (a)(f)	12/31/2030	84,505
293,954	Digicel Group Holdings Ltd.	0.00% (a)(f)	12/31/2030	24,572
4,394	Digicel Group Holdings Ltd.	0.00% (a)(f)	12/31/2030	3,904
199,263	Digicel Group Holdings Ltd.	0.00% (a)(f)	12/31/2030	—
1,055,902	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	951,157
1,782,620	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	1,691,181
1,770,000	Enbridge, Inc.	2.50%	02/14/2025	1,717,670
100,000	Enbridge, Inc.	5.97%	03/08/2026	100,027
1,300,000	Equate Petrochemical B.V.	4.25%	11/03/2026	1,258,964
2,326,471	Fenix Power Peru S.A.	4.32%	09/20/2027	2,176,355
2,000,000	Freeport Indonesia PT	4.76%	04/14/2027	1,975,000
950,000	Freeport Indonesia PT	4.76% (a)	04/14/2027	938,125
4,500,000	Freeport-McMoRan, Inc.	4.13%	03/01/2028	4,310,152
2,909,700	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	2,741,453
3,611,000	Glencore Funding LLC	4.00% (a)	04/16/2025	3,551,500
1,500,000	Global Bank Corporation (3 Month LIBOR USD + 3.30%)	5.25% (l)	04/16/2029	1,344,330
423,600	GNL Quintero S.A.	4.63%	07/31/2029	416,947
775,000	Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024	770,765
2,000,000	Grupo de Inversiones Suramericana S.A.	5.50%	04/29/2026	1,965,066
1,756,420	Guara Norte SARL	5.20%	06/15/2034	1,602,036
316,000	Hunt Oil Company of Peru LLC	6.38% (a)	06/01/2028	311,812
1,000,000	Industrias Penoles SAB de CV	4.15%	09/12/2029	934,537
2,836,000	Inkia Energy Ltd.	5.88%	11/09/2027	2,712,085
295,655	Interoceanica Finance Ltd.	0.00%	11/30/2025	276,438
35,034	Invepar Holdings	0.00% (d)(f)	12/30/2028	—

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,100,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	2,971,303
1,200,000	JBS USA Luxembourg S.A.	2.50%	01/15/2027	1,105,062
1,012,000	JBS USA Luxembourg S.A.	3.00%	02/02/2029	891,040
1,850,000	JDE Peet's NV	0.80% (a)	09/24/2024	1,779,952
966,000	JSW Hydro Energy Ltd.	4.13%	05/18/2031	842,724
1,038,739	LLPL Capital Pte Ltd.	6.88%	02/04/2039	1,002,518
1,690,000	Macquarie Group Ltd. (Secured Overnight Financing Rate + 1.20%)	6.61% (a)	12/07/2026	1,697,869
4,400,000	MEGlobal Canada ULC	5.00% (a)	05/18/2025	4,355,780
400,000	MEGlobal Canada ULC	5.00%	05/18/2025	395,980
600,000	Mercury Chile Holdco LLC	6.50%	01/24/2027	559,675
1,500,000	Mercury Chile Holdco LLC	6.50% (a)	01/24/2027	1,399,186
189,636	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	184,961
810,000	Millicom International Cellular S.A.	6.63%	10/15/2026	794,655
2,565,000	Millicom International Cellular S.A.	5.13%	01/15/2028	2,391,836
4,700,000	Minejesa Capital B.V.	4.63%	08/10/2030	4,470,875
4,570,000	Mitsubishi UFJ Financial Group, Inc.	3.78%	03/02/2025	4,494,807
1,715,000	Mizuho Financial Group, Inc. (Secured Overnight Financing Rate + 0.96%)	6.36%	05/22/2026	1,714,489
691,718	Mong Duong Finance Holdings B.V.	5.13%	05/07/2029	644,147
800,000	Multibank, Inc.	7.75% (a)	02/03/2028	800,672
2,580,352	MV24 Capital B.V.	6.75%	06/01/2034	2,417,313
2,600,000	NBM US Holdings, Inc.	7.00%	05/14/2026	2,631,392
2,750,000	Nutrien Ltd.	4.90%	03/27/2028	2,777,188
1,750,000	NXP B.V.	4.40%	06/01/2027	1,728,532
1,993,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	1,880,316
4,500,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	4,234,690
200,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (a)	09/10/2030	188,208
1,725,000	Royal Bank of Canada	5.90% (e)	01/20/2026	1,712,154
400,000	Sable International Finance Ltd.	5.75%	09/07/2027	378,216
1,650,000	Sasol Financing USA LLC	4.38%	09/18/2026	1,538,452
2,900,000	Sociedad Quimica y Minera de Chile S.A.	4.38%	01/28/2025	2,860,733
1,200,000	St Marys Cement, Inc.	5.75%	01/28/2027	1,216,823
3,535,000	Sumitomo Mitsui Trust Bank Ltd.	5.65% (a)	03/09/2026	3,581,678
1,500,000	Telefonica Celular del Paraguay S.A.	5.88%	04/15/2027	1,462,960
1,810,000	Toronto-Dominion Bank	0.70%	09/10/2024	1,753,248
2,390,000	TransCanada PipeLines Ltd.	6.20%	03/09/2026	2,389,978
1,500,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	1,478,003
4,700,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	4,339,502
1,000,000	UPL Corporation Ltd.	4.50%	03/08/2028	886,961
200,000	Vedanta Resources Ltd.	6.13%	08/09/2024	133,181
1,700,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	851,777
2,520,000	Westpac Banking Corporation (Secured Overnight Financing Rate + 0.72%)	6.12%	11/17/2025	2,525,695
Total Foreign Corporate Bonds (Cost \$214,423,351)				208,226,740

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 0.8%				
3,200,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	2,734,329
707,208	Bioceanico Sovereign Certificate Ltd.	0.00%	06/05/2034	506,721
5,800,000	Colombia Government International Bond	4.50%	01/28/2026	5,719,438
2,850,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25% (l)	07/15/2029	2,826,188
400,000	Dominican Republic International Bond	5.50%	01/27/2025	398,500
3,000,000	Ecopetrol S.A.	4.13%	01/16/2025	2,933,334
1,200,000	Indonesia Asahan Aluminium Persero PT	4.75%	05/15/2025	1,185,798
1,000,000	Korea Development Bank	0.80%	04/27/2026	914,001
3,800,000	Korea Development Bank	1.00%	09/09/2026	3,444,201
2,300,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (a)	04/27/2026	2,112,921
1,000,000	Korea Southern Power Company Ltd.	0.75% (a)	01/27/2026	918,173
666,359	Lima Metro Finance Ltd.	5.88%	07/05/2034	659,997
700,000	ONGC Videsh Vankorneft Pte Ltd.	3.75%	07/27/2026	676,979
700,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	4.13%	05/15/2027	681,569
1,500,000	Petrobras Global Finance B.V.	7.38%	01/17/2027	1,580,760
1,500,000	Republic of South Africa Government Bond	4.88%	04/14/2026	1,483,042
4,500,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	4,290,502
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$34,654,606)				33,066,453

Non-Agency Commercial Mortgage Backed Obligations - 10.1%

2,000,000	Alen Mortgage Trust, Series 2021-ACEN-B (Secured Overnight Financing Rate 1 Month + 1.76%, 1.65% Floor)	7.13% (a)	04/15/2034	1,655,819
40,902,000	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XD	0.55% (a)(b)(g)	05/15/2053	1,147,853
112,682,654	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XA	1.11% (a)(b)(g)	06/15/2054	6,678,667
12,000,000	AREIT Trust, Series 2019-CRE3-C (Secured Overnight Financing Rate 1 Month + 2.01%, 2.01% Floor)	7.38% (a)	09/14/2036	10,989,408
1,251,000	AREIT Trust, Series 2019-CRE3-D (Secured Overnight Financing Rate 1 Month + 2.76%, 2.76% Floor)	8.13% (a)	09/14/2036	1,125,520
2,878,921	AREIT Trust, Series 2022-CRE6-A (Secured Overnight Financing Rate 30 Day Average + 1.25%, 1.25% Floor)	6.59% (a)	01/20/2037	2,826,930
15,176,000	BBCMS Mortgage Trust, Series 2018-TALL-F (Secured Overnight Financing Rate 1 Month + 3.43%, 3.39% Floor)	8.79% (a)	03/15/2037	7,330,878
11,001,000	BBCMS Mortgage Trust, Series 2019-BWAY-E (Secured Overnight Financing Rate 1 Month + 2.96%, 2.85% Floor)	8.33% (a)	11/15/2034	1,672,240
29,456,500	BBCMS Mortgage Trust, Series 2021-C10-XB	1.02% (b)(g)	07/15/2054	1,717,205
21,205,000	BBCMS Mortgage Trust, Series 2021-C10-XD	1.70% (a)(b)(g)	07/15/2054	1,987,464
6,361,317	BB-UBS Trust, Series 2012-TFT-TE	3.56% (a)(b)(f)	06/05/2030	5,093,412
7,999,993	BDS Ltd., Series 2021-FL10-A (Secured Overnight Financing Rate 1 Month + 1.46%, 1.46% Floor)	6.82% (a)	12/16/2036	7,900,881
5,525,208	BDS Ltd., Series 2021-FL9-A (Secured Overnight Financing Rate 1 Month + 1.18%, 1.07% Floor)	6.54% (a)	11/16/2038	5,429,440
157,277,074	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.51% (b)(g)	09/15/2043	3,530,870
165,041,500	BHMS Mortgage Trust, Series 2018-ATLS-XCP	0.00% (a)(b)(g)	07/15/2035	1,650
3,000,000	BPR Trust, Series 2021-TY-C (Secured Overnight Financing Rate 1 Month + 1.81%, 1.70% Floor)	7.18% (a)	09/15/2038	2,863,513

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
6,754,915	BRSP Ltd., Series 2021-FL1-A (Secured Overnight Financing Rate 1 Month + 1.26%, 1.15% Floor)	6.62% (a)	08/19/2038	6,579,537
13,968,000	BRSP Ltd., Series 2021-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.71%, 1.60% Floor)	7.07% (a)	08/19/2038	13,563,724
8,577,000	BSPRT Issuer Ltd., Series 2022-FL8-A (Secured Overnight Financing Rate 30 Day Average + 1.50%, 1.50% Floor)	6.84% (a)	02/15/2037	8,517,235
12,467,074	BSREP Commercial Mortgage Trust, Series 2021-DC-D (Secured Overnight Financing Rate 1 Month + 2.01%, 1.90% Floor)	7.38% (a)	08/15/2038	9,352,254
8,062,487	BX Commercial Mortgage Trust, Series 2020-VKNG-A (Secured Overnight Financing Rate 1 Month + 1.04%, 0.93% Floor)	6.41% (a)	10/15/2037	8,004,271
6,029,069	Carbon Capital Commercial Mortgage Trust, Series 2019-FL2-B (Secured Overnight Financing Rate 1 Month + 2.96%, 2.85% Floor)	8.33% (a)	10/15/2035	5,349,801
44,075,217	CD Commercial Mortgage Trust, Series 2017-CD3-XA	0.95% (b)(g)	02/10/2050	970,959
52,654,612	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.22% (b)(g)	05/10/2050	1,614,406
2,950,000	CD Commercial Mortgage Trust, Series 2017-CD6-C	4.23% (b)	11/13/2050	2,249,131
18,766,390	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.60% (b)(g)	05/10/2058	492,852
16,201,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-XB	0.90% (b)(g)	06/15/2050	420,021
3,000,000	CHCP Ltd., Series 2021-FL1-AS (Secured Overnight Financing Rate 1 Month + 1.41%, 1.30% Floor)	6.77% (a)	02/15/2038	2,956,665
6,485,527	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	0.94% (b)(g)	10/10/2047	20,339
4,333,448	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.30% (b)(g)	02/10/2048	39,288
10,750,000	Citigroup Commercial Mortgage Trust, Series 2015-GC31-C	4.03% (b)	06/10/2048	8,510,961
17,330,287	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.21% (b)(g)	02/10/2049	336,734
11,256,714	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.65% (b)(g)	04/15/2049	263,913
2,519,000	Citigroup Commercial Mortgage Trust, Series 2016-P4-B	3.38%	07/10/2049	2,230,571
11,739,721	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	1.89% (b)(g)	07/10/2049	410,200
10,947,276	Citigroup Commercial Mortgage Trust, Series 2017-P7-XA	1.08% (b)(g)	04/14/2050	298,294
19,958,000	CLNC Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 1 Month + 3.01%, 2.90% Floor)	8.37% (a)	08/20/2035	18,890,367
5,939,721	COMM Mortgage Trust, Series 2014-UBS5-A3	3.57%	09/10/2047	5,855,154
5,206,816	Commercial Mortgage Pass-Through Trust, Series 2013-CR12-XA	0.72% (b)(g)	10/10/2046	274
1,965,497	Commercial Mortgage Pass-Through Trust, Series 2014-CR17-XA	0.87% (b)(g)	05/10/2047	269
14,486,146	Commercial Mortgage Pass-Through Trust, Series 2015-CR22-XA	0.81% (b)(g)	03/10/2048	89,520
29,775,672	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-XA	0.79% (b)(g)	08/10/2048	291,292
33,951,805	Commercial Mortgage Pass-Through Trust, Series 2015-CR27-XA	0.90% (b)(g)	10/10/2048	407,856
5,373,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.30% (b)	02/10/2048	4,282,517
7,290,221	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-XA	0.97% (b)(g)	02/10/2048	45,354
9,657,000	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-B	4.32% (b)	07/10/2048	9,074,068
40,452,226	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-XA	0.63% (b)(g)	07/10/2048	273,332
12,503,272	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-XA	0.92% (b)(g)	02/10/2049	178,607
11,396,000	Commercial Mortgage Pass-Through Trust, Series 2018-HCLV-D (Secured Overnight Financing Rate 1 Month + 2.47%, 2.18% Floor)	7.83% (a)	09/15/2033	7,629,981
25,008,112	CSAIL Commercial Mortgage Trust, Series 2015-C1-XA	0.80% (b)(g)	04/15/2050	109,180
2,862,825	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	1.86% (b)(g)	01/15/2049	88,828
122,460,231	CSAIL Commercial Mortgage Trust, Series 2021-C20-XA	0.99% (b)(g)	03/15/2054	6,253,554
9,873,828	CSMC Trust, Series 2014-USA-X1	0.54% (a)(b)(g)	09/15/2037	58,361
3,350,000	CSMC Trust, Series 2021-ADV-C (Secured Overnight Financing Rate 1 Month + 2.41%, 2.30% Floor)	7.78% (a)	07/15/2038	2,136,590

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
16,140,294	DBJPM Mortgage Trust, Series 2016-C1-XA	1.37% (b)(g)	05/10/2049	354,378
5,344,584	FS Rialto, Series 2021-FL2-A (Secured Overnight Financing Rate 1 Month + 1.33%, 1.33% Floor)	6.69% (a)	05/16/2038	5,272,368
10,700,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-C (Secured Overnight Financing Rate 1 Month + 2.11%, 2.00% Floor)	7.48% (a)	07/15/2039	10,113,683
2,314,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSD	4.90% (a)(b)	03/10/2033	1,980,616
2,893,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSE	4.90% (a)(b)	03/10/2033	2,421,470
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-E (Secured Overnight Financing Rate 1 Month + 2.40%, 2.10% Floor)	7.76% (a)	07/15/2031	1,825,126
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-F (Secured Overnight Financing Rate 1 Month + 3.10%, 2.80% Floor)	8.46% (a)	07/15/2031	1,194,507
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-G (Secured Overnight Financing Rate 1 Month + 4.22%, 3.93% Floor)	9.58% (a)	07/15/2031	367,632
3,058,700	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-E (Secured Overnight Financing Rate 1 Month + 3.46%, 3.35% Floor)	8.83% (a)	11/15/2036	2,871,264
3,172,863	GS Mortgage Securities Trust, Series 2014-GC24-XA	0.68% (b)(g)	09/10/2047	7,164
28,235,277	GS Mortgage Securities Trust, Series 2015-GC32-XA	0.68% (b)(g)	07/10/2048	233,599
8,426,141	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.75% (b)(g)	11/10/2048	94,827
14,054,496	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.73% (b)(g)	05/10/2049	413,920
24,351,843	GS Mortgage Securities Trust, Series 2016-GS3-XA	1.19% (b)(g)	10/10/2049	593,006
14,505,000	GSCG Trust, Series 2019-600C-E	3.99% (a)(b)(f)	09/06/2034	1,525,613
6,339,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-B	4.40% (b)	07/15/2047	5,880,510
13,898,488	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA	0.88% (b)(g)	01/15/2049	188,772
30,895,842	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.57% (b)(g)	12/15/2049	391,160
336,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-CFX	4.95% (a)	07/05/2033	261,757
4,216,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-C	4.34% (a)	05/05/2032	4,123,176
4,314,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-D	4.45% (a)(b)	05/05/2032	4,207,669
5,040,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-E	4.45% (a)(b)	05/05/2032	4,900,271
5,287,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-F	4.45% (a)(b)	05/05/2032	5,124,282
5,775,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.45% (a)(b)	05/05/2032	5,553,783
11,575,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	5,041,145
6,153,490	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2022-NLP-A (Secured Overnight Financing Rate 1 Month + 0.60%, 0.60% Floor)	5.96% (a)	04/15/2037	5,675,389
2,342,585	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.48% (b)(g)	02/15/2047	89
1,500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-B	4.48% (b)	09/15/2047	1,447,880
500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.48% (b)	09/15/2047	467,096
15,656,822	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.80% (b)(g)	11/15/2047	58,464
5,287,890	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.80% (a)(b)	02/15/2048	3,268,295

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,828,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-B	4.12% (b)	05/15/2048	2,651,230
12,721,487	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.54% (b)(g)	05/15/2048	70,003
21,227,094	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.42% (b)(g)	07/15/2048	108,929
8,812,169	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.81% (b)(g)	08/15/2048	90,891
13,847,798	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.10% (b)(g)	11/15/2048	144,336
7,942,000	KREF Ltd., Series 2021-FL2-B (Secured Overnight Financing Rate 1 Month + 1.76%, 1.65% Floor)	7.13% (a)	02/15/2039	7,414,008
3,506,000	KREF Ltd., Series 2022-FL3-A (Secured Overnight Financing Rate 1 Month + 1.45%, 1.45% Floor)	6.81% (a)	02/17/2039	3,459,510
10,000,000	LCCM Trust, Series 2017-LC26-C	4.71% (a)	07/12/2050	8,068,054
6,367,000	LCCM Trust, Series 2021-FL3-AS (Secured Overnight Financing Rate 1 Month + 1.91%, 1.91% Floor)	7.28% (a)	11/15/2038	6,181,370
2,400,000	LCCM Trust, Series 2021-FL3-B (Secured Overnight Financing Rate 1 Month + 2.31%, 2.31% Floor)	7.68% (a)	11/15/2038	2,299,704
1,038,504	LoanCore Issuer Ltd., Series 2019-CRE2-B (Secured Overnight Financing Rate 1 Month + 1.81%, 1.70% Floor)	7.18% (a)	05/15/2036	1,026,852
6,347,496	LoanCore Issuer Ltd., Series 2021-CRE5-A (Secured Overnight Financing Rate 1 Month + 1.41%, 1.41% Floor)	6.78% (a)	07/15/2036	6,253,362
8,100,000	LoanCore Issuer Ltd., Series 2021-CRE6-A (Secured Overnight Financing Rate 1 Month + 1.41%, 1.30% Floor)	6.78% (a)	11/15/2038	7,949,413
5,735,000	LoanCore Issuer Ltd., Series 2022-CRE7-A (Secured Overnight Financing Rate 30 Day Average + 1.55%, 1.55% Floor)	6.89% (a)	01/17/2037	5,705,861
6,062,853	LSTAR Commercial Mortgage Trust, Series 2016-4-XA	1.68% (a)(b)(g)	03/10/2049	90,173
60,664,778	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.82% (a)(b)(g)	03/10/2050	1,003,280
3,890,000	MF1 Ltd., Series 2022-FL8-A (Secured Overnight Financing Rate 1 Month + 1.35%, 1.35% Floor)	6.71% (a)	02/19/2037	3,843,382
12,550,000	MF1 Ltd., Series 2022-FL8-AS (Secured Overnight Financing Rate 1 Month + 1.75%, 1.75% Floor)	7.11% (a)	02/19/2037	12,378,488
11,933,000	MFT Trust, Series 2020-ABC-D	3.48% (a)(b)	02/10/2042	5,005,848
9,902,927	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.16% (a)(b)	10/15/2030	5,498,799
97,739	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C14-XA	0.81% (b)(g)	02/15/2047	5
500,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.47% (b)	10/15/2047	476,721
15,968,392	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	1.15% (b)(g)	01/15/2049	270,832
711,000	Morgan Stanley Capital Trust, Series 2019-NUGS-F (Secured Overnight Financing Rate 1 Month + 2.96%, 4.34% Floor)	8.32% (a)(f)	12/15/2036	133,062
13,327,000	Morgan Stanley Capital Trust, Series 2019-PLND-E (Secured Overnight Financing Rate 1 Month + 2.26%, 2.15% Floor)	7.63% (a)	05/15/2036	9,282,903
1,331,000	Morgan Stanley Capital Trust, Series 2019-PLND-F (Secured Overnight Financing Rate 1 Month + 2.91%, 2.80% Floor)	8.28% (a)	05/15/2036	647,596
9,940,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (Prime Rate)	8.50% (a)	06/15/2035	4,147,889
8,191,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ1	3.50% (a)(b)	01/15/2037	6,725,980
4,742,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ2	3.50% (a)(b)	01/15/2037	3,612,342

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,437,735	Ready Capital Mortgage Financing LLC, Series 2021-FL7-A (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	6.67% (a)	11/25/2036	3,399,171
1,500,000	SFO Commercial Mortgage Trust, Series 2021-555-C (Secured Overnight Financing Rate 1 Month + 1.91%, 1.80% Floor)	7.28% (a)	05/15/2038	1,319,761
168,062,650	SLG Office Trust, Series 2021-OVA-X	0.26% (a)(b)(g)	07/15/2041	2,504,100
459,000	STWD Ltd., Series 2019-FL1-C (Secured Overnight Financing Rate 1 Month + 2.06%, 2.06% Floor)	7.43% (a)	07/15/2038	413,965
8,744,000	STWD Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 1 Month + 2.46%, 2.46% Floor)	7.83% (a)	07/15/2038	7,800,898
6,388,507	STWD Ltd., Series 2021-FL2-A (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	6.67% (a)	04/18/2038	6,266,960
11,630,000	TRTX Issuer Ltd., Series 2022-FL5-A (Secured Overnight Financing Rate 30 Day Average + 1.65%, 1.65% Floor)	6.99% (a)	02/15/2039	11,326,492
1,500,000	UBS Commercial Mortgage Trust, Series 2017-C4-C	4.53% (b)	10/15/2050	1,279,438
66,276,691	UBS Commercial Mortgage Trust, Series 2018-C13-XA	0.76% (b)(g)	10/15/2051	1,809,360
6,009,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.68% (b)	02/15/2051	5,004,571
1,067,000	UBS Commercial Mortgage Trust, Series 2018-C9-C	4.95% (b)	03/15/2051	664,465
1,990,000	VMC Finance LLC, Series 2022-FL5-A (Secured Overnight Financing Rate 30 Day Average + 1.90%, 1.90% Floor)	7.24% (a)	02/18/2039	1,953,595
540,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/15/2047	509,882
9,208,790	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	0.83% (b)(g)	02/15/2048	54,889
48,421,978	Wells Fargo Commercial Mortgage Trust, Series 2015-C30-XA	0.87% (b)(g)	09/15/2058	524,904
22,542,490	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.59% (b)(g)	07/15/2058	143,442
10,178,471	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-XA	1.56% (b)(g)	03/15/2059	264,458
20,706,539	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.59% (b)(g)	11/15/2049	612,860
65,985,953	Wells Fargo Commercial Mortgage Trust, Series 2017-C38-XA	0.93% (b)(g)	07/15/2050	1,607,642
22,198,121	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-XA	1.60% (b)(g)	08/15/2052	1,347,235
62,510,272	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.52% (b)(g)	04/15/2054	4,706,961
5,250,000	Wells Fargo Commercial Mortgage Trust, Series 2022-ONL-A	3.86% (a)	12/15/2039	4,783,319
1,261,241	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	0.89% (b)(g)	03/15/2047	408
5,889,916	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	0.98% (b)(g)	08/15/2047	28,339
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$588,365,918)				428,524,859

Non-Agency Residential Collateralized Mortgage Obligations - 10.6%

4,716,745	ACE Securities Corporation Home Equity Loan Trust, Series 2006- CW1-A2D (Secured Overnight Financing Rate 1 Month + 0.63%, 0.52% Floor)	5.99%	07/25/2036	3,708,204
7,098,217	ACE Securities Corporation Home Equity Loan Trust, Series 2007- WM1-A2B (Secured Overnight Financing Rate 1 Month + 0.23%, 0.12% Floor)	5.59%	11/25/2036	2,918,844
4,727,090	Adjustable Rate Mortgage Trust, Series 2006-1-6A1 (Secured Overnight Financing Rate 1 Month + 0.37%, 0.26% Floor)	5.73%	03/25/2036	2,789,818
4,053,508	AJAX Mortgage Loan Trust, Series 2021-C-A	2.12% (a)(c)	01/25/2061	3,935,274
2,164,156	American Home Mortgage Investment Trust, Series 2004-2-M1 (Secured Overnight Financing Rate 1 Month + 1.01%, 0.90% Floor, 11.00% Cap)	6.37%	02/25/2044	1,986,688
2,240,893	Angel Oak Mortgage Trust LLC, Series 2020-2-A1A	2.53% (a)(b)	01/26/2065	2,074,118
410,346	Angel Oak Mortgage Trust LLC, Series 2020-6-A3	1.78% (a)(b)	05/25/2065	361,084
7,249,724	Angel Oak Mortgage Trust, Series 2021-7-A1	1.98% (a)(b)	10/25/2066	6,151,543
994,099	Arroyo Mortgage Trust, Series 2019-1-A1	3.81% (a)(b)	01/25/2049	952,905
522,316	Arroyo Mortgage Trust, Series 2019-2-A2	3.50% (a)(b)	04/25/2049	491,100

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
3,960,000	Arroyo Mortgage Trust, Series 2019-3-A3	3.42% (a)(b)	10/25/2048	3,694,706
1,007,263	Banc of America Funding Trust, Series 2006-7-T2A1	5.88% (b)	10/25/2036	863,942
9,847,442	Banc of America Funding Trust, Series 2015-R2-4A2 (Secured Overnight Financing Rate 1 Month + 0.28%, 0.17% Floor)	2.86% (a)(f)	09/29/2036	7,330,756
1,997,237	Banc of America Funding Trust, Series 2015-R2-9A2	4.73% (a)(e)	03/27/2036	1,648,598
1,005,231	Banc of America Mortgage Trust, Series 2005-I-2A5	4.75% (b)	10/25/2035	935,041
2,298,156	Banc of America Mortgage Trust, Series 2007-3-1A1	6.00%	09/25/2037	1,864,216
6,737,921	BCAP LLC Trust, Series 2009-RR4-7A2	6.00% (a)(b)	03/26/2037	2,712,328
1,292,103	BCAP LLC Trust, Series 2012-RR1-3A4	5.50% (a)(b)(f)	10/26/2035	836,887
15,718,349	BRAVO Residential Funding Trust, Series 2021-B-A1	2.12% (a)(c)	04/01/2069	15,635,146
2,331,433	BRAVO Residential Funding Trust, Series 2021-NQM2-A3	1.44% (a)(b)	03/25/2060	2,161,318
8,279,557	BRAVO Residential Funding Trust, Series 2022-RPL1-A1	2.75% (a)(b)	09/25/2061	7,509,341
707,075	CHL Mortgage Pass-Through Trust, Series 2005-10-A2	5.50%	05/25/2035	578,963
9,872,899	CHL Mortgage Pass-Through Trust, Series 2006-20-1A18 (Secured Overnight Financing Rate 1 Month + 0.76%, 0.65% Floor, 6.00% Cap)	6.00%	02/25/2037	3,958,570
1,576,553	CHL Mortgage Pass-Through Trust, Series 2006-21-A10	5.75%	02/25/2037	718,528
542,671	CHL Mortgage Pass-Through Trust, Series 2007-14-A15	6.50%	09/25/2037	299,734
1,611,304	Citigroup Mortgage Loan Trust, Series 2020-EXP1-A1A	1.80% (a)(b)	05/25/2060	1,469,643
592,986	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	517,143
133,307	COLT Mortgage Loan Trust, Series 2020-3-A3	2.38% (a)(b)	04/27/2065	126,037
2,981,552	COLT Mortgage Loan Trust, Series 2021-1R-A1	0.86% (a)(b)	05/25/2065	2,528,492
5,056,562	COLT Mortgage Loan Trust, Series 2021-5-A1	1.73% (a)(b)	11/26/2066	4,307,048
5,861,973	COLT Mortgage Loan Trust, Series 2022-2-A1	2.99% (a)(c)	02/25/2067	5,323,344
291,278	Countrywide Alternative Loan Trust, Series 2005-23CB-A15	5.50%	07/25/2035	238,377
998,274	Countrywide Alternative Loan Trust, Series 2005-28CB-1A6	5.50%	08/25/2035	854,391
3,988,430	Countrywide Alternative Loan Trust, Series 2005-49CB-A6	5.50%	11/25/2035	2,665,874
1,516,151	Countrywide Alternative Loan Trust, Series 2005-61-1A2 (Secured Overnight Financing Rate 1 Month + 0.85%, 0.74% Floor)	6.21%	12/25/2035	1,317,666
7,256,149	Countrywide Alternative Loan Trust, Series 2005-62-1A1 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor)	6.07%	12/25/2035	5,468,223
7,575,607	Countrywide Alternative Loan Trust, Series 2006-16CB-A5	6.00%	06/25/2036	4,229,666
1,453,764	Countrywide Alternative Loan Trust, Series 2006-32CB-A21	5.50%	11/25/2036	806,757
2,254,448	Countrywide Alternative Loan Trust, Series 2006-34-A6	6.25%	11/25/2046	1,114,859
5,640,835	Countrywide Alternative Loan Trust, Series 2006-36T2-1A3	5.75%	12/25/2036	2,217,746
1,358,087	Countrywide Alternative Loan Trust, Series 2006-J4-2A9	6.00%	07/25/2036	786,698
1,512,152	Countrywide Alternative Loan Trust, Series 2006-J6-A5	6.00%	09/25/2036	784,790
2,300,608	Countrywide Alternative Loan Trust, Series 2006-OA12-A1B (Secured Overnight Financing Rate 1 Month + 0.30%, 0.19% Floor)	5.66%	09/20/2046	2,314,362
3,737,665	Countrywide Alternative Loan Trust, Series 2006-OA21-A1 (Secured Overnight Financing Rate 1 Month + 0.30%, 0.19% Floor)	5.66%	03/20/2047	3,061,154
10,905,884	Countrywide Alternative Loan Trust, Series 2007-12T1-A11	6.00%	06/25/2037	5,197,581
9,784,372	Countrywide Alternative Loan Trust, Series 2007-12T1-A5	6.00%	06/25/2037	4,663,085
290,465	Countrywide Alternative Loan Trust, Series 2007-15CB-A7	6.00%	07/25/2037	177,120
4,204,835	Countrywide Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	2,284,007
10,611,710	Countrywide Alternative Loan Trust, Series 2007-9T1-1A6	6.00%	05/25/2037	5,307,996
2,452	Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1	4.50%	11/25/2034	2,078

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,028,137	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	6.00%	12/25/2035	729,309
51,034	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5	6.00%	12/25/2035	39,810
454,533	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9	5.50%	10/25/2035	248,763
21,040,300	Credit Suisse Mortgage-Backed Trust, Series 2019-RP10-A1	3.09% (a)(b)	12/26/2059	21,046,053
8,613,386	CSMC Trust, Series 2009-8R-8A2	6.00% (a)(b)	03/26/2037	3,436,600
414,903	CSMC Trust, Series 2011-12R-3A5	5.09% (a)(b)	07/27/2036	399,547
367,320	CSMC Trust, Series 2021-JR1-A1	2.47% (a)(b)	09/27/2066	363,604
17,366,098	CSMC Trust, Series 2022-NQM1-A1	2.27% (a)(b)	11/25/2066	14,911,393
6,694,442	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR4-A1 (Secured Overnight Financing Rate 1 Month + 0.37%, 0.26% Floor)	5.73%	12/25/2036	2,200,876
4,442,178	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR4-A2 (Secured Overnight Financing Rate 1 Month + 0.49%, 0.38% Floor, 10.50% Cap)	5.85%	12/25/2036	1,438,317
197,387	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA2-A1 (12 Month US Treasury Average + 0.77%, 0.77% Floor)	5.78%	04/25/2047	167,681
372,790	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A1A	6.01% (b)	10/25/2036	313,497
327,798	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2	6.50% (a)(b)	07/27/2037	269,661
3,123,815	GCAT Trust, Series 2020-NQM2-A1	1.56% (a)(c)	04/25/2065	2,877,744
6,891,537	GCAT Trust, Series 2021-NQM4-A3	1.56% (a)(b)	08/25/2066	5,403,449
5,253,660	GSAA Home Equity Trust, Series 2006-19-A3A (Secured Overnight Financing Rate 1 Month + 0.59%, 0.48% Floor)	5.95%	12/25/2036	1,984,278
324,031	GSR Mortgage Loan Trust, Series 2006-2F-3A4	6.00%	02/25/2036	151,228
2,254,111	Harborview Mortgage Loan Trust, Series 2006-1-2A1A (Secured Overnight Financing Rate 1 Month + 0.59%, 0.48% Floor)	5.95%	03/19/2036	2,076,896
710,392	Impac Secured Assets Trust, Series 2006-5-1A1C (Secured Overnight Financing Rate 1 Month + 0.65%, 0.54% Floor, 11.50% Cap)	6.01%	02/25/2037	635,315
643,547	IndyMac INDX Mortgage Loan Trust, Series 2006-AR5-2A1	3.44% (b)	05/25/2036	592,213
32,547,763	JP Morgan Alternative Loan Trust, Series 2005-S1-1A4	6.00%	12/25/2035	12,195,103
3,405,481	JP Morgan Alternative Loan Trust, Series 2007-S1-A2 (Secured Overnight Financing Rate 1 Month + 0.79%, 0.68% Floor, 11.50% Cap)	6.15%	04/25/2047	3,242,322
11,208,229	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC2-A5 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor)	5.97%	07/25/2036	4,806,829
5,860,484	JP Morgan Resecuritization Trust, Series 2014-4-1C	0.00% (a)(b)(f)	01/26/2036	1,825,531
408,366	Legacy Mortgage Asset Trust, Series 2020-SL1-A	5.73% (a)(c)	01/25/2060	408,426
2,632,440	Legacy Mortgage Asset Trust, Series 2021-GS1-A1	1.89% (a)(c)	10/25/2066	2,584,942
189,874	Lehman Mortgage Trust, Series 2006-1-1A3	5.50%	02/25/2036	95,620
9,025,190	Lehman Mortgage Trust, Series 2007-15N-3A1 (Secured Overnight Financing Rate 1 Month + 0.36%, 0.25% Floor)	5.72%	08/25/2047	7,637,785
16,074,877	Long Beach Mortgage Loan Trust, Series 2006-11-2A2 (Secured Overnight Financing Rate 1 Month + 0.31%, 0.20% Floor)	5.67%	12/25/2036	5,705,469
9,712,748	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (Secured Overnight Financing Rate 1 Month + 0.49%, 0.38% Floor)	5.85%	03/25/2046	3,500,062
68,579	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	5.92% (b)	04/25/2036	37,541
1,517,383	MASTR Adjustable Rate Mortgages Trust, Series 2006-OA2-4A1A (12 Month US Treasury Average + 0.85%, 0.85% Floor)	5.86%	12/25/2046	1,376,513

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
336,896	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A6	6.00%	03/25/2037	124,160
1,190,428	Merrill Lynch Mortgage Investors Trust, Series 2006-AF1-AF2C	6.25%	08/25/2036	495,262
35,504,343	Merrill Lynch Mortgage Investors Trust, Series 2006-RM2-A1A (Secured Overnight Financing Rate 1 Month + 0.48%, 0.37% Floor)	5.84%	05/25/2037	10,006,019
4,404,843	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A2A (Secured Overnight Financing Rate 1 Month + 0.35%, 0.24% Floor)	5.71%	02/25/2037	1,323,141
6,811,192	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A2B (Secured Overnight Financing Rate 1 Month + 0.53%, 0.42% Floor)	5.89%	02/25/2037	2,046,060
4,815,680	MFA Trust, Series 2021-NQM2-A3	1.47% (a)(b)	11/25/2064	4,122,253
228,131	Morgan Stanley Mortgage Loan Trust, Series 2006-2-7A1	5.46% (b)	02/25/2036	132,338
462,848	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	5.69% (a)(b)	10/25/2060	457,984
3,921,191	Nomura Resecuritization Trust, Series 2015-8R-4A4	4.48% (a)(b)	11/25/2047	3,192,624
439,300	OBX Trust, Series 2020-EXP2-A3	2.50% (a)(b)	05/25/2060	359,209
3,075,037	OBX Trust, Series 2021-NQM2-A3	1.56% (a)(b)	05/25/2061	2,397,481
6,288,209	OBX Trust, Series 2022-NQM1-A1	2.31% (a)(b)	11/25/2061	5,420,159
2,100,696	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (a)(c)	09/27/2060	2,111,275
2,915,640	Pretium Mortgage Credit Partners LLC, Series 2021-NPL2-A1	1.99% (a)(c)	06/27/2060	2,828,930
26,275,993	Pretium Mortgage Credit Partners LLC, Series 2021-NPL3-A1	1.87% (a)(c)	07/25/2051	25,401,534
5,085,887	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (a)(c)	02/25/2061	4,974,590
5,174,969	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (a)(c)	07/25/2051	4,996,688
4,953,087	PRPM LLC, Series 2021-6-A1	1.79% (a)(c)	07/25/2026	4,822,584
583,078	RBSSP Resecuritization Trust, Series 2009-2-3A2 (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor)	5.10% (a)	04/26/2035	527,741
507,769	Residential Accredit Loans, Inc., Series 2006-QS12-2A3	6.00%	09/25/2036	409,438
1,319,609	Residential Accredit Loans, Inc., Series 2007-QS4-3A4	6.00%	03/25/2037	1,095,773
1,643,237	Residential Accredit Loans, Inc., Series 2007-QS4-3A9	6.00%	03/25/2037	1,364,474
1,106,155	Residential Accredit Loans, Inc., Series 2007-QS8-A3 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor, 6.00% Cap)	6.00%	06/25/2037	766,199
697,748	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	545,603
4,227,251	Residential Asset Securities Corporation, Series 2004-KS7-A2A (Secured Overnight Financing Rate 1 Month + 0.69%, 0.58% Floor)	5.84%	08/25/2034	3,975,159
689,773	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	292,600
2,099,655	Residential Asset Securitization Trust, Series 2006-A6-1A4	6.00%	07/25/2036	617,756
4,059,822	Residential Funding Mortgage Securities Trust, Series 2007-S1-A1 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor, 6.00% Cap)	6.00%	01/25/2037	2,940,253
5,394,000	Residential Mortgage Loan Trust, Series 2019-2-M1	3.86% (a)(b)	05/25/2059	5,205,622
5,863,096	Securitized Asset Backed Receivables LLC Trust, Series 2006- WM3-A1 (Secured Overnight Financing Rate 1 Month + 0.21%, 0.10% Floor)	5.57%	10/25/2036	1,974,759
1,200,467	Soundview Home Loan Trust, Series 2007-OPT3-2A3 (Secured Overnight Financing Rate 1 Month + 0.29%, 0.18% Floor)	5.65%	08/25/2037	1,166,109
8,000,000	Starwood Mortgage Residential Trust, Series 2020-2-M1E	3.00% (a)	04/25/2060	7,650,198
1,065,138	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22- 4A1	5.23% (b)	12/25/2035	953,120
9,826,536	VCAT LLC, Series 2021-NPL4-A1	1.87% (a)(c)	08/25/2051	9,502,625
5,473,908	VCAT LLC, Series 2021-NPL5-A1	1.87% (a)(c)	08/25/2051	5,381,406
2,843,964	Velocity Commercial Capital Loan Trust, Series 2020-1-M2	2.98% (a)(b)	02/25/2050	2,296,796

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,448,170	Velocity Commercial Capital Loan Trust, Series 2021-1-M2	2.26% (a)(b)	05/25/2051	1,954,429
1,898,391	Velocity Commercial Capital Loan Trust, Series 2021-2-M2	2.20% (a)(b)	08/25/2051	1,554,267
234,875	Verus Securitization Trust, Series 2020-4-A3	2.32% (a)(c)	05/25/2065	223,055
1,500,000	Verus Securitization Trust, Series 2020-INV1-A2	3.04% (a)(b)	03/25/2060	1,460,821
14,786,861	Verus Securitization Trust, Series 2021-7-A1	1.83% (a)(b)	10/25/2066	12,904,531
2,011,038	Verus Securitization Trust, Series 2021-R1-A3	1.26% (a)(b)	10/25/2063	1,838,499
4,033,513	VOLT LLC, Series 2021-NP10-A1	1.99% (a)(c)	05/25/2051	3,865,359
5,922,761	VOLT LLC, Series 2021-NP11-A1	1.87% (a)(c)	08/25/2051	5,626,839
8,040,916	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(c)	02/27/2051	7,802,195
833,973	VOLT LLC, Series 2021-NPL2-A1	1.89% (a)(c)	02/27/2051	808,880
3,670,763	VOLT LLC, Series 2021-NPL5-A1	2.12% (a)(c)	03/27/2051	3,578,136
2,221,538	VOLT LLC, Series 2021-NPL6-A1	2.24% (a)(c)	04/25/2051	2,149,675
19,564,460	VOLT LLC, Series 2021-NPL8-A1	2.12% (a)(c)	04/25/2051	18,953,889
6,301,027	Washington Mutual Asset-Backed Certificates Trust, Series 2006-HE5-2A2 (Secured Overnight Financing Rate 1 Month + 0.47%, 0.36% Floor)	4.29%	10/25/2036	2,266,236
2,314,039	Washington Mutual Asset-Backed Certificates Trust, Series 2006-HE5-2A3 (Secured Overnight Financing Rate 1 Month + 0.57%, 0.46% Floor)	4.29%	10/25/2036	832,388
960,875	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-8-2CB3 (Secured Overnight Financing Rate 1 Month + 0.52%, 0.41% Floor, 5.50% Cap)	5.50%	10/25/2035	885,047
2,713,210	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-AR4-A5	3.93% (b)	04/25/2035	2,601,508
2,779,415	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR10-2A1	4.17% (b)	09/25/2036	2,378,910
10,280,434	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR18-1A1	3.27% (b)	01/25/2037	8,740,824
1,649,124	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HE4-2A3 (Secured Overnight Financing Rate 1 Month + 0.28%, 0.28% Floor)	5.64%	07/25/2047	974,971
483,105	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	416,458
1,675,111	Wells Fargo Mortgage Backed Securities Trust, Series 2007-15-A1	6.00%	11/25/2037	1,496,446
5,864,890	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR6-A2	5.97% (b)	10/25/2037	5,377,838
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$541,474,470)				447,153,289
US Corporate Bonds - 6.2%				
1,860,000	AbbVie, Inc.	2.60%	11/21/2024	1,817,963
3,430,000	Amazon.com, Inc.	4.60%	12/01/2025	3,441,235
960,000	American Electric Power Company, Inc.	5.20%	01/15/2029	973,579
595,000	American Express Company	6.04% (e)	11/04/2026	587,474
2,890,000	American Express Company (Secured Overnight Financing Rate + 0.93%)	6.34%	03/04/2025	2,897,257
1,710,000	Amgen, Inc.	5.51%	03/02/2026	1,710,817
1,710,000	Arrow Electronics, Inc.	6.13%	03/01/2026	1,712,171
2,115,000	AT&T, Inc.	5.54%	02/20/2026	2,115,519
5,185,000	Athene Global Funding	6.10% (a)(e)	05/24/2024	5,181,282
1,075,000	Avery Dennison Corporation	0.85%	08/15/2024	1,043,536
3,015,000	Aviation Capital Group LLC	1.95% (a)	09/20/2026	2,737,925

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
8,895,000	Bank of America Corporation (Secured Overnight Financing Rate 3 Month + 1.23%)	3.46%	03/15/2025	8,853,896
1,775,000	Boeing Company	4.88%	05/01/2025	1,767,602
1,821,000	Broadcom, Inc.	3.15%	11/15/2025	1,764,439
1,680,000	Broadcom, Inc.	3.88%	01/15/2027	1,640,290
3,700,000	Campbell Soup Company	3.95%	03/15/2025	3,645,555
1,785,000	Capital One Financial Corporation (Secured Overnight Financing Rate + 2.16%)	4.99%	07/24/2026	1,765,314
4,917,000	Cardinal Health, Inc.	3.08%	06/15/2024	4,858,781
1,175,000	Carrier Global Corporation	5.80% (a)	11/30/2025	1,191,154
1,756,000	Charles Schwab Corporation	6.46% (e)	03/03/2027	1,737,965
1,010,000	Charter Communications Operating LLC	6.15%	11/10/2026	1,032,838
2,055,000	Citigroup, Inc. (Secured Overnight Financing Rate + 1.53%)	3.29%	03/17/2026	2,001,646
3,975,000	Citigroup, Inc. (Secured Overnight Financing Rate 3 Month + 1.16%)	3.35%	04/24/2025	3,945,458
1,750,000	Constellation Brands, Inc.	3.60%	05/09/2024	1,737,368
1,755,000	Crown Castle, Inc.	4.80%	09/01/2028	1,733,471
1,730,000	CVS Health Corporation	5.00%	02/20/2026	1,738,592
1,762,000	Dell International LLC	4.00%	07/15/2024	1,747,033
1,900,000	Dollar General Corporation	4.15%	11/01/2025	1,869,762
3,148,000	Dollar Tree, Inc.	4.00%	05/15/2025	3,093,118
1,805,000	DTE Energy Company	4.88%	06/01/2028	1,822,171
5,275,000	Elevance Health, Inc.	3.50%	08/15/2024	5,206,339
2,095,000	Eli Lilly & Company	5.00%	02/27/2026	2,096,003
3,505,000	Energy Transfer LP	6.05%	12/01/2026	3,605,629
3,780,000	Entergy Corporation	0.90%	09/15/2025	3,516,736
3,840,000	Equinix, Inc.	1.25%	07/15/2025	3,613,869
3,434,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	3,469,440
3,600,000	Ford Motor Company	4.35%	12/08/2026	3,510,087
1,740,000	General Mills, Inc.	4.00%	04/17/2025	1,717,161
1,375,000	General Mills, Inc.	5.24%	11/18/2025	1,373,044
3,590,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	3,593,543
1,835,000	Gilead Sciences, Inc.	3.65%	03/01/2026	1,798,250
3,580,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	3,501,402
3,427,000	HCA, Inc.	5.00%	03/15/2024	3,421,087
2,575,000	Hewlett Packard Enterprise Company	5.90%	10/01/2024	2,582,207
2,860,000	Hyatt Hotels Corporation	5.75%	01/30/2027	2,924,123
3,665,000	Hyundai Capital America	1.00% (a)	09/17/2024	3,549,166
1,700,000	Intuit, Inc.	5.25%	09/15/2026	1,733,786
3,410,000	John Deere Capital Corporation	4.75%	01/20/2028	3,468,369
3,640,000	JPMorgan Chase & Company	3.90%	07/15/2025	3,585,515
1,260,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.42%)	0.56%	02/16/2025	1,251,667
5,635,000	JPMorgan Chase & Company (Secured Overnight Financing Rate 3 Month + 1.42%)	3.22%	03/01/2025	5,612,513
3,600,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	3,564,637
1,730,000	Kinder Morgan, Inc.	4.30%	06/01/2025	1,709,772

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,035,000	Lowe's Companies, Inc.	4.40%	09/08/2025	1,027,452
3,520,000	Marriott International, Inc.	3.60%	04/15/2024	3,502,902
3,430,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	3,416,338
985,000	McDonald's Corporation	3.38%	05/26/2025	965,264
1,885,000	McDonald's Corporation	1.45%	09/01/2025	1,784,814
1,730,000	McKesson Corporation	5.25%	02/15/2026	1,730,067
1,170,000	Meta Platforms, Inc.	4.60%	05/15/2028	1,187,716
3,491,000	Microchip Technology, Inc.	0.97%	02/15/2024	3,470,358
1,595,000	Morgan Stanley	3.88%	01/27/2026	1,562,939
3,575,000	Morgan Stanley (Secured Overnight Financing Rate + 0.53%)	0.79%	05/30/2025	3,495,912
1,755,000	New York Life Global Funding	3.60% (a)	08/05/2025	1,726,745
1,050,000	NextEra Energy Capital Holdings, Inc.	4.20%	06/20/2024	1,043,417
685,000	NextEra Energy Capital Holdings, Inc.	4.26%	09/01/2024	678,760
1,690,000	NiSource, Inc.	5.25%	03/30/2028	1,724,033
2,875,000	Northrop Grumman Corporation	2.93%	01/15/2025	2,810,666
710,000	Northrop Grumman Corporation	3.25%	01/15/2028	678,918
3,560,000	NVIDIA Corporation	0.58%	06/14/2024	3,484,496
2,610,000	Omnicom Group, Inc.	3.65%	11/01/2024	2,569,816
3,430,000	Oracle Corporation	5.80%	11/10/2025	3,484,654
1,605,000	O'Reilly Automotive, Inc.	5.75%	11/20/2026	1,644,070
2,800,000	Pacific Gas and Electric Company	4.95%	06/08/2025	2,783,774
710,000	Pacific Gas and Electric Company	2.10%	08/01/2027	640,396
3,505,000	Parker-Hannifin Corporation	3.65%	06/15/2024	3,472,479
3,565,000	Penske Truck Leasing Company LP	4.40% (a)	07/01/2027	3,478,730
1,010,000	PepsiCo, Inc.	5.79% (e)	11/12/2024	1,011,692
710,000	Pfizer Investment Enterprises Pte Ltd.	4.65%	05/19/2025	708,138
3,430,000	Philip Morris International, Inc.	4.88%	02/13/2026	3,443,027
1,515,000	Phillips 66	3.85%	04/09/2025	1,491,848
275,000	Phillips 66	1.30%	02/15/2026	255,639
2,235,000	PNC Financial Services Group, Inc. (Secured Overnight Financing Rate + 1.32%)	5.81%	06/12/2026	2,249,781
2,510,000	Public Service Enterprise Group, Inc.	5.85%	11/15/2027	2,614,574
3,632,000	Republic Services, Inc.	2.50%	08/15/2024	3,564,524
1,800,000	Royalty Pharma PLC	1.75%	09/02/2027	1,614,953
3,420,000	Ryder System, Inc.	5.25%	06/01/2028	3,467,578
1,810,000	Sabine Pass Liquefaction LLC	5.63%	03/01/2025	1,814,657
2,869,000	Simon Property Group LP	2.00%	09/13/2024	2,805,205
1,235,000	Southern California Edison Company	6.26% (e)	04/01/2024	1,235,388
1,175,000	Southern California Edison Company	4.90%	06/01/2026	1,180,732
1,685,000	Southern Company	5.15%	10/06/2025	1,689,466
2,370,000	Stryker Corporation	4.85%	12/08/2028	2,398,176
205,000	Synchrony Financial	4.38%	03/19/2024	204,298
3,295,000	Synchrony Financial	4.25%	08/15/2024	3,260,202
3,340,000	Thermo Fisher Scientific, Inc.	4.95%	08/10/2026	3,386,433
1,405,000	T-Mobile USA, Inc.	4.75%	02/01/2028	1,400,835
2,190,000	T-Mobile USA, Inc.	4.80%	07/15/2028	2,209,651

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,753,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	5.81%	06/09/2025	1,727,275
3,410,000	Union Pacific Corporation	4.75%	02/21/2026	3,432,443
315,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	309,374
1,885,000	UnitedHealth Group, Inc.	3.70%	05/15/2027	1,846,855
1,830,000	Veralto Corporation	5.50% (a)	09/18/2026	1,854,179
1,852,000	Viatis, Inc.	1.65%	06/22/2025	1,754,485
1,725,000	WEC Energy Group, Inc.	4.75%	01/09/2026	1,718,977
6,345,000	Wells Fargo & Company (Secured Overnight Financing Rate 3 Month + 1.09%)	2.41%	10/30/2025	6,173,793
3,465,000	Welltower, Inc.	3.63%	03/15/2024	3,448,839
1,945,000	Workday, Inc.	3.50%	04/01/2027	1,882,818
3,610,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	3,482,206
Total US Corporate Bonds (Cost \$266,331,697)				264,572,313
US Government and Agency Mortgage Backed Obligations - 2.3%				
456,651	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08626	3.00%	02/01/2045	418,212
452,134	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08631	3.00%	03/01/2045	414,076
246,924	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SM (-1 x Secured Overnight Financing Rate 30 Day Average + 6.17%, 6.28% Cap)	0.83% (g)(h)	02/15/2038	24,804
590,624	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	549,603
8,125,824	Federal Home Loan Mortgage Corporation REMICS, Series 4954-LB	2.50%	02/25/2050	7,069,089
864,354	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	7.34% (a)	01/25/2051	840,219
603,789	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	552,258
159,428	Federal National Mortgage Association Pass-Thru, Pool MA1200	3.00%	10/01/2032	151,270
743,990	Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00%	05/01/2045	671,873
10,036,620	Federal National Mortgage Association Pass-Thru, Pool MA4176	2.00%	11/01/2040	8,645,698
88,262	Federal National Mortgage Association REMICS, Series 2012-32-DA	2.00%	11/25/2026	87,496
1,390,692	Federal National Mortgage Association REMICS, Series 2016-72-PA	3.00%	07/25/2046	1,255,836
6,452,540	Federal National Mortgage Association REMICS, Series 2019-25-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 5.94%, 6.05% Cap)	0.60% (g)(h)	06/25/2049	680,686
5,201,863	Federal National Mortgage Association REMICS, Series 2020-39-MH	3.00%	06/25/2040	4,684,098
4,198,428	Federal National Mortgage Association REMICS, Series 2021-21-HG	2.00%	11/25/2047	3,711,611
7,819,579	Federal National Mortgage Association REMICS, Series 2021-29-CG	1.25%	05/25/2041	6,778,378
800,037	Federal National Mortgage Association, Pool AL2987 (FTSE USD LIBOR Consumer Cash Fallback 12 Month + 1.62%, 1.62% Floor, 7.31% Cap)	5.87% (l)	11/01/2042	818,475
2,563,217	Federal National Mortgage Association, Pool AP7870 (FTSE USD LIBOR Consumer Cash Fallback 12 Month + 1.70%, 1.70% Floor, 7.55% Cap)	5.95% (l)	07/01/2042	2,633,685
662,544	Federal National Mortgage Association, Pool BM3520 (FTSE USD LIBOR Consumer Cash Fallback 12 Month + 1.56%, 1.56% Floor, 7.00% Cap)	5.43% (l)	05/01/2045	674,077

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,523,988	Federal National Mortgage Association, Pool BM4513 (FTSE USD LIBOR Consumer Cash Fallback 12 Month + 1.70%, 1.70% Floor, 7.84% Cap)	6.05% (l)	05/01/2044	2,592,958
4,739,354	Federal National Mortgage Association, Pool MA5086	5.00%	07/01/2043	4,762,815
4,533,815	Federal National Mortgage Association, Pool MA5112	5.00%	08/01/2043	4,556,259
5,076,776	Federal National Mortgage Association, Series 2019-43-FD (Secured Overnight Financing Rate 30 Day Average + 0.51%, 0.40% Floor, 6.50% Cap)	5.85%	08/25/2049	4,943,220
21,818,818	Federal National Mortgage Association, Series 2020-M49-1A1	1.26% (b)	11/25/2030	19,669,385
8,231,404	Federal National Mortgage Association, Series 2022-M1S-A1	2.08% (b)	11/25/2031	7,469,552
2,964,320	Federal National Mortgage Association, Series 2023-M4-A1	3.77% (b)	06/25/2032	2,899,733
2,433,468	FREMF Mortgage Trust, Series 2016-KF18-B (Secured Overnight Financing Rate 30 Day Average + 5.61%, 5.50% Floor)	10.95% (a)	05/25/2026	2,341,714
124,762,277	FREMF Mortgage Trust, Series 2017-K67-X2B	0.10% (a)(g)	09/25/2049	387,424
1,401,628	FREMF Mortgage Trust, Series 2017-KF27-B (Secured Overnight Financing Rate 30 Day Average + 4.46%, 4.35% Floor)	9.80% (a)	12/25/2026	1,384,155
2,481,119	FREMF Mortgage Trust, Series 2017-KF30-B (Secured Overnight Financing Rate 30 Day Average + 3.36%, 3.25% Floor)	8.70% (a)	03/25/2027	2,425,697
845,940	FREMF Mortgage Trust, Series 2018-KF44-B (Secured Overnight Financing Rate 30 Day Average + 2.26%, 2.15% Floor)	7.60% (a)	02/25/2025	829,491
878,676	FREMF Mortgage Trust, Series 2019-KF69-B (Secured Overnight Financing Rate 30 Day Average + 2.41%, 2.30% Floor)	7.75% (a)	08/25/2029	806,071
2,978,696	Government National Mortgage Association, Series 2022-183-B	5.00%	04/20/2047	2,999,600
Total US Government and Agency Mortgage Backed Obligations (Cost \$107,832,153)				98,729,518

US Government and Agency Obligations - 20.6%

94,900,000	United States Treasury Notes	4.25%	05/31/2025	94,566,368
50,800,000	United States Treasury Notes	4.63%	06/30/2025	50,927,992
111,100,000	United States Treasury Notes	5.00%	08/31/2025	112,139,393
130,100,000	United States Treasury Notes	5.00%	09/30/2025	131,439,116
111,700,000	United States Treasury Notes	5.00%	10/31/2025	112,987,168
121,500,000	United States Treasury Notes	4.88%	11/30/2025	122,767,207
65,400,000	United States Treasury Notes	4.63%	09/15/2026	66,318,410
65,700,000	United States Treasury Notes	4.63%	10/15/2026	66,682,934
37,100,000	United States Treasury Notes	4.63%	11/15/2026	37,691,281
75,100,000	United States Treasury Notes	4.38%	12/15/2026	75,845,133
Total US Government and Agency Obligations (Cost \$863,916,484)				871,365,002

Common Stocks - 0.0% (k)

9,129	Flame Aggregator - Class R (f)(i)			64,177
907	Flame Aggregator - Class U (f)(i)			6,376
Total Common Stocks (Cost \$20,580)				70,553

Short Term Investments - 8.5%

51,890,414	First American Government Obligations Fund - Class U	5.30% (j)		51,890,414
51,890,414	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (j)		51,890,414
51,890,414	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (j)		51,890,414
50,000,000	United States Treasury Bills	0.00%	01/11/2024	49,934,727

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
100,000,000	United States Treasury Bills	0.00%	03/28/2024	98,759,749
58,000,000	United States Treasury Bills	0.00%	05/16/2024	56,889,009
Total Short Term Investments (Cost \$361,228,946)				361,254,727
Total Investments - 90.7% (Cost \$4,129,817,444)				3,844,003,121
Other Assets in Excess of Liabilities - 9.3%				395,732,377
NET ASSETS - 100.0%				\$ 4,239,735,498

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
 - (b) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
 - (c) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.
 - (d) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
 - (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) Value determined using significant unobservable inputs.
 - (g) Interest only security
 - (h) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
 - (i) Non-income producing security
 - (j) Seven-day yield as of period end
 - (k) Represents less than 0.05% of net assets
 - (l) Securities referencing LIBOR are expected to transition to an alternative reference rate by the security's next scheduled coupon reset date.
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	20.6%
Collateralized Loan Obligations	15.3%
Non-Agency Residential Collateralized Mortgage Obligations	10.6%
Non-Agency Commercial Mortgage Backed Obligations	10.1%
Short Term Investments	8.5%
Asset Backed Obligations	6.7%
US Corporate Bonds	6.2%
Foreign Corporate Bonds	4.9%
Bank Loans	4.7%
US Government and Agency Mortgage Backed Obligations	2.3%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.8%
Common Stocks	0.0% (k)
Other Assets and Liabilities	9.3%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	20.6%
Collateralized Loan Obligations	15.3%
Non-Agency Residential Collateralized Mortgage Obligations	10.6%
Non-Agency Commercial Mortgage Backed Obligations	10.1%
Short Term Investments	8.5%
Asset Backed Obligations	6.7%
Banking	3.2%
US Government and Agency Mortgage Backed Obligations	2.3%
Utilities	1.4%
Healthcare	1.1%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.8%
Technology	0.7%
Transportation	0.6%
Business Equipment and Services	0.6%
Hotels/Motels/Inns and Casinos	0.6%
Electronics/Electric	0.5%
Pharmaceuticals	0.5%
Energy	0.5%
Finance	0.4%
Retailers (other than Food/Drug)	0.4%
Aerospace & Defense	0.4%
Mining	0.4%
Automotive	0.4%
Chemicals/Plastics	0.4%
Food Service	0.4%
Media	0.4%
Containers and Glass Products	0.3%
Food Products	0.3%
Telecommunications	0.3%
Insurance	0.2%
Chemical Products	0.2%
Consumer Products	0.2%
Building and Development (including Steel/Metals)	0.2%
Leisure	0.2%
Beverage and Tobacco	0.2%
Diversified Manufacturing	0.2%
Construction	0.2%
Real Estate	0.1%
Financial Intermediaries	0.1%
Commercial Services	0.1%
Environmental Control	0.1%
Conglomerates	0.0% (k)
Industrial Equipment	0.0% (k)
Other Assets and Liabilities	9.3%
	<u>100.0%</u>

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation (Depreciation)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/16/2024	\$ 75,000,000	\$ 15,931,515	\$—	\$15,931,515
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	01/23/2024	70,000,000	15,010,364	—	15,010,364
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	01/31/2024	65,000,000	14,861,446	—	14,861,446
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	02/20/2024	85,000,000	14,621,466	—	14,621,466
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	06/13/2024	100,000,000	13,537,648	—	13,537,648
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	05/01/2024	80,000,000	13,508,044	—	13,508,044
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	01/10/2024	70,000,000	13,488,948	—	13,488,948
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	03/26/2024	75,000,000	13,135,625	—	13,135,625
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	05/09/2024	70,000,000	11,822,490	—	11,822,490
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	03/19/2024	90,000,000	11,256,537	—	11,256,537
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	05/21/2024	69,000,000	10,616,635	—	10,616,635
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/04/2024	50,000,000	10,516,284	—	10,516,284
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	03/12/2024	80,000,000	10,515,828	—	10,515,828
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	02/06/2024	50,000,000	10,341,070	—	10,341,070

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation (Depreciation)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	06/05/2024	\$ 65,000,000	\$ 9,875,842	\$—	\$ 9,875,842
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	10/17/2024	85,000,000	9,434,533	—	9,434,533
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	04/23/2024	75,000,000	9,380,947	—	9,380,947
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	04/16/2024	64,000,000	9,044,768	—	9,044,768
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	05/28/2024	62,000,000	8,837,362	—	8,837,362
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	12/05/2024	80,000,000	8,769,326	—	8,769,326
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	06/27/2024	86,000,000	8,572,167	—	8,572,167
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	10/09/2024	75,000,000	8,337,788	—	8,337,788
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	06/18/2024	80,000,000	8,227,134	—	8,227,134
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	11/14/2024	55,000,000	8,149,504	—	8,149,504
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	11/07/2024	60,000,000	7,521,759	—	7,521,759
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	11/19/2024	75,000,000	7,480,944	—	7,480,944
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	10/22/2024	72,000,000	7,202,284	—	7,202,284
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	10/30/2024	65,000,000	7,159,326	—	7,159,326

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation (Depreciation)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	02/29/2024	\$ 55,000,000	\$ 6,196,095	\$—	\$ 6,196,095
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	07/11/2024	88,000,000	6,144,521	—	6,144,521
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	07/16/2024	96,000,000	5,774,131	—	5,774,131
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	12/10/2024	100,000,000	5,759,297	—	5,759,297
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	09/12/2024	100,000,000	5,597,406	—	5,597,406
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	10/02/2024	80,000,000	5,532,798	—	5,532,798
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	09/19/2024	88,000,000	5,151,819	—	5,151,819
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	11/26/2024	65,000,000	4,499,472	—	4,499,472
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	12/18/2024	83,000,000	4,373,181	—	4,373,181
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	08/22/2024	65,000,000	4,207,990	—	4,207,990
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	09/03/2024	55,000,000	3,934,841	—	3,934,841
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	08/14/2024	95,000,000	3,829,792	—	3,829,792
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	09/26/2024	77,000,000	3,450,576	—	3,450,576
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	08/08/2024	95,000,000	3,313,228	—	3,313,228

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation (Depreciation)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	07/24/2024	\$ 80,000,000	\$ 3,107,761	\$—	\$ 3,107,761
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	07/30/2024	80,000,000	2,788,554	—	2,788,554
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	08/28/2024	50,000,000	2,786,798	—	2,786,798
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Bank of America Merrill Lynch	Long	0.38%	Termination	08/13/2024	85,000,000	2,343,501	—	2,343,501
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.40%	Termination	12/26/2024	48,000,000	2,147,409	—	2,147,409
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Morgan Stanley	Long	0.36%	Termination	01/07/2025	54,000,000	2,031,211	—	2,031,211
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	01/08/2025	100,000,000	1,157,270	—	1,157,270
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/09/2025	97,000,000	103,062	—	103,062
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	Morgan Stanley	Long	0.36%	Termination	01/14/2025	50,000,000	(252,650)	—	(252,650)
Shiller Barclays CAPE® US Sector II ER USD Index ⁽¹⁾	BNP Paribas	Long	0.39%	Termination	01/29/2025	64,000,000	(323,602)	—	(323,602)
							<u>\$380,812,045</u>	<u>\$—</u>	<u>\$380,812,045</u>

⁽¹⁾ Shiller Barclays CAPE® US Sector II ER USD Index aims to provide notional long exposure to the top four United States equity sectors that are relatively undervalued, as defined by a modified version of the classic CAPE® Ratio (the “Relative CAPE® Indicator”) and that possess relatively strong price momentum over the prior twelve months. Each U.S. equity sector is represented by an index of equity securities of companies in the relevant sector. Information on the sector constituents as of December 31, 2023, is available on the Barclays Capital, Inc. website at <https://indices.cib.barclays/IM/12/en/indices/details.app;ticker=BXIICS2E>

DoubleLine Flexible Income Fund

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 4.5%				
2,143,988	American Airlines, Inc.	5.25%	01/15/2024	2,162,335
650,000	Amur Equipment Finance Receivables LLC, Series 2021-1A-E	4.13% (a)	03/20/2028	628,917
513,000	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-C	3.77% (a)	03/15/2027	492,107
723,750	CAL Funding Ltd., Series 2020-1A-B	3.50% (a)	09/25/2045	656,167
2,468,915	Castlelake Aircraft Securitization Trust, Series 2018-1-B	5.30% (a)	06/15/2043	1,901,171
690,550	Diamond Resorts Owner Trust, Series 2021-1A-D	3.83% (a)	11/21/2033	633,478
6,250,000	ExteNet LLC, Series 2019-1A-C	5.22% (a)	07/25/2049	6,084,989
1,855,212	Jersey Mike's Funding, Series 2019-1A-A2	4.43% (a)	02/15/2050	1,762,416
1,047,614	JOL Air Ltd., Series 2019-1-B	4.95% (a)	04/15/2044	816,350
1,750,000	Lendingpoint Asset Securitization Trust, Series 2022-C-B	7.46% (a)	02/15/2030	1,754,304
1,070,294	Loanpal Solar Loan Ltd., Series 2021-1GS-C	3.50% (a)	01/20/2048	673,122
2,941,679	Lunar Structured Aircraft Portfolio Notes, Series 2021-1-C	5.68% (a)(b)	10/15/2046	2,538,407
750,411	Mosaic Solar Loan Trust, Series 2018-1A-C	0.00% (a)(c)	06/22/2043	687,859
5,499,701	Pagaya AI Debt Selection Trust, Series 2021-3-C	3.27% (a)	05/15/2029	4,632,049
1,350,000	Pagaya AI Debt Selection Trust, Series 2021-5-CERT	0.00% (a)(b)(d)	08/15/2029	125,839
3,704,735	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	3,392,033
2,000,000	Retained Vantage Data Centers Issuer LLC, Series 2023-1A-B	5.75% (a)	09/15/2048	1,856,916
1,750,000	Upstart Securitization Trust, Series 2021-3-C	3.28% (a)	07/20/2031	1,637,579
4,405,395	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	4,123,763
10,425,930	WAVE LLC, Series 2019-1-C	6.41% (a)(b)	09/15/2044	1,433,899
999,268	Willis Engine Structured Trust, Series 2018-A-A	4.75% (a)(e)	09/15/2043	880,156
1,650,361	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% (a)	10/15/2038	1,477,068
Total Asset Backed Obligations (Cost \$53,845,239)				40,350,924
Bank Loans - 9.0%				
202,500	AAAdvantage Loyalty IP Ltd., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.75%, 0.75% Floor)	10.43%	04/20/2028	208,338
364,088	Access CIG LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00%, 0.50% Floor)	10.39%	08/15/2028	365,151
666,537	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	9.15% (o)	02/16/2027	666,361
186,200	Acrisure LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 0.50% Floor)	9.69% (o)	02/15/2027	187,015
340,104	Acuris Finance, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.50%	02/16/2028	340,477
184,389	ADMI Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.21%	12/23/2027	175,746
877,060	AI Aqua Merger Sub, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.09%	07/31/2028	878,823
231,475	Air Canada, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	9.14%	08/11/2028	232,469
94,964	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	11.23% (f)(o)	04/22/2024	14,324

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
383,724	AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.22%	02/04/2028	385,019
413,963	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.85%	11/06/2030	416,318
522,007	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.21%	05/12/2028	520,655
337,827	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.97%	08/17/2028	338,743
104,475	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	9.21%	05/31/2030	105,259
189,050	Altice France S.A. (3 Month Secured Overnight Financing Rate + 5.50%)	10.89%	08/15/2028	170,381
81,792	AMC Entertainment Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.44%	04/22/2026	68,552
434,547	American Airlines, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%)	8.87%	06/04/2029	436,022
301,625	American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 6.25%, 0.75% Floor)	11.91%	10/20/2028	253,893
119,578	American Trailer World Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.20%	03/03/2028	117,502
122,500	Apple Bidco LLC (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.22%	09/22/2028	122,539
440,208	Applied Systems, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	9.85%	09/19/2026	442,759
315,000	Applied Systems, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 6.75%, 0.75% Floor)	12.10%	09/17/2027	317,559
	APX Group, Inc., Senior Secured First Lien Term Loan			
76	(Prime Rate + 2.25%, 0.50% Floor)	10.75%	07/10/2028	77
161,211	(3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.92%	07/10/2028	161,513
422,846	Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.96%	12/11/2028	416,269
103,216	Ascend Learning LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.75%, 0.50% Floor)	11.21%	12/10/2029	89,521
275,000	Aspen Dental Management, Inc.	11.11% (g)	12/23/2027	271,563
276,974	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.97%	02/12/2027	277,945
142,825	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.86%	02/12/2027	143,325
24,928	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.22%	02/12/2027	25,057
234,126	Astra Acquisition Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.25%, 0.50% Floor)	10.86%	10/25/2028	152,670
143,904	Asurion LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	8.72%	12/23/2026	143,824
263,072	Asurion LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	8.72%	07/30/2027	261,531
29,850	Asurion LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	9.70%	08/21/2028	29,786
50,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%)	10.72%	01/31/2028	47,791

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
165,000	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%)	10.72%	01/22/2029	156,118
859,883	Athenahealth Group Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.60%	02/15/2029	857,303
278,170	Aveanna Healthcare LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.24%	07/17/2028	259,692
118,610	Aveanna Healthcare LLC, Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 7.00%, 0.50% Floor)	12.54%	12/10/2029	88,167
349,537	Bally's Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.93%	10/02/2028	332,228
402,753	Bausch & Lomb Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.76%	05/10/2027	399,483
184,538	Bausch & Lomb Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%)	9.36%	09/29/2028	184,768
270,472	BCP Renaissance Parent LLC, Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	8.87%	10/31/2028	271,402
337,753	BCPE Empire Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%, 0.50% Floor)	10.10%	12/11/2028	339,083
655,000	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	9.60%	12/29/2028	660,649
144,638	Brand Industrial Services, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.50%, 0.50% Floor)	10.88%	07/25/2030	144,134
39,062	Bright Bidco B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 1.00% + 1.00% PIK, 1.00% Floor)	13.35%	10/29/2027	13,900
388,627	Brookfield WEC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.22%	08/01/2025	390,101
140,291	Brown Group Holding LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.21%	06/07/2028	140,611
99,250	Caesars Entertainment, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.71%	02/06/2030	99,646
47,875	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.47%	08/12/2026	48,017
374,872	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.47%	10/30/2026	375,856
79,600	Carnival Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	8.32%	08/09/2027	79,898
476,623	Carnival Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.75% Floor)	8.72%	10/18/2028	478,015
522,344	Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%)	9.40%	01/29/2027	369,279
388,656	Castlelake Aviation LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	8.42%	10/22/2026	389,897
865,030	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%, 0.50% Floor)	7.47%	02/22/2028	850,648
423,124	Cengage Learning, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.75%, 1.00% Floor)	10.41%	07/14/2026	425,000
428,238	Central Parent, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%)	9.35%	07/06/2029	431,158
263,655	Chariot Buyer LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.71%	10/23/2028	263,373

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
475,000	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.36%	12/09/2030	474,174
439,500	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.21%	12/01/2027	442,043
1,712,111	CHG Healthcare Services, Inc, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	09/29/2028	1,716,777
333,282	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.46%	12/08/2028	334,115
513,713	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	9.11%	05/06/2030	515,510
354,254	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%)	9.14%	08/21/2026	351,227
124,466	ClubCorp Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00%)	10.65%	09/18/2026	120,538
343,270	Clydesdale Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.18%, 0.50% Floor)	9.63%	04/13/2029	345,201
240,104	CMG Media Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%)	8.95%	12/17/2026	223,297
342,449	CNT Holdings Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	8.93%	11/08/2027	343,543
20,348	Columbus McKinnon Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.39%	05/15/2028	20,424
194,285	CommScope, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	8.72%	04/06/2026	174,249
332,458	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 1.00% Floor)	9.71%	04/16/2029	334,453
261,133	Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 1.00% Floor)	8.85%	12/11/2026	261,551
135,450	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%)	9.71%	05/13/2027	135,986
	Constant Contact, Inc.		02/10/2028	
143,428	(3 Month LIBOR USD + 4.00%)	9.20% (o)	02/10/2028	140,559
125,157	(3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.69%	02/10/2028	122,654
455,340	Corelogic, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.97%	06/02/2028	444,336
148,852	Cornerstone Building Brands, Inc, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.67%	04/12/2028	149,147
199,482	Cornerstone Building Brands, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.22%	10/16/2028	193,498
360,000	CQP Holdco LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.36%	12/31/2030	361,269
189,031	Cross Financial Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.46%	09/15/2027	189,503
319,171	CSC Holdings LLC, Senior Secured First Lean Term Loan (1 Month LIBOR USD + 2.50%)	7.98% (o)	04/15/2027	302,948
253,725	Curium BidCo SARL (3 Month Secured Overnight Financing Rate + 4.50%)	9.89%	07/31/2029	253,885

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
356,320	Cyxtera DC Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.00%, 1.00% Floor)	10.50% (f)	05/01/2024	226,714
276,858	DCert Buyer, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%)	9.35%	10/16/2026	274,986
95,000	DCert Buyer, Inc., Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 7.00%)	12.36%	02/16/2029	86,925
434,967	Deerfield Dakota Holding LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	9.10%	04/09/2027	431,705
243,713	DexKo Global, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.36%	10/04/2028	242,799
45,000	DG Investment Intermediate Holdings 2, Inc. (1 Month Secured Overnight Financing Rate + 6.75%, 0.75% Floor)	12.22%	03/29/2029	40,800
384,609	DG Investment Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	03/31/2028	382,069
121,344	Diamond Sports Group LLC (1 Month Secured Overnight Financing Rate + 5.25%)	8.70% (f)	08/24/2026	5,764
355,456	DirectTV Financing LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00%, 0.75% Floor)	10.65%	08/02/2027	356,101
358,916	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%)	9.35%	08/24/2028	360,292
268,629	EAB Global, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.97%	08/16/2028	268,629
136,161	Echo Global Logistics, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.96%	11/24/2028	133,550
217,385	Ecovyst Catalyst Technologies LLC (3 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.98%	06/09/2028	218,011
64,692	EG Group Ltd., Senior Secured First Lien Term Loan (Daily Secured Overnight Financing Rate + 5.50%)	11.24%	02/07/2028	63,722
210,165	Eisner Advisory Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.25%, 0.75% Floor)	10.72%	07/28/2028	210,866
67,216	Element Materials Technology Group US Holdings, Inc., Senior Secured First Lien Delayed-Draw Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.74%	06/22/2029	66,796
145,634	Element Materials Technology Group US Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.74%	06/22/2029	144,724
149,770	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.72%	12/22/2027	149,957
131,963	Everi Holdings, Inc. Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.97%	08/03/2028	132,532
261,592	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.56%, 0.75% Floor)	8.03%	05/01/2026	261,184
1,718,622	Fertitta Entertainment LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.36%	01/29/2029	1,721,578
289,838	FINThrive Software Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.47%	12/18/2028	231,725
187,311	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%)	8.22%	01/29/2027	188,083
59,850	Focus Financial Partners, Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.86%	06/30/2028	60,080

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
106,058	Foresight Energy LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 8.00%, 1.50% Floor)	13.45% (b)	06/30/2027	106,058
49,750	Fortrea Holdings, Inc., Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.11%	07/01/2030	49,771
282,520	Freeport LNG Investments LLP, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	9.18%	12/21/2028	282,798
517,984	Gainwell Acquisition Corporation (3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.45%	10/01/2027	505,035
180,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%)	9.72%	10/30/2026	180,549
222,188	Garda World Security Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%)	9.62%	02/01/2029	222,802
93,813	Gates Global LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.35%	11/16/2029	94,223
159,682	Getty Images, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.50%)	9.95%	02/19/2026	160,620
120,737	GIP II Blue Holding LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.50%, 1.00% Floor)	9.96%	09/29/2028	121,450
155,000	GIP Pilot Acquisition Partners LP, Term Loan (3 Month Secured Overnight Financing Rate + 3.00%)	8.39%	09/30/2030	155,235
504,208	Gogo Intermediate Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	04/28/2028	505,981
181,402	GoTo Group, Inc. (3 Month Secured Overnight Financing Rate + 4.75%)	10.28%	08/31/2027	120,892
170,271	Grab Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.50%, 1.00% Floor)	9.97%	01/29/2026	171,229
520,137	Graham Packaging Company, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	8.47%	08/04/2027	521,487
430,000	GRCR W Merger Sub LLC, Senior Secured First Lien Term Loan	8.36% (g)	09/20/2030	432,419
499,240	Great Outdoors Group LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	03/06/2028	499,864
446,898	Greeneden US Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.47%	12/01/2027	449,171
67,631	Greystone Select Financial LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00%, 0.75% Floor)	10.66%	06/16/2028	67,293
867,740	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.00%)	7.54%	11/15/2027	868,825
165,788	Harbor Freight Tools USA, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.22%	10/19/2027	165,817
160,000	Helios Software Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%)	9.70%	07/18/2030	160,117
184,180	Hexion Holdings Corporation, Term Loan (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	10.02%	03/15/2029	177,438
109,377	H-Food Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.69%)	9.34%	05/23/2025	88,018
348,955	Hightower Holding LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.64%	04/21/2028	348,229
305,000	HomeServe USA Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.36%	10/21/2030	306,334

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
74,813	HUB International Ltd., Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.75% Floor)	9.66%	06/20/2030	75,228
437,805	Hunter Douglas Holding B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.88%	02/26/2029	436,930
160,836	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.47%	05/01/2026	139,434
323,375	Ineos US Finance LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.95%	02/19/2030	324,183
295,164	ION Trading Technologies SARL (3 Month Secured Overnight Financing Rate + 4.75%)	10.20%	03/31/2028	295,879
830,951	IRB Holding Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	8.46%	12/15/2027	833,324
225,000	Iron Mountain, Inc. (1 Month Secured Overnight Financing Rate + 2.25%)	7.60%	01/31/2031	225,352
115,635	Ivanti Software, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.75% Floor)	9.91%	12/01/2027	110,080
388,471	Jazz Pharmaceuticals, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.96%	05/05/2028	390,978
386,113	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.75%, 0.75% Floor)	10.39%	07/07/2028	26,752
401,671	Kenan Advantage Group, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	03/24/2026	400,934
119,386	Kleopatra Finco SARL (6 Month Secured Overnight Financing Rate + 4.73%, 0.50% Floor)	10.48%	02/12/2026	113,007
347,964	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.36%	12/22/2026	348,301
149,237	LaserShip, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.50%, 0.75% Floor)	10.40%	05/08/2028	137,484
276,455	LBM Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.21%	12/17/2027	273,820
136,259	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	7.21%	03/01/2027	130,225
510,000	LifePoint Health, Inc., Term Loan (3 Month Secured Overnight Financing Rate + 5.50%)	11.17%	11/16/2028	509,426
231,475	Light & Wonder International, Inc. (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.46%	04/16/2029	232,488
886,551	Lummus Technology Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.97%	06/30/2027	889,268
856,540	Madison IAQ LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	06/21/2028	855,079
167,196	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.40%	10/19/2027	163,714
1,717,927	Mavis Tire Express Services Topco Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.47%	05/04/2028	1,723,295
340,403	McAfee Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.19%	03/01/2029	339,907
628,704	Medline Borrower LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.47%	10/23/2028	632,583
236,660	MIC Glen LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	07/21/2028	236,808

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
288,454	Michaels Stores, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.75% Floor)	9.86%	04/14/2028	240,571
105,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.25%, 1.00% Floor)	10.77%	06/21/2027	108,750
378,133	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%)	10.21%	03/27/2026	378,706
280,361	Mirion Technologies (US), Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.36%	10/20/2028	281,657
392,072	Mitchell International, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.40%	10/16/2028	392,468
55,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 6.50%, 0.50% Floor)	12.15%	10/15/2029	54,158
347,900	Monogram Food Solutions LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.47%	08/28/2028	347,900
51,399	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%)	7.97%	10/19/2026	51,659
198,825	NEP Group, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	8.59%	08/19/2026	190,949
280,328	Newfold Digital Holdings Group, Inc. (6 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	9.42%	02/10/2028	275,379
278,899	Nouryon Finance B.V., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%)	9.35%	04/03/2028	280,337
345,554	Olympus Water US Holding Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.36%	11/09/2028	345,338
141,690	OMNIA Partners LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%)	9.63%	07/25/2030	142,753
496,704	OneDigital Borrower LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.71%	11/16/2027	497,017
430,018	Ontario Gaming GTA LP, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.64%	08/01/2030	432,398
517,138	Organon & Company, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.47%	06/02/2028	519,079
331,492	Oryx Midstream Services Permian Basin LLC (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.71%	10/05/2028	332,773
95,000	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%)	8.90%	10/24/2025	95,261
506,652	Packaging Coordinators Midco, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	9.11%	11/30/2027	507,602
143,618	Packers Holdings LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.75% Floor)	8.69%	03/06/2028	91,269
253,066	Pactiv Evergreen Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	09/20/2028	254,058
84,363	Par Petroleum, LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.74%	02/28/2030	84,510
845,696	Parexel International, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	11/15/2028	851,722

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
176,504	PECF USS Intermediate Holding Corporation, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.89%	12/15/2028	138,656
391,085	Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.17%	05/03/2029	392,508
398,563	Peraton Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.21%	02/01/2028	400,057
252,409	Perrigo Investments LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	7.46%	04/20/2029	252,514
848,630	PetSmart, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.21%	02/11/2028	840,568
95,000	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.86%	06/23/2027	95,267
111,078	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00% + 4.00% PIK, 1.00% Floor)	7.46%	06/30/2028	103,580
327,048	Playa Resorts Holding B.V. (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.61%	01/05/2029	327,805
97,349	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	8.61%	12/29/2027	97,471
216,674	Polar US Borrower LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.75%)	10.24%	10/15/2025	148,747
259,712	Polaris Newco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.47%	06/02/2028	256,563
518,663	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	9.11%	07/31/2026	520,489
275,886	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.60% + 1.40% PIK, 1.00% Floor)	9.95%	10/02/2028	217,260
74,054	Pretium PKG Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.00% + 2.50% PIK, 1.00% Floor)	10.35%	10/02/2028	72,758
65,000	Pretium PKG Holdings, Inc., Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 6.75%, 0.50% Floor)	12.21%	10/01/2029	25,861
1,724,170	Proofpoint, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	08/31/2028	1,727,101
256,903	Pug LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%)	8.97%	02/12/2027	253,423
277,165	Pug LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.72%	02/16/2027	275,779
154,215	QUIKRETE Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%)	8.21%	03/19/2029	154,857
219,843	Radiate Holdco LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.75% Floor)	8.72%	09/25/2026	177,077
187,419	Radiology Partners, Inc., Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 4.25%)	10.18%	07/09/2025	152,103
856,550	RealPage, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.47%	04/24/2028	851,788
223,855	Restoration Hardware, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%, 0.50% Floor)	7.97%	10/20/2028	218,371
312,626	Scientific Games Holdings LP, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.66%	04/04/2029	313,134

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
156,579	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	10.23% (o)	11/01/2024	121,887
135,000	Simon & Schuster, Term Loan (3 Month Secured Overnight Financing Rate + 4.00%)	9.39%	10/30/2030	135,591
112,320	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.50%)	7.97%	09/30/2026	103,797
116,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 1.00% Floor)	9.17%	10/20/2027	118,960
301,884	SMG US Midco, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.50%)	8.14%	01/23/2025	302,676
520,029	Sophia LP, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.96%	10/07/2027	521,777
395,000	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.39%	12/11/2026	395,328
520,362	Southern Veterinary Partners LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 1.00% Floor)	9.46%	10/05/2027	519,386
246,374	Spin Holdco, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.62%	03/06/2028	217,514
128,375	Spirit AeroSystems, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.63%	01/15/2027	128,963
1,742,114	SRS Distribution, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	8.97%	06/02/2028	1,747,201
153,821	Standard Aero Ltd. (1 Month Secured Overnight Financing Rate + 4.00%)	9.35%	08/24/2028	154,411
189,397	Staples, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%)	10.47% (o)	04/16/2026	180,037
99,491	Starwood Property Mortgage LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.75% Floor)	8.71%	07/27/2026	99,492
845,103	Sunshine Luxembourg SARL (3 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	8.95%	10/01/2026	850,613
355,336	SWF Holdings Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.47%	10/06/2028	319,248
419,550	TAMKO Building Products LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.50%)	8.87%	09/13/2030	422,086
109,376	Team Health, Term Loan (3 Month Secured Overnight Financing Rate + 5.25%, 1.00% Floor)	10.63%	03/02/2027	83,837
195,868	Tecta America Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.46%	04/06/2028	196,665
145,676	Telesat LLC (3 Month Secured Overnight Financing Rate + 2.75%)	8.40%	12/07/2026	94,235
205,816	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%, 0.50% Floor)	8.10%	08/31/2028	207,011
93,338	The Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.36%	01/18/2029	93,659
310,295	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.50%, 0.75% Floor)	8.97%	04/07/2028	311,120
154,180	The Edelman Financial Engines Centre LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 6.75%)	12.22%	07/20/2026	154,469
199,262	Tiger Acquisition LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.71%	06/01/2028	198,660
507,821	Titan Acquisition Ltd. (6 Month LIBOR USD + 3.00%)	8.73% (o)	03/28/2025	507,770

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
323,981	TK Elevator Midco GMBH, Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 3.50%, 0.50% Floor)	9.38%	07/30/2027	325,115
507,023	Transdigm, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%)	8.60%	08/24/2028	509,966
150,000	Transdigm, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%)	8.60%	02/28/2031	150,851
193,710	Travelport Finance (Luxembourg) SARL (3 Month Secured Overnight Financing Rate + 7.00%, 1.00% Floor)	12.65%	02/28/2025	188,006
87,539	Traverse Midstream Partners LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%, 0.50% Floor)	9.24%	02/16/2028	87,794
341,204	TricorBraun Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.72%	03/03/2028	339,728
500,559	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.50% Floor)	9.61%	09/15/2028	499,831
514,886	Triton Water Holdings, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.86%	03/31/2028	511,025
173,993	Uber Technologies, Inc. Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.75%)	8.13%	03/04/2030	174,700
380,011	UFC Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.75%, 0.75% Floor)	8.40%	04/29/2026	381,885
114,425	UKG, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.50%, 0.50% Floor)	9.99%	05/04/2026	115,059
288,019	UKG, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.75%)	9.23%	05/04/2026	289,061
95,000	UKG, Inc., Senior Secured Second Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.25%, 0.50% Floor)	10.76%	05/03/2027	95,365
91,618	Ultra Clean Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%)	9.21%	08/27/2025	91,885
509,201	United Airlines, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.75%, 0.75% Floor)	9.22%	04/21/2028	511,747
197,930	Univision Communications, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.64%	06/24/2029	198,722
130,485	Upbound Group, Inc. (6 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	9.12%	02/17/2028	130,730
39,600	Vantage Specialty Chemicals, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.75%, 0.50% Floor)	10.11%	10/26/2026	38,313
458,087	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.00%)	9.47%	08/27/2025	460,185
193,028	Viad Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.00%, 0.50% Floor)	10.47%	07/31/2028	192,786
272,161	Vibrantz Technologies, Inc. (3 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.81%	04/23/2029	261,473
500,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (6 Month Secured Overnight Financing Rate + 3.25%)	8.79%	03/31/2031	499,062
95,000	Vistra Operations Company LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	7.35%	12/20/2030	95,123
105,000	VT Topco, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 4.25%, 0.50% Floor)	9.66%	08/09/2030	105,656
325,458	Wand NewCo, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.75%)	8.22%	02/05/2026	326,822

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
146,073	WaterBridge Midstream Operating LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 5.75%, 1.00% Floor)	11.39%	06/22/2026	146,475
222,894	WestJet Airlines Ltd. (1 Month Secured Overnight Financing Rate + 3.00%, 1.00% Floor)	8.46%	12/11/2026	222,860
835,413	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	8.47%	08/03/2028	837,877
72,668	WWEX UNI TopCo Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 4.00%, 0.75% Floor)	9.65%	07/26/2028	71,421
421,026	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%)	8.47%	03/09/2027	362,992
267,386	Zebra Buyer LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.25%, 0.50% Floor)	8.89%	11/01/2028	266,864
235,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan	7.98% (g)	04/28/2028	234,749
Total Bank Loans (Cost \$80,408,045)				79,330,388
Collateralized Loan Obligations - 19.2%				
2,000,000	AIMCO Ltd., Series 2021-15A-D (Secured Overnight Financing Rate 3 Month + 3.16%, 2.90% Floor)	8.56% (a)	10/17/2034	1,964,153
2,000,000	Apidos, Series 2013-12A-DR (Secured Overnight Financing Rate 3 Month + 2.86%)	8.26% (a)	04/15/2031	1,960,903
500,000	Bain Capital Credit Ltd., Series 2017-2A-DR2 (Secured Overnight Financing Rate 3 Month + 3.36%, 3.10% Floor)	8.74% (a)	07/25/2034	488,896
1,250,000	Bain Capital Credit Ltd., Series 2021-7A-D (Secured Overnight Financing Rate 3 Month + 3.51%, 3.25% Floor)	8.92% (a)	01/22/2035	1,221,864
1,737,500	Barings Ltd., Series 2015-2A-ER (Secured Overnight Financing Rate 3 Month + 6.71%)	12.13% (a)	10/20/2030	1,625,838
3,770,000	BlueMountain Ltd., Series 2013-2A-DR (Secured Overnight Financing Rate 3 Month + 3.16%)	8.57% (a)	10/22/2030	3,611,766
500,000	BlueMountain Ltd., Series 2015-3A-CR (Secured Overnight Financing Rate 3 Month + 2.86%)	8.28% (a)	04/20/2031	471,070
1,000,000	BlueMountain Ltd., Series 2016-3A-DR (Secured Overnight Financing Rate 3 Month + 3.36%, 3.10% Floor)	8.74% (a)	11/15/2030	941,612
1,000,000	BlueMountain Ltd., Series 2017-2A-C (Secured Overnight Financing Rate 3 Month + 3.26%)	8.68% (a)	10/20/2030	941,628
1,000,000	Canyon Capital Ltd., Series 2012-1RA-D (Secured Overnight Financing Rate 3 Month + 3.26%)	8.66% (a)	07/15/2030	978,778
2,000,000	Canyon Capital Ltd., Series 2014-1A-CR (Secured Overnight Financing Rate 3 Month + 3.01%, 2.75% Floor)	8.40% (a)	01/30/2031	1,849,947
3,000,000	Canyon Capital Ltd., Series 2020-2A-DR (Secured Overnight Financing Rate 3 Month + 3.41%, 3.15% Floor)	8.81% (a)	10/15/2034	2,942,218
2,500,000	Canyon Capital Ltd., Series 2021-4A-D (Secured Overnight Financing Rate 3 Month + 3.31%, 3.05% Floor)	8.71% (a)	10/15/2034	2,445,750
1,000,000	Canyon Capital Ltd., Series 2021-4A-E (Secured Overnight Financing Rate 3 Month + 6.56%, 6.30% Floor)	11.96% (a)	10/15/2034	952,661
1,000,000	Canyon Ltd., Series 2021-4A-B (Secured Overnight Financing Rate 3 Month + 1.96%, 1.70% Floor)	7.36% (a)	10/15/2034	994,528
500,000	Carlyle Global Market Strategies Ltd., Series 2020-2A-CR (Secured Overnight Financing Rate 3 Month + 3.46%, 3.20% Floor)	8.84% (a)	01/25/2035	489,181
3,500,000	Cathedral Lake Ltd., Series 2021-8A-C (Secured Overnight Financing Rate 3 Month + 2.88%, 2.62% Floor)	8.29% (a)	01/20/2035	3,490,090
3,500,000	Cathedral Lake Ltd., Series 2021-8A-D1 (Secured Overnight Financing Rate 3 Month + 3.68%, 3.42% Floor)	9.09% (a)	01/20/2035	3,404,281

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,500,000	Chenango Park Ltd., Series 2018-1A-C (Secured Overnight Financing Rate 3 Month + 3.26%, 3.00% Floor)	8.66% (a)	04/15/2030	1,450,662
500,000	CIFC Funding Ltd., Series 2018-3A-D (Secured Overnight Financing Rate 3 Month + 3.11%)	8.51% (a)	07/18/2031	496,477
1,000,000	CIFC Funding Ltd., Series 2019-3A-CR (Secured Overnight Financing Rate 3 Month + 3.31%, 3.05% Floor)	8.71% (a)	10/16/2034	996,289
1,000,000	Dryden Ltd., Series 2019-68A-DR (Secured Overnight Financing Rate 3 Month + 3.61%, 3.35% Floor)	9.01% (a)	07/15/2035	974,874
900,000	Dryden Ltd., Series 2020-77A-DR (Secured Overnight Financing Rate 3 Month + 3.26%, 3.26% Floor)	8.63% (a)	05/20/2034	879,483
2,500,000	Dryden Senior Loan Fund, Series 2013-28A-B1LR (Secured Overnight Financing Rate 3 Month + 3.41%)	8.80% (a)	08/15/2030	2,459,406
3,000,000	Dryden Senior Loan Fund, Series 2015-37A-DR (Secured Overnight Financing Rate 3 Month + 2.76%, 2.50% Floor)	8.16% (a)	01/15/2031	2,924,097
1,000,000	Dryden Senior Loan Fund, Series 2016-45A-DR (Secured Overnight Financing Rate 3 Month + 3.41%, 3.15% Floor)	8.81% (a)	10/15/2030	989,784
1,000,000	Dryden Senior Loan Fund, Series 2017-50A-D (Secured Overnight Financing Rate 3 Month + 3.51%, 3.25% Floor)	8.91% (a)	07/15/2030	995,200
1,500,000	Greenwood Park Ltd., Series 2018-1A-D (Secured Overnight Financing Rate 3 Month + 2.76%)	8.16% (a)	04/15/2031	1,448,149
308,104	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-D (Secured Overnight Financing Rate 3 Month + 5.26%)	10.65% (a)(b)	04/28/2025	70,617
500,000	Halcyon Loan Advisors Funding Ltd., Series 2018-1A-A2 (Secured Overnight Financing Rate 3 Month + 2.06%, 1.80% Floor)	7.48% (a)	07/21/2031	499,512
2,000,000	Hayfin Ltd., Series 2018-8A-B (Secured Overnight Financing Rate 3 Month + 1.74%, 1.48% Floor)	7.16% (a)	04/20/2031	1,997,845
1,500,000	Highbridge Loan Management Ltd., Series 13A-18-D (Secured Overnight Financing Rate 3 Month + 3.26%, 3.00% Floor)	8.66% (a)	10/15/2030	1,478,778
2,000,000	Highbridge Loan Management Ltd., Series 2013-2A-CR (Secured Overnight Financing Rate 3 Month + 3.16%)	8.58% (a)	10/20/2029	1,967,725
3,175,000	LCM LP, Series 14A-DR (Secured Overnight Financing Rate 3 Month + 3.01%)	8.43% (a)	07/20/2031	2,857,394
1,250,000	LCM LP, Series 19A-E2 (Secured Overnight Financing Rate 3 Month + 5.96%, 5.70% Floor)	11.36% (a)	07/15/2027	1,250,422
5,000,000	LCM LP, Series 26A-D (Secured Overnight Financing Rate 3 Month + 2.76%, 2.50% Floor)	8.18% (a)	01/20/2031	4,566,412
1,500,000	LCM LP, Series 27A-D (Secured Overnight Financing Rate 3 Month + 3.21%)	8.61% (a)	07/16/2031	1,341,293
4,500,000	Madison Park Funding Ltd., Series 2015-18A-BR (Secured Overnight Financing Rate 3 Month + 1.86%)	7.27% (a)	10/21/2030	4,512,627
3,500,000	Magnetite Ltd., Series 2018-20A-D (Secured Overnight Financing Rate 3 Month + 2.76%)	8.18% (a)	04/20/2031	3,455,134
1,750,000	Magnetite Ltd., Series 2019-23A-DR (Secured Overnight Financing Rate 3 Month + 3.31%, 3.05% Floor)	8.69% (a)	01/25/2035	1,716,865
1,000,000	Marathon Ltd., Series 2017-9A-A2 (Secured Overnight Financing Rate 3 Month + 2.01%)	7.41% (a)	04/15/2029	996,868
3,500,000	Marble Point Ltd., Series 2021-3A-D1 (Secured Overnight Financing Rate 3 Month + 3.76%, 3.50% Floor)	9.16% (a)	10/17/2034	3,497,646
1,000,000	Myers Park Ltd., Series 2018-1A-D (Secured Overnight Financing Rate 3 Month + 3.31%, 3.05% Floor)	8.73% (a)	10/20/2030	983,647
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2016-21A-DR2 (Secured Overnight Financing Rate 3 Month + 3.56%, 3.30% Floor)	8.98% (a)	04/20/2034	984,798

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,000,000	Neuberger Berman Loan Advisers Ltd., Series 2017-16SA-DR (Secured Overnight Financing Rate 3 Month + 3.16%, 2.90% Floor)	8.56% (a)	04/15/2034	3,895,003
1,500,000	Neuberger Berman Loan Advisers Ltd., Series 2017-25A-DR (Secured Overnight Financing Rate 3 Month + 3.11%, 2.85% Floor)	8.51% (a)	10/18/2029	1,465,408
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2017-26A-D (Secured Overnight Financing Rate 3 Month + 2.91%, 2.65% Floor)	8.31% (a)	10/18/2030	970,616
1,500,000	Neuberger Berman Loan Advisers Ltd., Series 2018-28A-D (Secured Overnight Financing Rate 3 Month + 3.11%)	8.53% (a)	04/20/2030	1,481,617
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2020-38A-DR (Secured Overnight Financing Rate 3 Month + 3.26%, 3.00% Floor)	8.68% (a)	10/20/2035	977,360
4,500,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (Secured Overnight Financing Rate 3 Month + 4.16%, 3.90% Floor)	9.56% (a)	07/15/2029	4,442,525
500,000	Octagon Investment Partners Ltd., Series 2014-1A-CR3 (Secured Overnight Financing Rate 3 Month + 3.01%, 2.75% Floor)	8.39% (a)	02/14/2031	492,974
1,250,000	Octagon Investment Partners Ltd., Series 2017-1A-D (Secured Overnight Financing Rate 3 Month + 6.46%)	11.88% (a)(b)	03/17/2030	1,127,257
2,000,000	Octagon Investment Partners Ltd., Series 2017-1A-DR (Secured Overnight Financing Rate 3 Month + 3.66%, 3.40% Floor)	9.08% (a)	07/20/2030	1,987,058
4,000,000	Octagon Investment Partners Ltd., Series 2018-1A-C (Secured Overnight Financing Rate 3 Month + 2.86%, 2.60% Floor)	8.28% (a)	01/20/2031	3,845,274
3,000,000	Octagon Investment Partners Ltd., Series 2018-2A-C (Secured Overnight Financing Rate 3 Month + 3.11%)	8.49% (a)	07/25/2030	2,901,488
500,000	Octagon Investment Partners Ltd., Series 2019-1A-ER (Secured Overnight Financing Rate 3 Month + 7.26%, 7.00% Floor)	12.68% (a)	01/20/2035	458,859
1,000,000	Octagon Investment Partners Ltd., Series 2020-2A-DR (Secured Overnight Financing Rate 3 Month + 3.56%, 3.30% Floor)	8.96% (a)	07/15/2036	926,850
2,500,000	OHA Credit Funding Ltd., Series 2021-16A-E (Secured Overnight Financing Rate 3 Month + 6.36%, 6.10% Floor)	11.76% (a)	10/18/2034	2,468,044
500,000	Park Avenue Institutional Advisers Ltd., Series 2021-2A-D (Secured Overnight Financing Rate 3 Month + 3.66%, 3.40% Floor)	9.06% (a)	07/15/2034	492,948
4,000,000	RR Ltd., Series 2018-4A-C (Secured Overnight Financing Rate 3 Month + 3.21%, 0.26% Floor)	8.61% (a)	04/15/2030	3,936,153
2,000,000	Sound Point Ltd., Series 2015-2A-DRRR (Secured Overnight Financing Rate 3 Month + 4.76%, 4.50% Floor)	10.18% (a)	07/20/2032	1,854,846
6,000,000	Sound Point Ltd., Series 2019-2A-DR (Secured Overnight Financing Rate 3 Month + 3.56%, 3.30% Floor)	8.96% (a)	07/15/2034	5,783,279
1,000,000	Sound Point Ltd., Series 2020-1A-DR (Secured Overnight Financing Rate 3 Month + 3.61%, 3.61% Floor)	9.03% (a)	07/20/2034	931,693
5,000,000	Sound Point Ltd., Series 2020-2A-DR (Secured Overnight Financing Rate 3 Month + 3.61%, 3.35% Floor)	8.99% (a)	10/25/2034	4,447,618
3,375,000	Sound Point Ltd., Series 2021-4A-D (Secured Overnight Financing Rate 3 Month + 3.66%, 3.66% Floor)	9.04% (a)	10/25/2034	3,250,775
5,000,000	Steele Creek Ltd., Series 2019-2A-BR (Secured Overnight Financing Rate 3 Month + 2.11%, 1.85% Floor)	7.51% (a)	07/15/2032	4,976,192
3,500,000	Steward Park Ltd., Series 2015-1A-DR (Secured Overnight Financing Rate 3 Month + 2.86%, 2.60% Floor)	8.26% (a)	01/15/2030	3,316,951
1,500,000	Symphony Ltd., Series 2015-16A-DR (Secured Overnight Financing Rate 3 Month + 3.31%, 3.05% Floor)	8.71% (a)	10/15/2031	1,375,218
2,000,000	THL Credit Wind River Ltd., Series 2013-2A-E1R (Secured Overnight Financing Rate 3 Month + 7.01%)	12.41% (a)(b)	10/18/2030	1,741,844
2,000,000	THL Credit Wind River Ltd., Series 2014-1A-DRR (Secured Overnight Financing Rate 3 Month + 3.26%, 3.00% Floor)	8.66% (a)	07/18/2031	1,825,663

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
4,000,000	THL Credit Wind River Ltd., Series 2014-2A-DR (Secured Overnight Financing Rate 3 Month + 3.16%, 2.90% Floor)	8.56% (a)	01/15/2031	3,737,477
2,000,000	THL Credit Wind River Ltd., Series 2014-2A-ER (Secured Overnight Financing Rate 3 Month + 6.01%, 5.75% Floor)	11.41% (a)(b)	01/15/2031	1,610,807
1,500,000	THL Credit Wind River Ltd., Series 2014-3A-DR2 (Secured Overnight Financing Rate 3 Month + 3.66%, 3.40% Floor)	9.07% (a)	10/22/2031	1,375,546
2,000,000	THL Credit Wind River Ltd., Series 2017-1A-DR (Secured Overnight Financing Rate 3 Month + 3.98%, 3.72% Floor)	9.38% (a)	04/18/2036	1,932,404
1,750,000	THL Credit Wind River Ltd., Series 2017-1A-ER (Secured Overnight Financing Rate 3 Month + 7.32%, 7.06% Floor)	12.72% (a)	04/18/2036	1,573,938
1,500,000	THL Credit Wind River Ltd., Series 2017-4A-D (Secured Overnight Financing Rate 3 Month + 2.91%)	8.28% (a)	11/20/2030	1,473,668
1,500,000	THL Credit Wind River Ltd., Series 2018-1A-D (Secured Overnight Financing Rate 3 Month + 3.16%)	8.56% (a)	07/15/2030	1,430,875
3,500,000	THL Credit Wind River Ltd., Series 2018-2A-D (Secured Overnight Financing Rate 3 Month + 3.26%)	8.66% (a)	07/15/2030	3,268,866
500,000	THL Credit Wind River Ltd., Series 2021-3A-D (Secured Overnight Financing Rate 3 Month + 3.61%, 3.35% Floor)	9.03% (a)	07/20/2033	460,731
1,000,000	THL Credit Wind River Ltd., Series 2021-4A-D (Secured Overnight Financing Rate 3 Month + 3.46%, 3.20% Floor)	8.88% (a)	01/20/2035	979,317
1,500,000	TIAA Ltd., Series 2017-2A-B (Secured Overnight Financing Rate 3 Month + 1.76%)	7.16% (a)	01/16/2031	1,497,621
6,000,000	Trimaran CAVU LLC, Series 2019-1A-B (Secured Overnight Financing Rate 3 Month + 2.46%, 2.20% Floor)	7.88% (a)	07/20/2032	6,028,903
500,000	Upland Ltd., Series 2016-1A-CR (Secured Overnight Financing Rate 3 Month + 3.16%)	8.58% (a)	04/20/2031	489,732
500,000	Vibrant Ltd., Series 2015-3A-A2RR (Secured Overnight Financing Rate 3 Month + 2.11%, 0.26% Floor)	7.53% (a)	10/20/2031	500,159
3,900,000	Voya Ltd., Series 2013-1A-CR (Secured Overnight Financing Rate 3 Month + 3.21%)	8.61% (a)	10/15/2030	3,739,239
1,500,000	Voya Ltd., Series 2017-3A-CR (Secured Overnight Financing Rate 3 Month + 3.41%)	8.83% (a)	04/20/2034	1,459,028
Total Collateralized Loan Obligations (Cost \$176,056,358)				169,498,992

Foreign Corporate Bonds - 5.0%

44,000	1375209 B.C. Ltd.	9.00% (a)	01/30/2028	42,938
349,000	Adani Electricity Mumbai Ltd.	3.95%	02/12/2030	286,187
300,000	Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	233,328
1,136,000	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	932,498
200,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	178,311
200,000	Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	179,868
600,000	Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	526,496
400,000	Adani Ports & Special Economic Zone Ltd.	3.10%	02/02/2031	305,592
400,000	Adani Transmission Step-One Ltd.	4.00%	08/03/2026	367,334
600,000	AES Andes S.A. (5 Year Swap Rate USD + 4.64%)	7.13% (a)	03/26/2079	576,969
200,000	Agrosuper S.A.	4.60%	01/20/2032	172,201
412,499	AI Candelaria Spain S.A.	7.50%	12/15/2028	391,334
500,000	AI Candelaria Spain S.A.	5.75%	06/15/2033	388,220
500,000	AI Candelaria Spain S.A.	5.75% (a)	06/15/2033	388,220
200,000	Altice Financing S.A.	5.00% (a)	01/15/2028	181,452
200,000	Altice France Holding S.A.	6.00% (a)	02/15/2028	96,241

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
255,000	Altice France Holding S.A.	5.50% (a)	10/15/2029	200,273
200,000	ARD Finance S.A. (7.25% PIK)	6.50% (a)	06/30/2027	93,657
210,918	Avation Capital S.A. (9.00% PIK)	8.25% (a)	10/31/2026	178,991
600,000	Banco Davivienda S.A. (10 Year CMT Rate + 5.10%)	6.65% (a)(h)	04/22/2031	429,750
600,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	571,238
100,000	Banco GNB Sudameris S.A. (5 Year CMT Rate + 4.56%)	7.05%	04/03/2027	97,316
300,000	Banco GNB Sudameris S.A. (5 Year CMT Rate + 6.66%)	7.50%	04/16/2031	251,805
30,000	Banco Internacional del Peru S.A.A. Interbank (3 Month LIBOR USD + 5.76%)	6.63% (o)	03/19/2029	29,886
1,200,000	Banco Internacional del Peru S.A.A. Interbank (5 Year CMT Rate + 3.71%)	4.00%	07/08/2030	1,150,056
800,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% (h)	01/10/2028	769,705
200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (a)(h)	06/27/2029	188,952
200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% (h)	06/27/2029	188,952
500,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	463,867
700,000	Bank Hapoalim B.M.	3.26% (a)(i)	01/21/2032	608,503
400,000	Bank Leumi (5 Year CMT Rate + 1.63%)	3.28% (a)	01/29/2031	362,580
1,100,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	997,530
200,000	BBVA Bancomer S.A. (5 Year CMT Rate + 4.31%)	5.88%	09/13/2034	188,968
170,000	Bombardier, Inc.	7.88% (a)	04/15/2027	170,191
165,000	Bombardier, Inc.	8.75% (a)	11/15/2030	175,882
200,000	Braskem Idesa SAPI	6.99%	02/20/2032	117,267
1,000,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	860,940
400,000	BRF S.A.	4.88%	01/24/2030	352,296
600,000	Canacol Energy Ltd.	5.75%	11/24/2028	438,142
900,000	CAP S.A.	3.90%	04/27/2031	701,100
600,000	CAP S.A.	3.90% (a)	04/27/2031	467,400
650,000	CEMEX, S.A.B de C.V. (5 Year CMT Rate + 4.53%)	5.13% (h)	06/08/2026	616,968
2,000,000	Chile Electricity PEC S.p.A.	0.00% (a)	01/25/2028	1,598,934
600,000	Compania de Minas Buenaventura S.A.A.	5.50%	07/23/2026	573,325
800,000	Cosan Overseas Ltd.	8.25% (h)	02/05/2024	797,810
600,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% (f)(h)	11/29/2027	11,100
600,000	CSN Resources S.A.	5.88%	04/08/2032	522,398
600,000	CT Trust	5.13%	02/03/2032	525,034
800,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	742,072
189,821	Digicel Group Holdings Ltd.	0.00% (a)(b)	12/31/2030	15,867
7,514	Digicel Group Holdings Ltd.	0.00% (a)(b)	12/31/2030	6,676
340,696	Digicel Group Holdings Ltd.	0.00% (a)(b)	12/31/2030	–
59,550	Digicel Group Holdings Ltd.	0.00% (a)(b)	12/31/2030	54,569
525,800	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	473,641
629,160	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	596,887
400,000	Empresas Publicas de Medellin ESP	4.38%	02/15/2031	327,612
364,000	Fideicomiso P.A. Pacifico Tres	8.25%	01/15/2035	347,392
200,000	Freeport Indonesia PT	5.32%	04/14/2032	196,616
400,000	Freeport Indonesia PT	5.32% (a)	04/14/2032	393,232
200,000	Freeport-McMoRan, Inc.	4.63%	08/01/2030	195,739

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
400,000	Frigorifico Concepcion S.A.	7.70%	07/21/2028	339,010
230,000	Garda World Security Corporation	4.63% (a)	02/15/2027	221,907
180,000	Garda World Security Corporation	6.00% (a)	06/01/2029	161,541
200,000	Geopark Ltd.	5.50%	01/17/2027	177,269
105,000	GFL Environmental, Inc.	6.75% (a)	01/15/2031	108,311
246,639	Global Aircraft Leasing Company (7.25% PIK)	6.50% (a)	09/15/2024	232,128
200,000	Global Bank Corporation (3 Month LIBOR USD + 3.30%)	5.25% (o)	04/16/2029	179,244
200,000	Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024	198,907
537,000	Gran Tierra Energy, Inc.	9.50% (a)	10/15/2029	471,988
270,000	Grifols Escrow Issuer S.A.	4.75% (a)	10/15/2028	245,161
599,753	Guara Norte SARL	5.20%	06/15/2034	547,037
300,000	Indonesia Asahan Aluminium Persero PT	5.45%	05/15/2030	302,997
200,000	Industrias Penoles SAB de CV	4.15%	09/12/2029	186,907
400,000	Inkia Energy Ltd.	5.88%	11/09/2027	382,523
150,000	Intelsat Jackson Holdings S.A.	6.50% (a)	03/15/2030	143,266
35,079	Invepar Holdings	0.00% (b)(f)	12/30/2028	–
400,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.22%)	4.63% (h)	02/27/2025	352,170
350,000	JBS USA Luxembourg S.A.	3.75%	12/01/2031	301,892
241,500	JSW Hydro Energy Ltd.	4.13%	05/18/2031	210,681
200,000	Kallpa Generacion S.A.	4.13%	08/16/2027	191,338
160,000	Kronos Acquisition Holdings, Inc.	5.00% (a)	12/31/2026	156,146
804,600	LLPL Capital Pte Ltd.	6.88%	02/04/2039	776,544
885,060	LLPL Capital Pte Ltd.	6.88% (a)	02/04/2039	854,198
800,000	MARB BondCo PLC	3.95%	01/29/2031	650,339
330,000	Mattamy Group Corporation	4.63% (a)	03/01/2030	306,181
600,000	Mexarrend SAPI de C.V.	10.25% (a)(f)	07/24/2024	133,650
442,484	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	431,577
360,000	Millicom International Cellular S.A.	6.63%	10/15/2026	353,180
720,000	Millicom International Cellular S.A.	6.25%	03/25/2029	683,111
1,500,000	Minejesa Capital B.V.	5.63%	08/10/2037	1,317,960
600,000	Minerva Luxembourg S.A.	4.38%	03/18/2031	495,273
400,000	Minerva Luxembourg S.A.	8.88%	09/13/2033	423,618
461,145	Mong Duong Finance Holdings B.V.	5.13%	05/07/2029	429,431
886,996	MV24 Capital B.V.	6.75%	06/01/2034	830,951
200,000	NBM US Holdings, Inc.	6.63%	08/06/2029	196,279
200,000	Network i2i Ltd. (5 Year CMT Rate + 4.27%)	5.65% (h)	01/15/2025	198,086
400,000	Nexa Resources S.A.	5.38%	05/04/2027	390,753
135,000	Ontario Gaming GTA LP	8.00% (a)	08/01/2030	139,316
252,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	237,752
800,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	752,834
340,000	Parkland Corporation	4.63% (a)	05/01/2030	313,172
160,000	Primo Water Holdings, Inc.	4.38% (a)	04/30/2029	147,608
200,000	Rumo Luxembourg SARL	4.20%	01/18/2032	170,464
693,333	Rutas 2 and 7 Finance Ltd.	0.00%	09/30/2036	461,569
1,000,000	Sasol Financing USA LLC	5.50%	03/18/2031	843,359

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
155,000	Seaspan Corporation	5.50% (a)	08/01/2029	129,805
200,000	Simpar Europe S.A.	5.20%	01/26/2031	173,465
250,000	Superior Plus LP	4.50% (a)	03/15/2029	232,045
25,000	Telesat LLC	4.88% (a)	06/01/2027	14,798
151,000	Tervita Corporation	11.00% (a)	12/01/2025	159,232
165,000	Titan Acquisition Ltd.	7.75% (a)	04/15/2026	166,200
528,255	UEP Penonome S.A.	6.50% (a)	10/01/2038	402,964
704,340	UEP Penonome S.A.	6.50%	10/01/2038	537,286
2,800,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% (f)(h)	01/29/2025	14,280
400,000	Unigel Luxembourg S.A.	8.75% (f)	10/01/2026	110,004
400,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	369,319
800,000	UPL Corporation Ltd.	4.63%	06/16/2030	669,464
300,000	Vedanta Resources Finance PLC	9.25% (a)	04/23/2026	184,280
1,300,000	Vedanta Resources Ltd.	6.13%	08/09/2024	865,675
300,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	150,314
200,000	VTR Finance NV	6.38%	07/15/2028	52,362
325,000	VZ Secured Financing B.V.	5.00% (a)	01/15/2032	277,858
Total Foreign Corporate Bonds (Cost \$51,569,757)				44,455,287
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1%				
600,000	Banco do Brasil S.A. (10 Year CMT Rate + 4.40%)	6.25% (h)	04/15/2024	586,938
1,000,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	854,478
433,870	Bioceanico Sovereign Certificate Ltd.	0.00%	06/05/2034	310,872
2,000,000	Colombia Government International Bond	4.13%	05/15/2051	1,335,879
600,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25% (o)	07/15/2029	594,987
1,500,000	Ecopetrol S.A.	5.88%	11/02/2051	1,136,603
177,696	Lima Metro Finance Ltd.	5.88%	07/05/2034	175,999
1,400,000	Mexico Government International Bond	6.34%	05/04/2053	1,428,728
1,500,000	Panama Government International Bond	3.87%	07/23/2060	902,140
900,000	Petroleos del Peru S.A.	4.75%	06/19/2032	646,829
400,000	Petroleos del Peru S.A.	5.63%	06/19/2047	246,790
900,000	Petroleos Mexicanos	6.75%	09/21/2047	590,018
700,000	Republic of South Africa Government Bond	4.30%	10/12/2028	656,292
200,000	Saudi Government International Bond	3.45%	02/02/2061	141,111
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$11,602,113)				9,607,664
Non-Agency Commercial Mortgage Backed Obligations - 9.4%				
15,254,898	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XA	0.95% (a)(i)(j)	05/15/2053	681,889
10,194,000	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF3-XD	1.18% (a)(i)(j)	10/15/2054	717,046
1,017,000	AREIT Trust, Series 2019-CRE3-D (Secured Overnight Financing Rate 1 Month + 2.76%, 2.76% Floor)	8.13% (a)	09/14/2036	914,991
1,500,000	BAMLL Commercial Mortgage Securities Trust, Series 2018-DSNY-C (Secured Overnight Financing Rate 1 Month + 1.65%, 1.60% Floor)	7.01% (a)	09/15/2034	1,491,509
9,652,090	BANK, Series 2017-BNK5-XA	0.94% (i)(j)	06/15/2060	240,247
58,494,574	BANK, Series 2018-BN11-XA	0.45% (i)(j)	03/15/2061	981,217

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,958,000	BBCMS Mortgage Trust, Series 2018-CBM-E (Secured Overnight Financing Rate 1 Month + 3.85%, 3.55% Floor)	9.21% (a)	07/15/2037	1,794,025
956,000	BBCMS Mortgage Trust, Series 2018-TALL-E (Secured Overnight Financing Rate 1 Month + 2.63%, 2.59% Floor)	8.00% (a)	03/15/2037	547,572
1,675,000	BBCMS Mortgage Trust, Series 2019-BWAY-E (Secured Overnight Financing Rate 1 Month + 2.96%, 2.85% Floor)	8.33% (a)	11/15/2034	254,613
1,206,777	BB-UBS Trust, Series 2012-TFT-TE	3.56% (a)(b)(i)	06/05/2030	966,248
907,999	BDS Ltd., Series 2021-FL10-A (Secured Overnight Financing Rate 1 Month + 1.46%, 1.46% Floor)	6.82% (a)	12/16/2036	896,750
56,233,978	Benchmark Mortgage Trust, Series 2022-B32-XA	0.46% (a)(i)(j)	01/15/2055	1,127,311
2,866,000	BPR Trust, Series 2021-TY-D (Secured Overnight Financing Rate 1 Month + 2.46%, 2.35% Floor)	7.83% (a)	09/15/2038	2,752,181
1,800,000	BX Commercial Mortgage Trust, Series 2019-IMC-D (Secured Overnight Financing Rate 1 Month + 1.95%, 1.90% Floor)	7.31% (a)	04/15/2034	1,776,741
1,575,000	BX Trust, Series 2019-CALM-E (Secured Overnight Financing Rate 1 Month + 2.11%, 2.00% Floor)	7.48% (a)	11/15/2032	1,546,491
2,820,000	BX Trust, Series 2021-VIEW-E (Secured Overnight Financing Rate 1 Month + 3.71%, 3.60% Floor)	9.08% (a)	06/15/2036	2,578,508
1,119,631	Carbon Capital Commercial Mortgage Trust, Series 2019-FL2-B (Secured Overnight Financing Rate 1 Month + 2.96%, 2.85% Floor)	8.33% (a)	10/15/2035	993,488
8,547,284	CD Commercial Mortgage Trust, Series 2017-CD3-XA	0.95% (i)(j)	02/10/2050	188,293
3,680,323	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.60% (i)(j)	05/10/2058	96,654
1,474,214	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	0.94% (i)(j)	10/10/2047	4,623
6,325,130	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	1.82% (i)(j)	05/10/2049	207,610
2,171,096	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	1.89% (i)(j)	07/10/2049	75,861
1,216,000	CLNC Ltd., Series 2019-FL1-B (Secured Overnight Financing Rate 1 Month + 2.01%, 1.90% Floor)	7.37% (a)	08/20/2035	1,176,065
816,437	Commercial Mortgage Pass-Through Trust, Series 2014-CR17-XA	0.87% (i)(j)	05/10/2047	112
10,389,438	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-XA	0.79% (i)(j)	08/10/2048	101,639
6,477,560	Commercial Mortgage Pass-Through Trust, Series 2015-CR27-XA	0.90% (i)(j)	10/10/2048	77,814
1,227,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.30% (i)	02/10/2048	977,973
1,458,044	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-XA	0.97% (i)(j)	02/10/2048	9,071
9,064,219	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-XA	0.63% (i)(j)	07/10/2048	61,246
2,544,197	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-XA	0.92% (i)(j)	02/10/2049	36,343
2,228,000	Commercial Mortgage Pass-Through Trust, Series 2018-HCLV-D (Secured Overnight Financing Rate 1 Month + 2.47%, 2.18% Floor)	7.83% (a)	09/15/2033	1,491,716
2,215,531	CSAIL Commercial Mortgage Trust, Series 2015-C1-XA	0.80% (i)(j)	04/15/2050	9,673
39,320,015	CSAIL Commercial Mortgage Trust, Series 2018-CX12-XA	0.54% (i)(j)	08/15/2051	838,602
31,858,095	CSAIL Commercial Mortgage Trust, Series 2021-C20-XA	0.99% (i)(j)	03/15/2054	1,626,866
18,269,000	CSAIL Commercial Mortgage Trust, Series 2021-C20-XD	1.46% (a)(i)(j)	03/15/2054	1,520,666
1,974,822	CSMC Trust, Series 2014-USA-X1	0.54% (a)(i)(j)	09/15/2037	11,673
1,685,000	DBJPM Mortgage Trust, Series 2020-C9-A2	1.90%	08/15/2053	1,571,447
1,765,944	ELP Commercial Mortgage Trust, Series 2021-ELP-C (Secured Overnight Financing Rate 1 Month + 1.43%, 1.32% Floor)	6.80% (a)	11/15/2038	1,728,609
2,264,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	3.96% (a)(i)	12/10/2036	2,149,775
1,230,000	FS Rialto, Series 2021-FL3-A (Secured Overnight Financing Rate 1 Month + 1.36%, 1.36% Floor)	6.72% (a)	11/16/2036	1,213,149
1,450,000	FS Rialto, Series 2022-FL4-AS (Secured Overnight Financing Rate 30 Day Average + 2.40%, 2.40% Floor)	7.74% (a)	01/19/2039	1,424,725

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
442,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSD	4.90% (a)(i)	03/10/2033	378,320
553,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSE	4.90% (a)(i)	03/10/2033	462,866
1,509,000	GS Mortgage Securities Corporation Trust, Series 2018-RIVR-E (Secured Overnight Financing Rate 1 Month + 1.85%, 1.80% Floor)	7.21% (a)	07/15/2035	566,989
850,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-E (Secured Overnight Financing Rate 1 Month + 2.40%, 2.10% Floor)	7.76% (a)	07/15/2031	310,271
850,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-F (Secured Overnight Financing Rate 1 Month + 3.10%, 2.80% Floor)	8.46% (a)	07/15/2031	203,066
850,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-G (Secured Overnight Financing Rate 1 Month + 4.22%, 3.93% Floor)	9.58% (a)	07/15/2031	62,497
6,528,669	GS Mortgage Securities Trust, Series 2014-GC24-XA	0.68% (i)(j)	09/10/2047	14,742
6,832,006	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.75% (i)(j)	11/10/2048	76,887
5,262,815	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.73% (i)(j)	05/10/2049	154,996
2,377,000	GSCG Trust, Series 2019-600C-E	3.99% (a)(b)(i)	09/06/2034	250,009
1,700,000	H.I.G. RCP LLC, Series 2023-FL1-A (Secured Overnight Financing Rate 1 Month + 2.27%, 2.27% Floor)	7.63% (a)	09/19/2038	1,698,854
2,271,000	IMT Trust, Series 2017-APTS-CFX	3.50% (a)(i)	06/15/2034	2,221,809
1,376,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-C	4.52% (i)	07/15/2047	1,040,053
4,964,388	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.57% (i)(j)	12/15/2049	62,852
1,957,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.36% (a)(i)	07/05/2033	1,326,114
766,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-C	4.34% (a)	05/05/2032	749,135
784,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-D	4.45% (a)(i)	05/05/2032	764,676
915,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-E	4.45% (a)(i)	05/05/2032	889,633
960,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-F	4.45% (a)(i)	05/05/2032	930,454
1,049,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.45% (a)(i)	05/05/2032	1,008,817
1,685,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (a)	01/16/2037	733,851
702,776	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.48% (i)(j)	02/15/2047	27
2,973,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.62% (i)	08/15/2047	2,555,628
100,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.48% (i)	09/15/2047	93,419
1,115,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.19% (i)	05/15/2048	1,004,141
2,968,347	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.54% (i)(j)	05/15/2048	16,334
3,867,563	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.81% (i)(j)	08/15/2048	39,891
470,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.64% (i)	12/15/2048	395,766
1,780,000	KREF Ltd., Series 2021-FL2-A (Secured Overnight Financing Rate 1 Month + 1.18%, 1.07% Floor)	6.55% (a)	02/15/2039	1,738,273
2,532,000	LCCM Trust, Series 2017-LC26-C	4.71% (a)	07/12/2050	2,042,831
2,356,528	LSTAR Commercial Mortgage Trust, Series 2016-4-XA	1.68% (a)(i)(j)	03/10/2049	35,049

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,442,178	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.82% (a)(i)(j)	03/10/2050	189,232
1,400,000	Lument Finance Trust, Inc., Series 2021-FL1-A (Secured Overnight Financing Rate 1 Month + 1.28%, 1.28% Floor)	6.65% (a)	06/15/2039	1,377,891
2,200,000	MF1 Ltd., Series 2021-FL7-C (Secured Overnight Financing Rate 1 Month + 2.16%, 2.05% Floor)	7.52% (a)	10/16/2036	2,079,860
2,538,000	MFT Trust, Series 2020-ABC-D	3.48% (a)(i)	02/10/2042	1,064,681
100,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.47% (i)	10/15/2047	95,344
274,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.49% (i)	12/15/2047	243,667
2,489,000	Morgan Stanley Capital Trust, Series 2019-NUGS-F (Secured Overnight Financing Rate 1 Month + 2.96%, 4.34% Floor)	8.32% (a)(b)	12/15/2036	465,810
1,919,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (Prime Rate)	8.50% (a)	06/15/2035	800,785
1,183,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ1	3.50% (a)(i)	01/15/2037	971,412
685,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ2	3.50% (a)(i)	01/15/2037	521,817
639,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ3	3.50% (a)(b)(i)	01/15/2037	431,312
1,500,000	One New York Plaza Trust, Series 2020-1NYP-C (Secured Overnight Financing Rate 1 Month + 2.31%, 2.20% Floor)	7.68% (a)	01/15/2036	1,250,481
2,750,000	RLGH Trust, Series 2021-TROT-D (Secured Overnight Financing Rate 1 Month + 1.83%, 1.71% Floor)	7.19% (a)	04/15/2036	2,632,871
2,874,000	Soho Trust, Series 2021-SOHO-B	2.70% (a)(i)	08/10/2038	1,786,659
961,000	STWD Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 1 Month + 2.46%, 2.46% Floor)	7.83% (a)	07/15/2038	857,349
1,097,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.68% (i)	02/15/2051	913,632
12,667,053	UBS Commercial Mortgage Trust, Series 2018-C8-XA	0.81% (i)(j)	02/15/2051	356,415
1,321,442	VMC Finance LLC, Series 2019-FL3-D (Secured Overnight Financing Rate 1 Month + 2.76%, 2.65% Floor)	8.13% (a)	09/15/2036	1,265,964
100,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/15/2048	80,349
400,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C28-C	4.08% (i)	05/15/2048	359,452
9,296,596	Wells Fargo Commercial Mortgage Trust, Series 2015-C30-XA	0.87% (i)(j)	09/15/2058	100,777
4,833,607	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	0.95% (i)(j)	11/15/2048	62,472
1,751,487	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA	1.06% (i)(j)	05/15/2048	13,257
6,147,952	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.59% (i)(j)	07/15/2058	39,121
1,846,115	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-XA	1.56% (i)(j)	03/15/2059	47,966
3,542,533	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.59% (i)(j)	11/15/2049	104,850
13,319,344	Wells Fargo Commercial Mortgage Trust, Series 2017-C38-XA	0.93% (i)(j)	07/15/2050	324,505
2,423,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C41-C	4.49% (i)	11/15/2050	1,849,159
1,898,249	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-XA	1.38% (i)(j)	01/15/2060	66,771
2,267,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C	4.92% (i)	09/15/2061	1,922,846
1,000,000	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (Secured Overnight Financing Rate 1 Month + 2.61%, 2.50% Floor)	7.98% (a)	02/15/2040	901,525
1,000,000	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-E (Secured Overnight Financing Rate 1 Month + 3.76%, 3.65% Floor)	9.13% (a)	02/15/2040	889,223
2,503,214	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	0.98% (i)(j)	08/15/2047	12,044
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$114,689,086)				82,768,781

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Non-Agency Residential Collateralized Mortgage Obligations - 17.8%				
2,793,144	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (Secured Overnight Financing Rate 1 Month + 0.29%, 0.18% Floor)	5.65%	01/25/2037	1,672,023
1,133,719	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2D (Secured Overnight Financing Rate 1 Month + 0.61%, 0.50% Floor)	5.97%	01/25/2037	678,633
1,000,000	AMSR Trust, Series 2020-SFR4-E1	2.21% (a)	11/17/2037	930,830
5,122,000	AMSR Trust, Series 2021-SFR3-G	3.80% (a)	10/17/2038	4,476,475
7,898,309	APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor)	4.38% (a)	10/27/2046	6,669,161
1,580,983	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2007-HE2-A4 (Secured Overnight Financing Rate 1 Month + 0.34%, 0.23% Floor)	5.70%	05/25/2037	1,089,093
999,299	Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1	3.91% (i)	07/25/2036	852,043
687,658	Bear Stearns ALT-A Trust, Series 2006-4-22A1	4.13% (i)	08/25/2036	504,331
1,961,210	Chase Mortgage Finance Trust, Series 2007-S4-A4 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor, 6.00% Cap)	6.00%	06/25/2037	687,756
115,537	CHL Mortgage Pass-Through Trust, Series 2005-HYB9-3A2A	7.88% (g)	02/20/2036	98,563
248,078	CHL Mortgage Pass-Through Trust, Series 2007-14-A15	6.50%	09/25/2037	137,021
4,858,100	CHL Mortgage Pass-Through Trust, Series 2007-14-A19	6.00%	09/25/2037	2,499,485
2,983,437	CHL Mortgage Pass-Through Trust, Series 2007-9-A13	5.75%	07/25/2037	1,460,840
356,922	CHL Mortgage Pass-Through Trust, Series 2007-HY1-1A1	3.79% (i)	04/25/2037	326,475
592,986	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	517,143
228,800	Countrywide Alternative Loan Trust, Series 2005-75CB-A3	5.50%	01/25/2036	161,121
525,549	Countrywide Alternative Loan Trust, Series 2006-23CB-2A2	6.50%	08/25/2036	171,055
3,303,460	Countrywide Alternative Loan Trust, Series 2006-6CB-2A10	6.00%	05/25/2036	1,335,390
1,964,825	Countrywide Alternative Loan Trust, Series 2006-OA6-1A1A (Secured Overnight Financing Rate 1 Month + 0.53%, 0.42% Floor)	5.89%	07/25/2046	1,598,047
290,465	Countrywide Alternative Loan Trust, Series 2007-15CB-A7	6.00%	07/25/2037	177,120
473,991	Countrywide Alternative Loan Trust, Series 2008-1R-2A3	6.00%	08/25/2037	234,712
417,272	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-6A9	5.50%	11/25/2035	170,545
163,307	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9	5.50%	10/25/2035	89,377
268,923	CSAB Mortgage Backed Trust, Series 2006-2-A5A	6.58% (e)	09/25/2036	84,153
622,354	CSMC Trust, Series 2011-12R-3A5	5.09% (a)(i)	07/27/2036	599,321
7,700,000	CSMC Trust, Series 2020-RPL6-A2	3.38% (a)(i)	03/25/2059	6,951,089
1,500,000	CSMC Trust, Series 2021-NQM6-B1	3.29% (a)(i)	07/25/2066	904,853
173,133	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A1A	6.01% (i)	10/25/2036	145,596
100,346	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2	6.50% (a)(i)	07/27/2037	82,549
6,452,000	FirstKey Homes Trust, Series 2021-SFR1-F1	3.24% (a)	08/17/2038	5,735,072
8,000,000	FMC GMSR Issuer Trust, Series 2021-GT1-A	3.62% (a)(i)	07/25/2026	6,916,822
500,000	GCAT Trust, Series 2019-NQM3-B1	3.95% (a)(i)	11/25/2059	387,155
6,449,021	Home Partners of America Trust, Series 2019-2-F	3.87% (a)	10/19/2039	5,573,291

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
710,392	Impac Secured Assets Trust, Series 2006-5-1A1C (Secured Overnight Financing Rate 1 Month + 0.65%, 0.54% Floor, 11.50% Cap)	6.01%	02/25/2037	635,315
3,481,029	IndyMac INDX Mortgage Loan Trust, Series 2006-AR19-2A1	3.70% (i)	08/25/2036	3,155,143
405,063	JP Morgan Mortgage Trust, Series 2005-S3-1A2	5.75%	01/25/2036	188,770
295,668	JP Morgan Mortgage Trust, Series 2007-A2-4A1M	3.93% (i)	04/25/2037	239,071
3,300,000	Legacy Mortgage Asset Trust, Series 2021-GS1-A2	3.84% (a)(e)	10/25/2066	3,300,675
108,500	Lehman Mortgage Trust, Series 2006-1-1A3	5.50%	02/25/2036	54,640
3,000,000	LoanDepot GMSR Master Trust, Series 2018-GT1-A (Secured Overnight Financing Rate 1 Month + 3.66%, 2.80% Floor)	9.02% (a)	10/16/2025	2,815,499
68,579	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	5.92% (i)	04/25/2036	37,541
262,708	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A7	6.00%	03/25/2037	96,818
547,743	Merrill Lynch Mortgage Investors Trust, Series 2006-AF1-AF2C	6.25%	08/25/2036	227,881
4,501,963	Morgan Stanley Mortgage Loan Trust, Series 2005-7-3A1	4.67% (i)	11/25/2035	2,625,203
73,042	Morgan Stanley Mortgage Loan Trust, Series 2005-7-4A1	5.50%	11/25/2035	46,037
285,164	Morgan Stanley Mortgage Loan Trust, Series 2006-2-7A1	5.46% (i)	02/25/2036	165,422
439,714	Morgan Stanley Mortgage Loan Trust, Series 2007-8XS-A1	5.75% (i)	04/25/2037	214,416
7,506,696	Morgan Stanley Resecuritization Trust, Series 2013-R7-8B (12 Month US Treasury Average + 0.96%, 0.96% Floor)	5.89% (a)(b)	12/26/2046	6,886,565
1,179,283	New Century Home Equity Loan Trust, Series 2006-1-A2B (Secured Overnight Financing Rate 1 Month + 0.47%, 0.36% Floor, 12.50% Cap)	5.83%	05/25/2036	1,160,768
2,037,094	New York Mortgage Trust, Series 2021-BPL1-A2	2.98% (a)(e)	05/25/2026	2,020,765
9,764,834	NovaStar Mortgage Funding Trust, Series 2006-3-A2C (Secured Overnight Financing Rate 1 Month + 0.43%, 0.32% Floor, 11.00% Cap)	5.79%	10/25/2036	5,133,609
382,826	PMT Credit Risk Transfer Trust, Series 2019-3R-A (Secured Overnight Financing Rate 30 Day Average + 3.81%, 2.70% Floor)	9.15% (a)	10/27/2024	383,738
500,000	PMT Credit Risk Transfer Trust, Series 2021-FT1-A (Secured Overnight Financing Rate 1 Month + 3.11%, 3.12% Floor)	8.47% (a)	03/25/2026	494,534
3,100,000	Progress Residential Trust, Series 2019-SFR4-F	3.68% (a)	10/17/2036	3,010,209
1,100,000	Progress Residential Trust, Series 2021-SFR1-G	3.86% (a)	04/17/2038	988,512
7,500,000	Progress Residential Trust, Series 2021-SFR2-F	3.40% (a)	04/19/2038	6,729,470
8,100,000	Progress Residential Trust, Series 2021-SFR3-F	3.44% (a)	05/17/2026	7,268,272
3,000,000	PRPM LLC, Series 2021-2-A2	3.77% (a)(i)	03/25/2026	2,952,076
272,461	Residential Accredit Loans, Inc., Series 2006-QS12-2A3	6.00%	09/25/2036	219,698
1,497,685	Residential Asset Securitization Trust, Series 2005-A15-5A2	5.75%	02/25/2036	583,106
344,887	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	146,300
2,544,007	Residential Funding Mortgage Securities Trust, Series 2006-S8-A10	6.00%	09/25/2036	1,884,889
5,750,000	Residential Mortgage Loan Trust, Series 2020-1-B1	3.95% (a)(i)	01/26/2060	4,884,021
4,440,986	Soundview Home Loan Trust, Series 2007-OPT1-2A2 (Secured Overnight Financing Rate 1 Month + 0.26%, 0.15% Floor)	5.62%	06/25/2037	2,932,591
1,116,000	Starwood Mortgage Residential Trust, Series 2019-INV1-B1	3.66% (a)(i)	09/27/2049	989,770
525,468	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	5.23% (i)	12/25/2035	470,206
7,645,011	Structured Asset Securities Corporation, Series 2007-OSI-A4 (Secured Overnight Financing Rate 1 Month + 0.31%, 0.20% Floor)	5.67%	06/25/2037	4,970,435
5,167,518	Structured Asset Securities Corporation, Series 2007-RF1-1A (Secured Overnight Financing Rate 1 Month + 0.30%, 0.19% Floor)	5.66% (a)	03/25/2037	4,177,773

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
13,348,753	TBW Mortgage Backed Pass Through Trust, Series 2006-3-4A1 (Secured Overnight Financing Rate 1 Month + 0.51%, 0.40% Floor, 7.50% Cap)	5.87%	07/25/2036	1,340,948
13,348,840	TBW Mortgage Backed Pass Through Trust, Series 2006-3-4A3 (-1 x Secured Overnight Financing Rate 1 Month + 6.99%, 7.10% Cap)	1.63% (j)(k)	07/25/2036	733,971
6,600,000	Toorak Mortgage Corporation Ltd., Series 2021-1-A2	5.10% (a)(e)	06/25/2024	6,444,048
5,000,000	Tricon American Homes Trust, Series 2019-SFR1-F	3.75% (a)	03/17/2038	4,716,702
1,314,430	Velocity Commercial Capital Loan Trust, Series 2018-2-M2	4.51% (a)(i)	10/26/2048	1,153,427
333,952	Velocity Commercial Capital Loan Trust, Series 2018-2-M3	4.72% (a)(i)	10/26/2048	279,008
1,063,340	Velocity Commercial Capital Loan Trust, Series 2019-1-M5	5.70% (a)(i)	03/25/2049	823,351
1,457,687	Velocity Commercial Capital Loan Trust, Series 2019-2-M4	3.99% (a)(i)	07/25/2049	1,224,169
3,100,000	Verus Securitization Trust, Series 2019-INV3-B1	3.73% (a)(i)	11/25/2059	2,697,325
2,600,000	Verus Securitization Trust, Series 2021-3-B1	3.20% (a)(i)	06/25/2066	1,681,180
5,000,000	Verus Securitization Trust, Series 2021-7-B1	4.14% (a)(i)	10/25/2066	3,568,013
3,000,000	Verus Securitization Trust, Series 2021-R2-B1	3.25% (a)(i)	02/25/2064	2,210,052
504,212	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-2-4CB	6.00%	03/25/2036	477,702
769,263	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HY6-2A2	3.71% (i)	06/25/2037	666,055
230,050	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	198,313
4,534,286	Wells Fargo Home Equity Asset-Backed Securities Trust, Series 2007-2-A4 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor)	6.07%	04/25/2037	3,087,099
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$193,382,547)				157,308,241

US Corporate Bonds - 3.9%

425,000	Academy Ltd.	6.00% (a)	11/15/2027	417,857
275,000	Acuris Finance, Inc.	5.00% (a)	05/01/2028	225,761
90,000	Acushnet Company	7.38% (a)	10/15/2028	93,952
125,000	AdaptHealth LLC	5.13% (a)	03/01/2030	97,669
255,000	Advanced Drainage Systems, Inc.	6.38% (a)	06/15/2030	257,074
130,000	Aethon United Finance Corporation	8.25% (a)	02/15/2026	130,783
185,000	Alliant Holdings Intermediate LLC	6.75% (a)	10/15/2027	184,538
80,000	Alliant Holdings Intermediate LLC	7.00% (a)	01/15/2031	84,439
170,000	Allied Universal Holdco LLC	6.63% (a)	07/15/2026	169,267
200,000	Allied Universal Holdco LLC	6.00% (a)	06/01/2029	163,260
70,000	AMC Entertainment Holdings, Inc.	7.50% (a)	02/15/2029	48,684
215,000	American Airlines, Inc.	5.75% (a)	04/20/2029	209,820
205,000	American Airlines, Inc.	8.50% (a)	05/15/2029	216,608
100,000	American Axle & Manufacturing, Inc.	5.00%	10/01/2029	88,481
185,000	AmWINS Group, Inc.	4.88% (a)	06/30/2029	169,193
239,000	Antero Midstream Partners LP	5.75% (a)	03/01/2027	237,294
230,000	Antero Resources Corporation	5.38% (a)	03/01/2030	220,720
55,000	Arsenal AIC Parent LLC	8.00% (a)	10/01/2030	57,454
145,000	Ashton Woods Finance Company	4.63% (a)	04/01/2030	130,146
170,000	ASP Unifrax Holdings, Inc.	5.25% (a)	09/30/2028	122,978
170,000	AssuredPartners, Inc.	5.63% (a)	01/15/2029	158,892

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
165,000	Athenahealth Group, Inc.	6.50% (a)	02/15/2030	149,905
230,000	Bausch & Lomb Escrow Corporation	8.38% (a)	10/01/2028	242,924
100,000	Bausch Health Companies, Inc.	6.13% (a)	02/01/2027	67,606
220,000	Bausch Health Companies, Inc.	4.88% (a)	06/01/2028	132,762
78,000	Bausch Health Companies, Inc.	11.00% (a)	09/30/2028	56,899
15,000	Bausch Health Companies, Inc.	14.00% (a)	10/15/2030	8,420
250,000	BCPE Empire Holdings, Inc.	7.63% (a)	05/01/2027	241,325
180,000	Beacon Roofing Supply, Inc.	6.50% (a)	08/01/2030	184,183
25,000	Boxer Parent Company, Inc.	7.13% (a)	10/02/2025	25,161
195,000	Builders FirstSource, Inc.	4.25% (a)	02/01/2032	176,180
200,000	Builders FirstSource, Inc.	6.38% (a)	06/15/2032	204,447
225,000	Caesars Entertainment, Inc.	4.63% (a)	10/15/2029	203,228
190,000	Callon Petroleum Company	7.50% (a)	06/15/2030	191,820
210,000	Calpine Corporation	4.50% (a)	02/15/2028	199,873
210,000	Calpine Corporation	4.63% (a)	02/01/2029	195,257
340,000	Carnival Corporation	5.75% (a)	03/01/2027	331,902
250,000	Carnival Corporation	9.88% (a)	08/01/2027	262,619
130,000	Carnival Corporation	7.00% (a)	08/15/2029	135,817
60,000	Castle US Holding Corporation	9.50% (a)	02/15/2028	31,259
70,000	Catalent Pharma Solutions, Inc.	3.50% (a)	04/01/2030	60,972
355,000	CCO Holdings LLC	4.75% (a)	03/01/2030	324,896
295,000	CCO Holdings LLC	4.50% (a)	08/15/2030	266,332
200,000	CCO Holdings LLC	4.75% (a)	02/01/2032	176,620
180,000	CCO Holdings LLC	4.25% (a)	01/15/2034	146,514
235,000	Cedar Fair LP	5.25%	07/15/2029	221,972
145,000	Central Parent LLC / CDK Global II LLC / CDK Financing Company, Inc.	8.00% (a)	06/15/2029	151,457
270,000	Chesapeake Energy Corporation	5.88% (a)	02/01/2029	264,883
125,000	Civitas Resources, Inc.	8.38% (a)	07/01/2028	130,649
140,000	Clarios Global LP	6.75% (a)	05/15/2028	142,918
135,000	Clarivate Science Holdings Corporation	4.88% (a)	07/01/2029	126,816
110,000	Clean Harbors, Inc.	5.13% (a)	07/15/2029	105,680
60,000	Clear Channel Outdoor Holdings, Inc.	9.00% (a)	09/15/2028	62,651
95,000	Clear Channel Outdoor Holdings, Inc.	7.50% (a)	06/01/2029	79,080
305,000	Clearway Energy Operating LLC	4.75% (a)	03/15/2028	294,076
205,000	CNX Midstream Partners LP	4.75% (a)	04/15/2030	184,354
185,000	CNX Resources Corporation	6.00% (a)	01/15/2029	177,567
90,000	Coherent Corporation	5.00% (a)	12/15/2029	85,572
65,000	CommScope Technologies LLC	5.00% (a)	03/15/2027	27,117
110,000	CommScope, Inc.	4.75% (a)	09/01/2029	73,958
140,000	Community Health Systems, Inc.	6.00% (a)	01/15/2029	126,178
200,000	Community Health Systems, Inc.	4.75% (a)	02/15/2031	157,500
140,000	Consolidated Communications, Inc.	5.00% (a)	10/01/2028	114,952
120,000	Cornerstone Building Brands, Inc.	6.13% (a)	01/15/2029	98,523
285,000	Coty, Inc.	5.00% (a)	04/15/2026	280,676

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
195,000	Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International US LLC	6.63% (a)	07/15/2030	200,447
470,000	CQP Holdco LP	5.50% (a)	06/15/2031	446,034
230,000	CSC Holdings LLC	6.50% (a)	02/01/2029	203,181
245,000	CSC Holdings LLC	5.75% (a)	01/15/2030	152,767
180,000	CSI Compressco LP	7.50% (a)	04/01/2025	179,986
115,000	CVR Nitrogen Finance Corporation	6.13% (a)	06/15/2028	107,421
100,000	Dana, Inc.	5.38%	11/15/2027	99,400
65,000	Dana, Inc.	4.25%	09/01/2030	57,694
85,000	Dealer Tire LLC	8.00% (a)	02/01/2028	84,249
165,000	DirectTV Financing LLC	5.88% (a)	08/15/2027	155,166
25,000	DISH DBS Corporation	5.88%	11/15/2024	23,464
200,000	DISH DBS Corporation	5.75% (a)	12/01/2028	159,895
110,000	DISH DBS Corporation	5.13%	06/01/2029	56,807
140,000	Dornoch Debt Merger Sub, Inc.	6.63% (a)	10/15/2029	126,395
250,000	Dun & Bradstreet Corporation	5.00% (a)	12/15/2029	233,478
115,000	Embarq Corporation	8.00%	06/01/2036	72,016
95,000	Endo Luxembourg Finance Company SARL	6.13% (a)	04/01/2029	60,887
85,000	Energizer Holdings, Inc.	6.50% (a)	12/31/2027	85,088
155,000	EQM Midstream Partners LP	4.75% (a)	01/15/2031	144,458
80,000	EverArc Escrow SARL	5.00% (a)	10/30/2029	69,488
320,000	Everi Holdings, Inc.	5.00% (a)	07/15/2029	290,866
180,000	Ferrellgas LP	5.38% (a)	04/01/2026	176,327
145,000	Fertitta Entertainment LLC	6.75% (a)	01/15/2030	127,476
375,000	Ford Motor Company	3.25%	02/12/2032	312,046
200,000	Fortrea Holdings, Inc.	7.50% (a)	07/01/2030	205,644
245,000	Fortress Transportation and Infrastructure Investors LLC	7.88% (a)	12/01/2030	255,469
165,000	Frontier Communications Holdings LLC	5.00% (a)	05/01/2028	152,641
83,218	Frontier Communications Holdings LLC	5.88%	11/01/2029	70,413
70,000	Full House Resorts, Inc.	8.25% (a)	02/15/2028	65,864
165,000	Gap, Inc.	3.88% (a)	10/01/2031	136,117
190,000	Goodyear Tire & Rubber Company	5.25%	07/15/2031	172,625
80,000	GrafTech Finance, Inc.	4.63% (a)	12/15/2028	53,131
210,000	Griffon Corporation	5.75%	03/01/2028	206,595
112,043	Gulfport Energy Corporation	8.00% (a)	05/17/2026	113,380
315,000	Helios Software Holdings, Inc.	4.63% (a)	05/01/2028	287,669
70,000	Hertz Corporation	5.00% (a)	12/01/2029	57,512
135,000	Hess Midstream Operations LP	4.25% (a)	02/15/2030	124,355
450,000	Hess Midstream Operations LP	5.50% (a)	10/15/2030	436,042
130,000	H-Food Holdings LLC	8.50% (a)	06/01/2026	13,000
110,000	Hightower Holding LLC	6.75% (a)	04/15/2029	100,024
195,000	Hilcorp Energy LP	6.25% (a)	11/01/2028	194,465
40,000	Hilcorp Energy LP	8.38% (a)	11/01/2033	42,439
100,000	HUB International Ltd.	7.25% (a)	06/15/2030	105,691
180,000	Icahn Enterprises LP	5.25%	05/15/2027	161,841
165,000	Illuminate Buyer LLC	9.00% (a)	07/01/2028	157,971

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
335,000	Installed Building Products, Inc.	5.75% (a)	02/01/2028	326,798
195,000	Iron Mountain, Inc.	7.00% (a)	02/15/2029	200,558
115,000	Iron Mountain, Inc.	4.50% (a)	02/15/2031	104,369
120,000	JELD-WEN, Inc.	4.88% (a)	12/15/2027	113,526
200,000	Leeward Renewable Energy Operations LLC	4.25% (a)	07/01/2029	174,460
145,000	Legacy LifePoint Health LLC	4.38% (a)	02/15/2027	134,026
220,000	Legends Hospitality Holding Company LLC	5.00% (a)	02/01/2026	219,808
115,000	Level 3 Financing, Inc.	3.75% (a)	07/15/2029	48,982
135,000	Level 3 Financing, Inc.	10.50% (a)	05/15/2030	131,036
150,000	LFS Topco LLC	5.88% (a)	10/15/2026	138,188
75,000	LifePoint Health, Inc.	5.38% (a)	01/15/2029	55,542
220,000	Light & Wonder International, Inc.	7.25% (a)	11/15/2029	225,476
55,000	Lions Gate Capital Holdings LLC	5.50% (a)	04/15/2029	41,199
95,000	Live Nation Entertainment, Inc.	6.50% (a)	05/15/2027	96,724
195,000	LSF9 Atlantis Holdings LLC	7.75% (a)	02/15/2026	187,194
95,000	Lumen Technologies, Inc.	4.00% (a)	02/15/2027	61,399
285,000	M/I Homes, Inc.	4.95%	02/01/2028	274,605
90,000	Macy's Retail Holdings LLC	5.88% (a)	04/01/2029	86,501
160,000	Madison IAQ LLC	4.13% (a)	06/30/2028	145,622
160,000	Madison IAQ LLC	5.88% (a)	06/30/2029	141,170
210,000	Match Group Holdings LLC	5.00% (a)	12/15/2027	205,234
165,000	Mativ Holdings, Inc.	6.88% (a)	10/01/2026	158,460
200,000	McGraw-Hill Education, Inc.	5.75% (a)	08/01/2028	193,054
305,000	Medline Borrower LP	5.25% (a)	10/01/2029	287,895
200,000	Metis Merger Sub LLC	6.50% (a)	05/15/2029	181,084
150,000	Michaels Companies, Inc.	5.25% (a)	05/01/2028	118,700
130,000	Michaels Companies, Inc.	7.88% (a)	05/01/2029	81,985
160,000	Midwest Gaming Borrower LLC	4.88% (a)	05/01/2029	148,977
230,000	ModivCare Escrow Issuer, Inc.	5.00% (a)	10/01/2029	188,294
225,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	213,435
65,000	Nabors Industries Ltd.	7.25% (a)	01/15/2026	62,544
130,000	Nabors Industries Ltd.	9.13% (a)	01/31/2030	130,640
275,000	Nationstar Mortgage Holdings, Inc.	5.75% (a)	11/15/2031	256,804
150,000	Navient Corporation	5.00%	03/15/2027	144,959
255,000	NCL Corporation Ltd.	5.88% (a)	03/15/2026	249,352
155,000	NCL Corporation Ltd.	8.38% (a)	02/01/2028	164,226
85,000	News Corporation	5.13% (a)	02/15/2032	80,783
200,000	NGL Energy Operating LLC	7.50% (a)	02/01/2026	202,160
70,000	NGL Energy Partners LP	7.50%	04/15/2026	69,655
300,000	NRG Energy, Inc.	3.63% (a)	02/15/2031	258,115
160,000	Oasis Petroleum, Inc.	6.38% (a)	06/01/2026	160,162
200,000	Olympus Water US Holding Corporation	9.75% (a)	11/15/2028	212,529
60,000	OneMain Finance Corporation	7.13%	03/15/2026	61,168
220,000	OneMain Finance Corporation	6.63%	01/15/2028	222,267
200,000	Organon & Company	5.13% (a)	04/30/2031	171,285
190,000	Outfront Media, Inc.	7.38% (a)	02/15/2031	199,645

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
225,000	Owens & Minor, Inc.	6.63% (a)	04/01/2030	215,113
170,000	Pactiv Evergreen Group Issuer LLC	4.38% (a)	10/15/2028	159,102
200,000	Park Intermediate Holdings LLC	4.88% (a)	05/15/2029	185,348
80,000	PBF Holding Company LLC	6.00%	02/15/2028	77,971
35,000	PECF USS Intermediate Holding Corporation	8.00% (a)	11/15/2029	17,885
75,000	Penn National Gaming, Inc.	4.13% (a)	07/01/2029	64,211
110,000	PennyMac Financial Services, Inc.	4.25% (a)	02/15/2029	99,140
120,000	PennyMac Financial Services, Inc.	7.88% (a)	12/15/2029	123,696
180,000	Performance Food Group, Inc.	4.25% (a)	08/01/2029	165,278
190,000	Permian Resources Operating LLC	7.00% (a)	01/15/2032	196,159
250,000	PetSmart, Inc.	7.75% (a)	02/15/2029	243,412
175,000	Pike Corporation	5.50% (a)	09/01/2028	166,934
100,000	Pike Corporation	8.63% (a)	01/31/2031	105,209
105,000	Post Holdings, Inc.	5.50% (a)	12/15/2029	101,284
72,000	Post Holdings, Inc.	4.63% (a)	04/15/2030	66,305
130,000	Premier Entertainment Sub LLC	5.63% (a)	09/01/2029	104,125
95,000	Prime Security Services Borrower LLC	6.25% (a)	01/15/2028	94,520
70,000	Radiate Holdco LLC	4.50% (a)	09/15/2026	53,434
35,000	Radiology Partners, Inc.	9.25% (a)	02/01/2028	17,988
125,000	Realogy Group LLC	5.25% (a)	04/15/2030	93,454
100,000	RegionalCare Hospital Partners Holdings, Inc. / LifePoint Health, Inc.	9.75% (a)	12/01/2026	99,321
165,000	Roller Bearing Company of America, Inc.	4.38% (a)	10/15/2029	152,902
255,000	Royal Caribbean Cruises Ltd.	5.50% (a)	08/31/2026	252,647
40,000	Royal Caribbean Cruises Ltd.	7.25% (a)	01/15/2030	41,800
55,000	RP Escrow Issuer LLC	5.25% (a)	12/15/2025	44,066
220,000	Scientific Games Holdings LP	6.63% (a)	03/01/2030	208,255
75,000	Scripps Escrow, Inc.	3.88% (a)	01/15/2029	66,410
125,000	Sealed Air Corporation	7.25% (a)	02/15/2031	132,694
105,000	Sirius XM Radio, Inc.	5.50% (a)	07/01/2029	101,631
90,000	Sitio Royalties Operating Partnership LP / Sitio Finance Corporation	7.88% (a)	11/01/2028	93,335
215,000	Southwestern Energy Company	4.75%	02/01/2032	199,188
175,000	Spectrum Brands, Inc.	5.00% (a)	10/01/2029	167,166
125,000	Spirit AeroSystems, Inc.	9.75% (a)	11/15/2030	134,528
110,000	SRS Distribution, Inc.	4.63% (a)	07/01/2028	104,479
250,000	Standard Industries, Inc.	4.38% (a)	07/15/2030	229,896
70,000	Staples, Inc.	7.50% (a)	04/15/2026	65,187
50,000	Staples, Inc.	10.75% (a)	04/15/2027	36,483
145,000	Station Casinos LLC	4.63% (a)	12/01/2031	130,889
195,000	Suburban Propane Partners LP	5.00% (a)	06/01/2031	177,075
240,000	SunCoke Energy, Inc.	4.88% (a)	06/30/2029	216,248
115,000	Sunoco LP	6.00%	04/15/2027	115,325
100,000	Sunoco LP	4.50%	05/15/2029	93,003
90,000	SWF Escrow Issuer Corporation	6.50% (a)	10/01/2029	64,778
80,000	Tenet Healthcare Corporation	6.25%	02/01/2027	80,448
85,000	Tenet Healthcare Corporation	6.13%	10/01/2028	84,834

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
250,000	Tenet Healthcare Corporation	6.13%	06/15/2030	253,084
275,000	Townsquare Media, Inc.	6.88% (a)	02/01/2026	269,647
205,000	TransDigm, Inc.	5.50%	11/15/2027	201,015
80,000	Transocean Poseidon Ltd.	8.00% (a)	02/01/2027	78,081
116,250	Transocean Poseidon Ltd.	6.88% (a)	02/01/2027	115,928
115,000	Trident TPI Holdings, Inc.	12.75% (a)	12/31/2028	123,194
115,000	Triton Water Holdings, Inc.	6.25% (a)	04/01/2029	100,300
225,000	United Airlines, Inc.	4.63% (a)	04/15/2029	210,663
140,000	United Natural Foods, Inc.	6.75% (a)	10/15/2028	113,520
95,000	Uniti Group LP / Uniti Group Finance, Inc. / CSL Capital LLC	10.50% (a)	02/15/2028	96,393
160,000	Univision Communications, Inc.	4.50% (a)	05/01/2029	142,941
90,000	Upbound Group, Inc.	6.38% (a)	02/15/2029	84,561
195,000	US Foods, Inc.	7.25% (a)	01/15/2032	203,573
155,000	Venture Global LNG, Inc.	8.13% (a)	06/01/2028	156,675
100,000	Venture Global LNG, Inc.	8.38% (a)	06/01/2031	100,099
90,000	Venture Global LNG, Inc.	9.88% (a)	02/01/2032	93,804
105,000	Victoria's Secret Company	4.63% (a)	07/15/2029	87,840
230,000	Viking Cruises Ltd.	5.88% (a)	09/15/2027	222,151
195,000	Viking Cruises Ltd.	9.13% (a)	07/15/2031	207,926
50,000	Virtusa Corporation	7.13% (a)	12/15/2028	42,957
115,000	Vistra Operations Company LLC	7.75% (a)	10/15/2031	119,524
100,000	VT Topco, Inc.	8.50% (a)	08/15/2030	104,144
170,000	WASH Multifamily Acquisition, Inc.	5.75% (a)	04/15/2026	163,779
75,000	Weatherford International Ltd.	6.50% (a)	09/15/2028	77,679
240,000	Weatherford International Ltd.	8.63% (a)	04/30/2030	250,791
70,000	Wheel Pros, Inc.	6.50% (a)	05/15/2029	21,438
190,000	WR Grace Holdings LLC	5.63% (a)	08/15/2029	167,410
380,000	XHR LP	4.88% (a)	06/01/2029	350,219
215,000	XPO, Inc.	7.13% (a)	06/01/2031	222,797
Total US Corporate Bonds (Cost \$36,606,066)				34,302,178
US Government and Agency Mortgage Backed Obligations - 8.6%				
7,643,176	Federal Home Loan Mortgage Corporation Pass-Thru, Series KF89-AS (Secured Overnight Financing Rate 30 Day Average + 0.37%)	5.70%	09/25/2030	7,549,565
561,302	Federal Home Loan Mortgage Corporation REMICS, Series 3926-HS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.34%, 6.45% Cap)	1.00% (j)(k)	09/15/2041	68,975
211,971	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	197,249
13,355,631	Federal Home Loan Mortgage Corporation REMICS, Series 4851-PF (Secured Overnight Financing Rate 30 Day Average + 0.51%, 0.40% Floor, 6.50% Cap)	5.85%	08/15/2057	12,861,579
1,928,306	Federal Home Loan Mortgage Corporation REMICS, Series 4942-FB (Secured Overnight Financing Rate 30 Day Average + 0.61%, 0.50% Floor, 6.00% Cap)	5.95%	04/15/2040	1,896,980
11,359,864	Federal Home Loan Mortgage Corporation REMICS, Series 4944-F (Secured Overnight Financing Rate 30 Day Average + 0.56%, 0.45% Floor, 6.50% Cap)	5.90%	01/25/2050	11,160,596

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,457,175	Federal Home Loan Mortgage Corporation REMICS, Series 4981-GF (Secured Overnight Financing Rate 30 Day Average + 0.51%, 0.40% Floor, 6.50% Cap)	5.85%	06/25/2050	1,414,988
10,784,201	Federal Home Loan Mortgage Corporation REMICS, Series 5142-QI	3.00% (j)	09/25/2051	1,774,566
6,258,248	Federal National Mortgage Association REMICS, Series 2013-12-FT (Secured Overnight Financing Rate 30 Day Average + 0.46%, 0.35% Floor, 6.50% Cap)	5.80%	02/25/2043	6,084,771
8,120,574	Federal National Mortgage Association REMICS, Series 2017-11-SK (-1 x Secured Overnight Financing Rate 30 Day Average + 5.94%, 6.05% Cap)	0.60% (j)(k)	03/25/2047	1,039,455
4,177,874	Federal National Mortgage Association REMICS, Series 2018-86-MF (Secured Overnight Financing Rate 30 Day Average + 0.41%, 0.30% Floor, 6.50% Cap)	5.75%	12/25/2048	4,098,614
7,787,904	Federal National Mortgage Association REMICS, Series 2020-54-AS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.04%, 6.15% Cap)	0.70% (j)(k)	08/25/2050	1,135,393
9,004,726	Federal National Mortgage Association REMICS, Series 2021-32-AI	3.00% (j)	05/25/2046	1,000,031
5,305,230	Federal National Mortgage Association REMICS, Series 2022-43-FA (Secured Overnight Financing Rate 30 Day Average + 0.55%, 0.55% Floor, 6.00% Cap)	5.89%	07/25/2052	5,097,830
21,050,911	Federal National Mortgage Association, Series 2019-M7-X	0.33% (i)(j)	04/25/2029	269,664
21,974,917	Federal National Mortgage Association, Series 2021-M8-X	0.25% (i)(j)	11/25/2035	448,552
639,609	FREMF Mortgage Trust, Series 2016-KF18-B (Secured Overnight Financing Rate 30 Day Average + 5.61%, 5.50% Floor)	10.95% (a)	05/25/2026	615,493
372,621	FREMF Mortgage Trust, Series 2017-KF27-B (Secured Overnight Financing Rate 30 Day Average + 4.46%, 4.35% Floor)	9.80% (a)	12/25/2026	367,975
700,066	FREMF Mortgage Trust, Series 2017-KF30-B (Secured Overnight Financing Rate 30 Day Average + 3.36%, 3.25% Floor)	8.70% (a)	03/25/2027	684,428
1,479,905	FREMF Mortgage Trust, Series 2017-KF34-B (Secured Overnight Financing Rate 30 Day Average + 2.81%, 2.55% Floor)	8.15% (a)	08/25/2024	1,467,548
392,798	FREMF Mortgage Trust, Series 2018-KF44-B (Secured Overnight Financing Rate 30 Day Average + 2.26%, 2.15% Floor)	7.60% (a)	02/25/2025	385,161
2,246,174	FREMF Mortgage Trust, Series 2019-KF71-C (Secured Overnight Financing Rate 30 Day Average + 6.11%, 6.00% Floor)	11.45% (a)	10/25/2029	2,140,832
22,658,424	Government National Mortgage Association, Series 2013-155-IB	0.18% (i)(j)	09/16/2053	121,010
7,676,645	Government National Mortgage Association, Series 2019-128-KS (-1 x Secured Overnight Financing Rate 1 Month + 2.74%, 0.00% Floor, 2.85% Cap)	0.00% (j)(k)	10/20/2049	108,274
6,756,229	Government National Mortgage Association, Series 2020-104-SB (-1 x Secured Overnight Financing Rate 1 Month + 6.04%, 6.15% Cap)	0.68% (j)(k)	07/20/2050	922,683
14,566,366	Government National Mortgage Association, Series 2020-115-YS (-1 x Secured Overnight Financing Rate 1 Month + 4.09%, 0.00% Floor, 4.20% Cap)	0.00% (j)(k)	08/20/2050	627,885
29,241,474	Government National Mortgage Association, Series 2020-129-SA (-1 x Secured Overnight Financing Rate 1 Month + 3.64%, 0.00% Floor, 3.75% Cap)	0.00% (j)(k)	09/20/2050	797,383
36,168,986	Government National Mortgage Association, Series 2020-146-IJ	2.50% (j)	10/20/2050	4,345,707
14,326,579	Government National Mortgage Association, Series 2020-189-SU (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (j)(k)	12/20/2050	2,090,248

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
11,843,390	Government National Mortgage Association, Series 2021-193-DS (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 0.00% Floor, 2.60% Cap)	0.00% (j)(k)	11/20/2051	131,441
8,123,757	Government National Mortgage Association, Series 2021-1-SH (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (j)(k)	01/20/2051	1,154,902
27,431,827	Government National Mortgage Association, Series 2021-35-IO	1.03% (i)(j)	12/16/2062	1,942,094
24,638,858	Government National Mortgage Association, Series 2023-15-IO	0.92% (i)(j)	08/16/2064	1,838,189
Total US Government and Agency Mortgage Backed Obligations (Cost \$84,312,845)				75,840,061
US Government and Agency Obligations - 1.1%				
10,000,000	United States Treasury Notes	3.13%	08/15/2025	9,802,344
Total US Government and Agency Obligations (Cost \$9,672,288)				9,802,344
Common Stocks - 0.0% (m)				
1,098	Bright Bidco B.V. (b)(l)			714
1,671	Envision Healthcare Corporation (b)(l)			14,203
9,228	Flame Aggregator - Series R (b)(l)			64,873
917	Flame Aggregator - Series U (b)(l)			6,447
3,561	Intelsat Emergence S.A. (b)(l)			102,379
Total Common Stocks (Cost \$410,295)				188,616
Escrow Notes - 0.0% (m)				
400,000	Gulfport Energy Corporation (l)			1,502
Total Escrow Notes (Cost \$-)				1,502
Warrants - 0.0% (m)				
3,500	Avation PLC, Expiration 10/21/2026, Strike Price GBP 0.54 (l)			892
Total Warrants (Cost \$-)				892
Short Term Investments - 19.9%				
12,696,956	First American Government Obligations Fund - Class U	5.30% (n)		12,696,956
12,696,956	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (n)		12,696,956
12,696,956	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (n)		12,696,956
140,000,000	United States Treasury Bills	0.00%	05/02/2024	137,575,582
Total Short Term Investments (Cost \$175,601,883)				175,666,450
Total Investments - 99.5% (Cost \$988,156,522)				879,122,320
Other Assets in Excess of Liabilities - 0.5%				4,224,179
NET ASSETS - 100.0%				\$ 883,346,499

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Value determined using significant unobservable inputs.
- (c) Principal only security
- (d) 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.
- (e) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.
- (f) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- (g) Coupon rate is variable 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.
- (h) Perpetual maturity. The date disclosed is the next call date of the security.
- (i) 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.
- (j) Interest only security
- (k) 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.
- (l) Non-income producing security
- (m) Represents less than 0.05% of net assets
- (n) Seven-day yield as of period end
- (o) Securities referencing LIBOR are expected to transition to an alternative reference rate by the security's next scheduled coupon reset date.

GBP British Pound

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

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Short Term Investments	19.9%
Collateralized Loan Obligations	19.2%
Non-Agency Residential Collateralized Mortgage Obligations	17.8%
Non-Agency Commercial Mortgage Backed Obligations	9.4%
Bank Loans	9.0%
US Government and Agency Mortgage Backed Obligations	8.6%
Foreign Corporate Bonds	5.0%
Asset Backed Obligations	4.5%
US Corporate Bonds	3.9%
US Government and Agency Obligations	1.1%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.1%
Common Stocks	0.0% (m)
Escrow Notes	0.0% (m)
Warrants	0.0% (m)
Other Assets and Liabilities	0.5%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

Short Term Investments	19.9%
Collateralized Loan Obligations	19.2%
Non-Agency Residential Collateralized Mortgage Obligations	17.8%
Non-Agency Commercial Mortgage Backed Obligations	9.4%
US Government and Agency Mortgage Backed Obligations	8.6%
Asset Backed Obligations	4.5%
Utilities	1.5%
Healthcare	1.3%
Electronics/Electric	1.2%
Energy	1.2%
US Government and Agency Obligations	1.1%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.1%
Banking	1.0%
Business Equipment and Services	0.9%
Media	0.9%
Chemicals/Plastics	0.7%
Hotels/Motels/Inns and Casinos	0.6%
Transportation	0.6%
Telecommunications	0.6%
Mining	0.6%
Aerospace & Defense	0.6%
Retailers (other than Food/Drug)	0.5%
Consumer Products	0.5%
Leisure	0.4%
Automotive	0.4%
Insurance	0.4%
Building and Development (including Steel/Metals)	0.4%
Industrial Equipment	0.4%
Pharmaceuticals	0.4%
Construction	0.4%
Food Service	0.3%
Commercial Services	0.3%
Financial Intermediaries	0.3%
Containers and Glass Products	0.3%
Technology	0.2%
Finance	0.2%
Food Products	0.2%
Cosmetics/Toiletries	0.1%
Chemical Products	0.1%
Diversified Manufacturing	0.1%
Real Estate	0.1%
Beverage and Tobacco	0.1%
Environmental Control	0.1%
Pulp & Paper	0.0% (m)
Other Assets and Liabilities	0.5%
	<u>100.0%</u>

DoubleLine Low Duration Emerging Markets Fixed Income Fund

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Foreign Corporate Bonds - 81.6%				
Brazil - 10.5%				
3,800,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	3,271,572
376,000	BRF GmbH	4.35%	09/29/2026	355,607
3,100,000	Cosan Overseas Ltd.	7.00%	01/20/2027	3,126,691
1,756,420	Guara Norte SARL	5.20%	06/15/2034	1,602,036
105,102	Invepar Holdings	0.00% (a)(b)	12/30/2028	—
2,000,000	JBS USA Luxembourg S.A.	2.50%	01/15/2027	1,841,770
400,000	JBS USA Luxembourg S.A.	3.00%	02/02/2029	352,190
300,000	Minerva Luxembourg S.A.	5.88%	01/19/2028	285,268
2,552,129	MV24 Capital B.V.	6.75%	06/01/2034	2,390,873
2,800,000	NBM US Holdings, Inc.	7.00%	05/14/2026	2,833,807
1,200,000	St Marys Cement, Inc.	5.75%	01/28/2027	1,216,823
				17,276,637
Chile - 9.1%				
4,850,000	Chile Electricity PEC S.p.A.	0.00% (c)	01/25/2028	3,877,415
478,000	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	430,582
1,520,470	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	1,442,478
4,500,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	4,478,284
1,694,400	GNL Quintero S.A.	4.63%	07/31/2029	1,667,788
700,000	Mercury Chile Holdco LLC	6.50% (c)	01/24/2027	652,954
900,000	Mercury Chile Holdco LLC	6.50%	01/24/2027	839,512
788,000	Sociedad Quimica y Minera de Chile S.A.	4.38%	01/28/2025	777,330
1,478,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	740,545
				14,906,888
Colombia - 5.8%				
3,832,119	AI Candelaria Spain S.A.	7.50%	12/15/2028	3,635,493
2,100,000	Banco de Bogota S.A.	6.25%	05/12/2026	2,074,997
3,000,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	2,783,204
1,100,000	Grupo de Inversiones Suramericana S.A.	5.50%	04/29/2026	1,080,786
				9,574,480
Guatemala - 2.5%				
1,100,000	Banco Industrial S.A. (5 Year CMT Rate + 4.44%)	4.88%	01/29/2031	1,036,261
1,350,000	Millicom International Cellular S.A.	6.63%	10/15/2026	1,324,424
1,936,800	Millicom International Cellular S.A.	5.13%	01/15/2028	1,806,046
				4,166,731
India - 6.3%				
1,242,500	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	1,019,920
336,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	329,521
3,100,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	2,763,820

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,400,000	Adani Transmission Step-One Ltd.	4.00%	08/03/2026	2,204,004
966,000	JSW Hydro Energy Ltd.	4.13%	05/18/2031	842,724
3,150,000	Reliance Industries Ltd.	4.13%	01/28/2025	3,111,555
				10,271,544
Indonesia - 7.6%				
400,000	Freeport Indonesia PT	4.76% (c)	04/14/2027	395,000
1,800,000	Freeport Indonesia PT	4.76%	04/14/2027	1,777,500
4,900,000	Freeport-McMoRan, Inc.	4.13%	03/01/2028	4,693,276
1,005,750	LLPL Capital Pte Ltd.	6.88%	02/04/2039	970,680
4,800,000	Minejesa Capital B.V.	4.63%	08/10/2030	4,566,000
				12,402,456
Jamaica - 0.1%				
63,332	Digicel Group Holdings Ltd.	0.00% (b)(c)	12/31/2030	58,035
201,875	Digicel Group Holdings Ltd.	0.00% (b)(c)	12/31/2030	16,875
1,246	Digicel Group Holdings Ltd.	0.00% (b)(c)	12/31/2030	1,107
56,495	Digicel Group Holdings Ltd.	0.00% (b)(c)	12/31/2030	—
				76,017
Korea - 3.2%				
2,500,000	KT Corporation	1.00%	09/01/2025	2,341,749
3,000,000	LG Chem Ltd.	3.25%	10/15/2024	2,952,401
				5,294,150
Kuwait - 2.3%				
400,000	Equate Petrochemical B.V.	4.25%	11/03/2026	387,374
3,400,000	MEGlobal Canada ULC	5.00%	05/18/2025	3,365,830
				3,753,204
Malaysia - 0.8%				
1,244,000	Axiata SPV2 BHD	4.36%	03/24/2026	1,227,303
Mexico - 5.5%				
500,000	Banco Inbursa S.A. Institucion De Banca Multiple Grupo Financiero Inbursa	4.38%	04/11/2027	483,679
1,200,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand (5 Year CMT Rate + 3.00%)	7.53%	10/01/2028	1,256,758
2,250,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	2,040,401
1,800,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	1,780,485
2,000,000	Industrias Penoles SAB de CV	4.15%	09/12/2029	1,869,073
1,662,476	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	1,621,494
				9,051,890
Panama - 1.7%				
1,877,000	Global Bank Corporation (3 Month LIBOR USD + 3.30%)	5.25% (f)	04/16/2029	1,682,205
800,000	Multibank, Inc.	7.75% (c)	02/03/2028	800,672
400,000	Sable International Finance Ltd.	5.75%	09/07/2027	378,216
				2,861,093

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Paraguay - 1.5%				
1,050,000	Banco Continental SAECA	2.75%	12/10/2025	985,945
1,482,000	Telefonica Celular del Paraguay S.A.	5.88%	04/15/2027	1,445,405
				2,431,350
Peru - 13.2%				
2,000,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25% (c)	09/30/2031	1,830,980
1,750,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	1,666,112
3,200,000	Banco Internacional del Peru S.A.A. Interbank (3 Month LIBOR USD + 5.76%)	6.63% (f)	03/19/2029	3,187,808
1,400,000	Banco Internacional del Peru S.A.A. Interbank (5 Year CMT Rate + 3.71%)	4.00%	07/08/2030	1,341,732
1,350,000	BBVA Banco Continental S.A. (5 Year CMT Rate + 2.75%)	5.25%	09/22/2029	1,334,898
500,000	Camposol S.A.	6.00%	02/03/2027	348,528
200,000	Credicorp Ltd.	2.75%	06/17/2025	190,805
2,825,000	Fenix Power Peru S.A.	4.32%	09/20/2027	2,642,717
316,000	Hunt Oil Company of Peru LLC	6.38% (c)	06/01/2028	311,812
2,355,000	Inkia Energy Ltd.	5.88%	11/09/2027	2,252,102
118,262	Interoceanica Finance Ltd.	0.00%	11/30/2025	110,575
2,300,000	Kallpa Generacion S.A.	4.88%	05/24/2026	2,279,001
1,885,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	1,778,422
2,400,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	2,364,805
				21,640,297
Singapore - 7.0%				
4,000,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	3,710,360
4,500,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	4,234,690
3,800,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	3,508,534
				11,453,584
South Africa - 2.0%				
650,000	AngloGold Ashanti Ltd.	3.38%	11/01/2028	585,566
600,000	Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024	596,721
2,300,000	Sasol Financing USA LLC	4.38%	09/18/2026	2,144,509
				3,326,796
United Arab Emirates - 2.0%				
3,491,640	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	3,289,743
Vietnam - 0.5%				
922,290	Mong Duong Finance Holdings B.V.	5.13%	05/07/2029	858,862
Total Foreign Corporate Bonds (Cost \$138,833,055)				133,863,025
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 17.4%				
Brazil - 0.7%				
1,100,000	Petrobras Global Finance B.V.	7.38%	01/17/2027	1,159,224
Colombia - 4.1%				
1,500,000	Colombia Government International Bond	4.50%	01/28/2026	1,479,165
3,100,000	Ecopetrol S.A.	4.13%	01/16/2025	3,031,112

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,500,000	Oleoducto Central S.A.	4.00%	07/14/2027	2,325,559
				6,835,836
Dominican Republic - 0.4%				
700,000	Dominican Republic International Bond	5.50%	01/27/2025	697,375
India - 2.1%				
1,000,000	ONGC Videsh Ltd.	4.63%	07/15/2024	994,970
2,500,000	ONGC Videsh Vankorneft Pte Ltd.	3.75%	07/27/2026	2,417,782
				3,412,752
Indonesia - 0.5%				
800,000	Indonesia Asahan Aluminium Persero PT	4.75%	05/15/2025	790,532
Korea - 2.6%				
1,600,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	1,530,002
500,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (c)	04/27/2026	459,331
2,500,000	Korea Southern Power Company Ltd.	0.75% (c)	01/27/2026	2,295,433
				4,284,766
Malaysia - 2.3%				
4,000,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	3,813,780
Mexico - 1.8%				
3,400,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	2,905,224
Panama - 0.3%				
500,000	Panama Government International Bond	3.75%	03/16/2025	486,971
Paraguay - 0.3%				
650,805	Bioceanico Sovereign Certificate Ltd.	0.00%	06/05/2034	466,307
Peru - 1.5%				
1,959,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25% (f)	07/15/2029	1,942,632
533,088	Lima Metro Finance Ltd.	5.88%	07/05/2034	527,998
				2,470,630
South Africa - 0.8%				
1,300,000	Republic of South Africa Government Bond	4.88%	04/14/2026	1,285,304
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$29,449,912)				28,608,701
Short Term Investments - 0.0% (e)				
109	First American Government Obligations Fund - Class U	5.30% (d)		109
110	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (d)		110
110	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (d)		110
Total Short Term Investments (Cost \$329)				329
Total Investments - 99.0% (Cost \$168,283,296)				162,472,055
Other Assets in Excess of Liabilities - 1.0%				1,664,714
NET ASSETS - 100.0%				\$ 164,136,769

- (a) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- (b) Value determined using significant unobservable inputs.
- (c) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (d) Seven-day yield as of period end
- (e) Represents less than 0.05% of net assets
- (f) Securities referencing LIBOR are expected to transition to an alternative reference rate by the security's next scheduled coupon reset date.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Foreign Corporate Bonds	81.6%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	17.4%
Short Term Investments	0.0% (e)
Other Assets and Liabilities	1.0%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

Banking	21.8%
Utilities	19.3%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	17.4%
Transportation	9.3%
Mining	6.0%
Telecommunications	5.7%
Consumer Products	5.6%
Energy	4.5%
Chemical Products	4.3%
Chemicals/Plastics	3.6%
Finance	0.8%
Conglomerates	0.7%
Short Term Investments	0.0% (e)
Other Assets and Liabilities	1.0%
	<u>100.0%</u>

COUNTRY BREAKDOWN as a % of Net Assets:

Peru	14.7%
Brazil	11.2%
Colombia	9.9%
Chile	9.1%
India	8.4%
Indonesia	8.1%
Mexico	7.3%
Singapore	7.0%
Korea	5.8%
Malaysia	3.1%
South Africa	2.8%
Guatemala	2.5%
Kuwait	2.3%
Panama	2.0%
United Arab Emirates	2.0%
Paraguay	1.8%
Vietnam	0.5%
Dominican Republic	0.4%
Jamaica	0.1%
United States	0.0% (e)
Other Assets and Liabilities	1.0%
	<u>100.0%</u>

DoubleLine Long Duration Total Return Bond Fund

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
US Government and Agency Mortgage Backed Obligations - 77.9%				
1,409,443	Federal Home Loan Mortgage Corporation REMICS, Series 4057-ZB	3.50%	06/15/2042	1,308,592
1,376,578	Federal Home Loan Mortgage Corporation REMICS, Series 4194-ZL	3.00% (a)	04/15/2043	1,203,587
2,171,336	Federal Home Loan Mortgage Corporation REMICS, Series 4206-LZ	3.50% (a)	05/15/2043	1,969,246
2,955,387	Federal Home Loan Mortgage Corporation REMICS, Series 4390-NZ	3.00% (a)	09/15/2044	2,582,985
1,061,513	Federal Home Loan Mortgage Corporation REMICS, Series 4460-KB	3.50%	03/15/2045	952,237
583,795	Federal Home Loan Mortgage Corporation REMICS, Series 4839-WO	0.00% (b)	08/15/2056	423,234
2,000,000	Federal Home Loan Mortgage Corporation REMICS, Series 4994-AV	2.00%	12/25/2045	1,540,500
1,829,842	Federal Home Loan Mortgage Corporation REMICS, Series 5105-GZ	2.50% (a)	05/25/2051	1,159,230
1,273,758	Federal Home Loan Mortgage Corporation REMICS, Series 5145-HZ	3.00% (a)	09/25/2051	811,473
1,870,441	Federal Home Loan Mortgage Corporation REMICS, Series 5155-JZ	3.00% (a)	10/25/2051	1,187,244
1,703,630	Federal Home Loan Mortgage Corporation REMICS, Series 5155-KZ	3.00% (a)	10/25/2051	1,107,254
1,520,065	Federal Home Loan Mortgage Corporation REMICS, Series 5160-ZY	3.00% (a)	10/25/2050	1,097,555
1,835,364	Federal Home Loan Mortgage Corporation REMICS, Series 5171-Z	2.00% (a)	12/25/2051	947,477
1,400,127	Federal Home Loan Mortgage Corporation REMICS, Series 5319-PO	0.00% (b)	08/25/2050	988,949
363,129	Federal Home Loan Mortgage Corporation REMICS, Series 5326-UO	0.00% (b)	10/25/2050	250,011
1,260,000	Federal National Mortgage Association REMICS, Series 2012-128-UC	2.50%	11/25/2042	949,736
636,401	Federal National Mortgage Association REMICS, Series 2013-66-ZK	3.00% (a)	07/25/2043	477,983
1,670,256	Federal National Mortgage Association REMICS, Series 2013-74-ZH	3.50%	07/25/2043	1,518,827
1,536,480	Federal National Mortgage Association REMICS, Series 2014-42-BZ	3.00% (a)	07/25/2044	1,338,626
382,057	Federal National Mortgage Association REMICS, Series 2014-68-TD	3.00%	11/25/2044	342,712
487,748	Federal National Mortgage Association REMICS, Series 2014-80-KL	2.00%	05/25/2043	336,389
788,064	Federal National Mortgage Association REMICS, Series 2016-64-SA (-1 x Secured Overnight Financing Rate 30 Day Average + 5.89%, 6.00% Cap)	0.55% (c)(d)	09/25/2046	95,780
232,550	Federal National Mortgage Association REMICS, Series 2018-21-PO	0.00% (b)	04/25/2048	179,682
2,774,163	Federal National Mortgage Association REMICS, Series 2019-68-ZL	2.50% (a)	11/25/2049	2,095,957

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,604,000	Federal National Mortgage Association REMICS, Series 2020-57-LJ	2.00%	08/25/2050	1,162,584
1,847,205	Federal National Mortgage Association REMICS, Series 2021-17-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 3.30%, 0.00% Floor, 3.30% Cap)	0.00% (c)(d)	04/25/2051	46,173
1,768,511	Federal National Mortgage Association REMICS, Series 2021-93-Z	3.00% (a)	08/25/2051	1,212,359
1,000,000	Federal National Mortgage Association, Pool AN7330	3.26%	12/01/2037	852,785
1,500,000	Federal National Mortgage Association, Pool BL2643	3.39%	07/01/2034	1,344,631
967,000	Federal National Mortgage Association, Pool BS7220	5.23%	11/01/2032	1,016,578
3,178,000	Federal National Mortgage Association, Series 2023-M1-2A2	3.95% (e)	07/25/2040	2,928,817
1,749,163	Government National Mortgage Association REMIC Trust, Series 2022-9-MZ	3.50% (a)	01/20/2052	1,340,895
242,624	Government National Mortgage Association, Series 2013-180-LO	0.00% (b)	11/16/2043	188,327
3,794,970	Government National Mortgage Association, Series 2015-53-EZ	2.00% (a)	04/16/2045	2,391,881
3,462,326	Government National Mortgage Association, Series 2015-79-VZ	2.50% (a)	05/20/2045	2,915,583
342,572	Government National Mortgage Association, Series 2016-12-MZ	3.00% (a)	01/20/2046	273,586
1,169,067	Government National Mortgage Association, Series 2017-122-CZ	3.00% (a)	08/20/2047	930,156
1,640,623	Government National Mortgage Association, Series 2021-105-JS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.65%, 0.00% Floor, 3.65% Cap)	0.00% (c)(d)	06/20/2051	52,926
1,346,990	Government National Mortgage Association, Series 2021-223-EZ	3.00% (a)	12/20/2051	1,010,491
773,155	Government National Mortgage Association, Series 2021-42-SB (-1 x Secured Overnight Financing Rate 1 Month + 6.24%, 6.35% Cap)	0.88% (c)(d)	03/20/2051	115,583
1,693,423	Government National Mortgage Association, Series 2021-89-SA (-1 x Secured Overnight Financing Rate 1 Month + 3.64%, 0.00% Floor, 3.75% Cap)	0.00% (c)(d)	05/20/2051	54,238
1,052,000	Government National Mortgage Association, Series 2022-99-QG	3.50%	01/20/2052	902,000
860,137	Government National Mortgage Association, Series 2023-140-PO	0.00% (b)	06/20/2048	543,638
1,292,000	Government National Mortgage Association, Series 2023-81-YJ	3.50%	06/20/2053	1,111,020
1,005,000	Seasoned Credit Risk Transfer Trust, Series 2021-2-MBU	2.50%	11/25/2060	682,622
Total US Government and Agency Mortgage Backed Obligations (Cost \$49,560,746)				45,942,139
US Government and Agency Obligations - 18.6%				
1,000,000	United States Treasury Notes	3.63%	05/15/2026	988,594
3,050,000	United States Treasury Notes	3.88%	05/15/2043	2,908,699
6,300,000	United States Treasury Notes	4.75%	11/15/2053	7,066,336
Total US Government and Agency Obligations (Cost \$10,170,034)				10,963,629
Short Term Investments - 1.7%				
328,511	First American Government Obligations Fund - Class U	5.30% (f)		328,511
328,511	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (f)		328,511
328,511	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (f)		328,511
Total Short Term Investments (Cost \$985,533)				985,533
Total Investments - 98.2% (Cost \$60,716,313)				57,891,301
Other Assets in Excess of Liabilities - 1.8%				1,086,318
NET ASSETS - 100.0%				\$ 58,977,619

- (a) This security accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of period end.
- (b) Principal only security
- (c) Interest only security
- (d) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- (e) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
- (f) Seven-day yield as of period end

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Mortgage Backed Obligations	77.9%
US Government and Agency Obligations	18.6%
Short Term Investments	1.7%
Other Assets and Liabilities	1.8%
	<u>100.0%</u>

FUTURES CONTRACTS

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount ⁽¹⁾	Unrealized Appreciation (Depreciation)/ Value
US Treasury Ultra Long Bond Future	Long	160	03/19/2024	\$ 21,375,000	\$1,792,382
2-Year US Treasury Note Future	Long	148	03/28/2024	30,475,281	257,574
5-Year US Treasury Note Future	Short	(80)	03/28/2024	(8,701,875)	(187,910)
10-Year US Treasury Ultra Note Future	Short	(206)	03/19/2024	(24,311,219)	(898,944)
					<u>\$ 963,102</u>

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

DoubleLine Strategic Commodity Fund (Consolidated)

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Short Term Investments - 104.0%				
1,180,454	First American Government Obligations Fund - Class U	5.30% (a)(b)		1,180,454
1,180,454	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (a)(b)		1,180,454
1,180,454	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (a)(b)		1,180,454
17,500,000	United States Treasury Bills	0.00% (b)	01/04/2024	17,494,919
59,000,000	United States Treasury Bills	0.00% (b)(c)	02/22/2024	58,561,825
38,500,000	United States Treasury Bills	0.00% (b)(c)	03/07/2024	38,138,441
16,500,000	United States Treasury Bills	0.00%	04/18/2024	16,245,609
4,500,000	United States Treasury Bills	0.00% (b)	04/23/2024	4,427,293
10,000,000	United States Treasury Bills	0.00%	05/02/2024	9,826,827
Total Short Term Investments (Cost \$148,186,765)				148,236,276
Total Investments - 104.0% (Cost \$148,186,765)				148,236,276
Liabilities in Excess of Other Assets - (4.0)%				(5,649,968)
NET ASSETS - 100.0%				\$ 142,586,308

- (a) Seven-day yield as of period end
- (b) All or a portion of this security is owned by DoubleLine Strategic Commodity Ltd., which is a wholly-owned subsidiary of the DoubleLine Strategic Commodity Fund.
- (c) All or a portion of this security has been pledged as collateral.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Short Term Investments	104.0%
Other Assets and Liabilities	(4.0)%
	<u>100.0%</u>

SWAP AGREEMENTS

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation (Depreciation)
Short Commodity Basket Swap ⁽¹⁾⁽²⁾	Bank of America Merrill Lynch	Short	0.00%	Termination	01/02/2024	\$ (4,100,000)	\$ 34,470	\$—	\$ 34,470
Short Commodity Basket Swap ⁽¹⁾⁽³⁾	Canadian Imperial Bank of Commerce	Short	0.00%	Termination	01/02/2024	(3,300,000)	27,743	—	27,743
Long Commodity Basket Swap ⁽¹⁾⁽⁴⁾	Canadian Imperial Bank of Commerce	Long	0.20%	Termination	01/02/2024	3,300,000	(170,335)	—	(170,335)
Long Commodity Basket Swap ⁽¹⁾⁽⁵⁾	Bank of America Merrill Lynch	Long	0.20%	Termination	01/02/2024	4,100,000	(211,626)	—	(211,626)
Commodity Beta Basket Swap ⁽¹⁾⁽⁶⁾	Canadian Imperial Bank of Commerce	Long	0.21%	Termination	01/02/2024	42,600,000	(1,338,486)	—	(1,338,486)
Commodity Beta Basket Swap ⁽¹⁾⁽⁶⁾	Bank of America Merrill Lynch	Long	0.23%	Termination	01/02/2024	46,000,000	(1,446,070)	—	(1,446,070)
Commodity Beta Basket Swap ⁽¹⁾⁽⁶⁾	Barclays Capital, Inc.	Long	0.20%	Termination	01/02/2024	46,100,000	(1,448,077)	—	(1,448,077)
							<u>\$ (4,552,381)</u>	<u>\$—</u>	<u>\$ (4,552,381)</u>

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

⁽²⁾ Short Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the S&P GSCI index. At December 31, 2023, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Value ⁽⁷⁾	Value of Index	Weightings
S&P GSCI 2 Month Forward Wheat ER	SG2MWHP	3.99	\$ 43	21.1%
S&P GSCI 2 Month Forward Gold ER	SG2MGCP	0.22	41	20.0%
S&P GSCI 2 Month Forward Unleaded Gas ER	SG2MHUP	0.03	41	19.9%
S&P GSCI 2 Month Forward Corn ER	SG2MCNP	1.28	40	19.6%
S&P GSCI 2 Month Forward Soybeans ER	SG2MSOP	0.09	39	19.4%
			<u>\$204</u>	<u>100.0%</u>

⁽³⁾ Short Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the S&P GSCI index. At December 31, 2023, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Value ⁽⁷⁾	Value of Index	Weightings
S&P GSCI 2 Month Forward Wheat ER	SG2MWHP	4.36	\$ 47	21.1%
S&P GSCI 2 Month Forward Gold ER	SG2MGCP	0.24	44	20.0%
S&P GSCI 2 Month Forward Unleaded Gas ER	SG2MHUP	0.03	44	19.9%
S&P GSCI 2 Month Forward Corn ER	SG2MCNP	1.40	44	19.6%
S&P GSCI 2 Month Forward Soybeans ER	SG2MSOP	0.10	43	19.4%
			<u>\$222</u>	<u>100.0%</u>

⁽⁴⁾ Long Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the S&P GSCI index. At December 31, 2023, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Value ⁽⁷⁾	Value of Index	Weightings
S&P GSCI 2 Month Forward Coffee ER	SG2MKCP	1.97	\$ 28	21.6%
S&P GSCI 2 Month Forward Brent Crude ER	SG2MBRP	0.02	26	20.6%
S&P GSCI 2 Month Forward Heating Oil ER	SG2MHOP	0.05	26	20.2%
S&P GSCI 2 Month Forward Gas Oil ER	SG2MGOP	0.20	25	19.8%
S&P GSCI 2 Month Forward Sugar ER	SG2MSBP	0.22	23	17.8%
			<u>\$128</u>	<u>100.0%</u>

⁽⁵⁾ Long Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the S&P GSCI index. At December 31, 2023, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Value ⁽⁷⁾	Value of Index	Weightings
S&P GSCI 2 Month Forward Coffee ER	SG2MKCP	2.58	\$ 36	21.6%
S&P GSCI 2 Month Forward Brent Crude ER	SG2MBRP	0.03	34	20.6%
S&P GSCI 2 Month Forward Heating Oil ER	SG2MHOP	0.06	34	20.2%
S&P GSCI 2 Month Forward Gas Oil ER	SG2MGOP	0.27	33	19.8%
S&P GSCI 2 Month Forward Sugar ER	SG2MSBP	0.28	30	17.8%
			<u>\$167</u>	<u>100.0%</u>

⁽⁶⁾ Commodity Beta Basket Swap represents a swap on a basket of commodity indices designed to approximate the broad commodity market. At December 31, 2023, all constituents and their weightings were as follows:

Index	Ticker	Contract Value ⁽⁷⁾	Value of Index	Weightings
Soybean Future	S 1	0.34	\$144	21.5%
Electrolytic Copper Future	LP1	0.22	136	20.1%
Crude Oil Future	CL1	0.10	71	10.6%
Brent Crude Future	CO1	0.10	71	10.5%
Nickel Future	LN1	0.17	53	7.9%
Sugar No. 11 Future	SB1	0.22	43	6.4%
Live Cattle Future	LC1	0.21	37	5.6%
Gasoline RBOB Future	XB1	0.06	35	5.2%
Low Sulphur Gas Oil Future	QS1	0.09	35	5.2%
Cotton No. 2 Future	CT1	0.41	27	4.0%
NY Harbor ULSD Heating Oil Future	HO1	0.07	20	3.0%
			<u>\$672</u>	<u>100.0%</u>

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

DoubleLine Global Bond Fund

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount /Shares		Security Description		Rate	Maturity	Value \$
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 58.3%						
Australia - 3.3%						
1,050,000	AUD	Australia Government Bond		2.75%	04/21/2024	712,514
1,300,000	AUD	Australia Government Bond		1.00%	12/21/2030	735,272
5,817,000	AUD	Australia Government Bond		1.50%	06/21/2031	3,367,194
						4,814,980
Belgium - 3.9%						
2,300,000	EUR	Kingdom of Belgium Government Bond		1.00% (a)	06/22/2026	2,458,169
3,126,000	EUR	Kingdom of Belgium Government Bond		0.90% (a)	06/22/2029	3,210,300
						5,668,469
Canada - 1.7%						
3,800,000	CAD	Canadian Government Bond		1.50%	06/01/2031	2,560,845
France - 5.9%						
660,000	EUR	French Republic Government Bond OAT		0.00%	11/25/2029	639,463
3,405,162	EUR	French Republic Government Bond OAT		0.70% (a)	07/25/2030	3,878,996
1,290,000	EUR	French Republic Government Bond OAT		2.00%	11/25/2032	1,373,241
2,460,000	EUR	French Republic Government Bond OAT		3.00%	05/25/2033	2,826,254
						8,717,954
Germany - 7.4%						
4,390,000	EUR	Bundesrepublik Deutschland Bundesanleihe		0.00%	08/15/2030	4,284,849
2,500,000	EUR	Bundesrepublik Deutschland Bundesanleihe		0.00%	02/15/2031	2,414,855
1,630,000	EUR	Bundesrepublik Deutschland Bundesanleihe		1.70%	08/15/2032	1,762,539
2,650,000	EUR	Bundesrepublik Deutschland Bundesanleihe		1.00%	05/15/2038	2,489,521
						10,951,764
Hungary - 1.5%						
853,000,000	HUF	Hungary Government Bond		4.75%	11/24/2032	2,272,935
Ireland - 2.6%						
1,020,000	EUR	Ireland Government Bond		1.00%	05/15/2026	1,093,144
680,000	EUR	Ireland Government Bond		0.90%	05/15/2028	712,670
1,910,000	EUR	Ireland Government Bond		1.10%	05/15/2029	1,994,790
						3,800,604
Japan - 10.2%						
361,000,000	JPY	Japan Government Ten Year Bond		0.10%	12/20/2026	2,563,786
812,500,000	JPY	Japan Government Ten Year Bond		0.10%	12/20/2027	5,755,654
500,000,000	JPY	Japan Government Twenty Year Bond		1.90%	03/20/2031	3,927,006
418,000,000	JPY	Japan Government Twenty Year Bond		0.50%	03/20/2038	2,762,818
						15,009,264

Principal Amount /Shares		Security Description		Rate	Maturity	Value \$
Mexico - 3.9%						
120,000	MXN	Mexican Bonos		8.00% (b)	09/05/2024	693,017
295,000	MXN	Mexican Bonos		5.00% (b)	03/06/2025	1,647,716
276,800	MXN	Mexican Bonos		7.75% (b)	05/29/2031	1,521,365
360,000	MXN	Mexican Bonos		7.50% (b)	05/26/2033	1,921,668
						5,783,766
New Zealand - 2.1%						
5,800,000	NZD	New Zealand Government Bond		1.50%	05/15/2031	3,031,930
Peru - 1.5%						
8,100,000	PEN	Peru Government Bond		6.15%	08/12/2032	2,139,498
Poland - 1.5%						
11,100,000	PLN	Republic of Poland Government Bond		1.75%	04/25/2032	2,195,451
Portugal - 2.1%						
1,590,000	EUR	Portugal Obrigacoes do Tesouro OT		1.95% (a)	06/15/2029	1,724,963
1,420,000	EUR	Portugal Obrigacoes do Tesouro OT		0.48% (a)	10/18/2030	1,379,254
						3,104,217
Romania - 3.1%						
21,250,000	RON	Romania Government Bond		3.70%	11/25/2024	4,631,999
South Africa - 2.9%						
38,190,000	ZAR	Republic of South Africa Government Bond		8.00%	01/31/2030	1,924,532
50,870,000	ZAR	Republic of South Africa Government Bond		8.88%	02/28/2035	2,351,269
						4,275,801
Spain - 4.7%						
1,470,000	EUR	Spain Government Bond		1.30% (a)	10/31/2026	1,568,819
4,440,000	EUR	Spain Government Bond		0.60% (a)	10/31/2029	4,376,263
970,000	EUR	Spain Government Bond		0.50% (a)	04/30/2030	938,821
						6,883,903
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$92,562,670)						85,843,380
US Government and Agency Obligations - 37.5%						
United States - 37.5%						
670,000	USD	United States Treasury Notes		4.13%	01/31/2025	665,956
2,280,000	USD	United States Treasury Notes		4.63%	06/30/2025	2,285,744
2,190,000	USD	United States Treasury Notes		4.75%	07/31/2025	2,200,266
2,790,000	USD	United States Treasury Notes		4.88%	11/30/2025	2,819,099
1,690,000	USD	United States Treasury Notes		4.13%	06/15/2026	1,689,901
2,200,000	USD	United States Treasury Notes		4.38%	08/15/2026	2,215,211
2,220,000	USD	United States Treasury Notes		4.63%	11/15/2026	2,255,381
2,190,000	USD	United States Treasury Notes		4.13%	09/30/2027	2,204,115
2,270,000	USD	United States Treasury Notes		4.13%	10/31/2027	2,284,542
2,290,000	USD	United States Treasury Notes		3.88%	11/30/2027	2,285,483
2,260,000	USD	United States Treasury Notes		3.88%	12/31/2027	2,256,734

Principal Amount /Shares		Security Description	Rate	Maturity	Value \$
2,300,000	USD	United States Treasury Notes	4.00%	02/29/2028	2,307,951
2,500,000	USD	United States Treasury Notes	4.13%	07/31/2028	2,526,123
2,780,000	USD	United States Treasury Notes	4.38%	11/30/2028	2,845,156
2,300,000	USD	United States Treasury Notes	4.00%	02/28/2030	2,311,365
2,140,000	USD	United States Treasury Notes	3.75%	06/30/2030	2,121,275
1,740,000	USD	United States Treasury Notes	4.00%	07/31/2030	1,749,855
2,230,000	USD	United States Treasury Notes	4.38%	11/30/2030	2,293,590
1,800,000	USD	United States Treasury Notes	3.38%	05/15/2033	1,728,000
1,860,000	USD	United States Treasury Notes	4.50%	11/15/2033	1,953,291
3,000,000	USD	United States Treasury Notes	3.88%	02/15/2043	2,861,484
1,860,000	USD	United States Treasury Notes	3.88%	05/15/2043	1,773,830
2,250,000	USD	United States Treasury Notes	4.75%	11/15/2043	2,414,180
2,450,000	USD	United States Treasury Notes	4.13%	08/15/2053	2,477,180
2,390,000	USD	United States Treasury Notes	4.75%	11/15/2053	2,680,721
Total US Government and Agency Obligations (Cost \$54,170,123)					55,206,433
Short Term Investments - 3.2%					
976,946		First American Government Obligations Fund - Class U	5.30% (c)		976,946
976,946		JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (c)		976,946
976,946		Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (c)		976,946
1,700,000	USD	United States Treasury Bills	0.00%	02/22/2024	1,687,374
Total Short Term Investments (Cost \$4,618,077)					4,618,212
Total Investments - 99.0% (Cost \$151,350,870)					145,668,025
Other Assets in Excess of Liabilities - 1.0%					1,485,412
NET ASSETS - 100.0%					\$ 147,153,437

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

AUD Australian Dollar

EUR Euro

CAD Canadian Dollar

HUF Hungarian Forint

JPY Japanese Yen

MXN Mexican Peso

NZD New Zealand Dollar

PEN Peruvian Sol

PLN Polish Zloty

RON Romanian Leu

ZAR South African Rand

USD US Dollar

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	58.3%
US Government and Agency Obligations	37.5%
Short Term Investments	3.2%
Other Assets and Liabilities	1.0%
	<u>100.0%</u>

COUNTRY BREAKDOWN as a % of Net Assets:

United States	40.7%
Japan	10.2%
Germany	7.4%
France	5.9%
Spain	4.7%
Mexico	3.9%
Belgium	3.9%
Australia	3.3%
Romania	3.1%
South Africa	2.9%
Ireland	2.6%
Portugal	2.1%
New Zealand	2.1%
Canada	1.7%
Hungary	1.5%
Poland	1.5%
Peru	1.5%
Other Assets and Liabilities	1.0%
	100.0%

DoubleLine Infrastructure Income Fund

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 36.7%				
1,682,108	American Airlines, Inc., Series 2016-3-A	3.25%	10/15/2028	1,465,218
1,937,884	American Airlines, Inc., Series 2019-1-B	3.85%	02/15/2028	1,731,003
3,715,234	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A-B	5.68% (a)(b)	12/16/2041	3,264,825
2,000,000	Blue Stream Issuer LLC, Series 2023-1A-C	8.90% (a)	05/20/2053	1,878,213
2,250,000	Cologix Data Centers Issuer LLC, Series 2021-1A-B	3.79% (a)	12/26/2051	2,000,101
2,000,000	CyrusOne Data Centers Issuer I LLC, Series 2023-1A-A2	4.30% (a)	04/20/2048	1,831,369
1,458,331	CyrusOne Data Centers Issuer I LLC, Series 2023-1A-B	5.45% (a)	04/20/2048	1,303,237
6,900,000	DataBank Issuer, Series 2021-1A-A2	2.06% (a)	02/27/2051	6,251,038
2,100,000	DataBank Issuer, Series 2021-1A-C	4.43% (a)	02/27/2051	1,720,224
6,000,000	DataBank Issuer, Series 2021-2A-A2	2.40% (a)	10/25/2051	5,344,038
2,250,000	Diamond Infrastructure Funding LLC, Series 2021-1A-B	2.36% (a)	04/15/2049	1,972,720
2,028,242	Falcon Aerospace Ltd., Series 2017-1-A	4.58% (a)	02/15/2042	1,994,772
2,634,125	GAIA Aviation Ltd., Series 2019-1-A	3.97% (a)(b)	12/15/2044	2,404,882
3,328,319	Goodgreen Trust, Series 2020-1A-A	2.63% (a)	04/15/2055	2,627,322
3,401,536	GoodLeap Sustainable Home Solutions Trust, Series 2021-3CS-B	2.41% (a)	05/20/2048	2,401,197
12,125	HERO Funding Trust, Series 2015-2A-A	3.99% (a)	09/20/2040	11,304
352,473	HERO Funding Trust, Series 2016-3A-A2	3.91% (a)	09/20/2042	326,297
868,781	HERO Funding Trust, Series 2016-4A-A2	4.29% (a)	09/20/2047	811,860
3,783,870	Horizon Aircraft Finance Ltd., Series 2019-1-A	3.72% (a)	07/15/2039	3,353,883
3,492,225	ITE Rail Fund Levered LP, Series 2021-1A-A	2.25% (a)	02/28/2051	3,068,182
2,238,727	ITE Rail Fund Levered LP, Series 2021-3A-A	2.21% (a)	06/28/2051	1,988,920
3,287,359	JOL Air Ltd., Series 2019-1-A	3.97% (a)	04/15/2044	3,035,679
1,305,520	Kestrel Aircraft Funding Ltd., Series 2018-1A-A	4.25% (a)	12/15/2038	1,163,235
5,120,158	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (a)	12/20/2047	3,981,107
1,542,044	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% (a)	06/22/2043	1,430,659
2,161,237	Mosaic Solar Loan Trust, Series 2019-2A-B	3.28% (a)	09/20/2040	1,926,851
2,195,482	Mosaic Solar Loan Trust, Series 2020-1A-A	2.10% (a)	04/20/2046	1,921,238
3,005,304	Mosaic Solar Loan Trust, Series 2020-2A-B	2.21% (a)	08/20/2046	2,444,841
3,186,616	Mosaic Solar Loan Trust, Series 2021-3A-B	1.92% (a)	06/20/2052	2,408,672
2,147,053	Mosaic Solar Loan Trust, Series 2022-1A-B	3.16% (a)	01/20/2053	1,749,428
64,148	NP SPE LLC, Series 2016-1A-A1	4.16% (a)	04/20/2046	62,439
1,370,847	NP SPE LLC, Series 2017-1A-A1	3.37% (a)	10/21/2047	1,305,775
3,978,883	NP SPE LLC, Series 2021-1A-A1	2.23% (a)	03/19/2051	3,567,696
2,738,910	Purewest Funding LLC, Series 2021-1-A1	4.09% (a)	12/22/2036	2,631,925
3,704,735	Regional Ltd., Series 2021-1A-A	5.75%	04/15/2041	3,392,033
2,500,000	Retained Vantage Data Centers Issuer LLC, Series 2023-1A-B	5.75% (a)	09/15/2048	2,321,145
107,707	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% (a)	10/15/2042	93,517
4,556,608	Signal Rail LLC, Series 2021-1-A	2.23% (a)	08/17/2051	3,936,515
913,157	START Ltd., Series 2018-1-A	4.09% (a)	05/15/2043	831,618
2,474,352	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% (a)	07/20/2048	2,342,313

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,103,470	Sunnova Helios Issuer LLC, Series 2020-AA-A	2.98% (a)	06/20/2047	1,930,117
3,984,200	Sunnova Helios Issuer LLC, Series 2021-A-A	1.80% (a)	02/20/2048	3,463,944
2,449,458	Sunnova Helios Issuer LLC, Series 2021-B-B	2.01% (a)	07/20/2048	2,048,064
7,237,113	Sunnova Helios Sol Issuer LLC, Series 2020-2A-A	2.73% (a)	11/01/2055	5,893,985
5,378,831	Sunrun Demeter Issuer LLC, Series 2021-2A-A	2.27% (a)	01/30/2057	4,559,332
1,059,641	Thunderbolt Aircraft Lease Ltd., Series 2017-A-A	4.21% (a)(b)	05/17/2032	1,009,522
1,187,116	Thunderbolt Aircraft Lease Ltd., Series 2017-A-B	5.75% (a)(b)	05/17/2032	1,087,149
1,308,736	Thunderbolt Aircraft Lease Ltd., Series 2018-A-A	4.15% (a)(b)	09/15/2038	1,140,536
2,678,571	Thunderbolt Aircraft Lease Ltd., Series 2018-A-B	5.07% (a)(b)	09/15/2038	1,826,783
2,858,982	Trinity Rail Leasing LLC, Series 2010-1A-A	5.19% (a)	10/16/2040	2,787,960
1,337,677	United Airlines, Inc., Series 2016-1-B	3.65%	01/07/2026	1,249,255
3,888,889	United Airlines, Inc., Series 2016-2-B	3.65%	10/07/2025	3,824,370
4,783,333	Vantage Data Centers Issuer LLC, Series 2019-1A-A2	3.19% (a)	07/15/2044	4,695,789
5,000,000	Vault DI Issuer LLC, Series 2021-1A-A2	2.80% (a)	07/15/2046	4,383,906
4,405,395	Vivint Solar Financing LLC, Series 2018-1A-A	4.73% (a)	04/30/2048	4,123,764
1,904,127	WAVE Trust, Series 2017-1A-A	3.84% (a)	11/15/2042	1,611,318
Total Asset Backed Obligations (Cost \$150,707,533)				133,933,085

Foreign Corporate Bonds - 10.5%

3,650,000	Adani Ports & Special Economic Zone Ltd.	4.00% (a)	07/30/2027	3,254,176
5,500,000	APA Infrastructure Ltd.	4.25% (a)	07/15/2027	5,340,176
2,000,000	Emirates Semb Corporation Water and Power Company PJSC	4.45% (a)	08/01/2035	1,923,400
2,044,173	Energia Eolica S.A.	6.00% (c)	08/30/2034	1,998,179
2,532,475	Fermaca Enterprises S. de R.L. de C.V.	6.38% (a)	03/30/2038	2,445,780
1,379,710	Fermaca Enterprises S. de R.L. de C.V.	6.38%	03/30/2038	1,332,479
492,760	Interoceanica Finance Ltd.	0.00% (a)	11/30/2025	460,731
1,133,347	Interoceanica Finance Ltd.	0.00%	11/30/2025	1,059,679
4,216,000	Sydney Airport Finance Company Pty Ltd.	3.38% (a)	04/30/2025	4,113,669
2,440,000	Sydney Airport Finance Company Pty Ltd.	3.63% (a)	04/28/2026	2,363,936
8,299,000	TransCanada PipeLines Ltd.	4.63%	03/01/2034	7,865,360
500,000	Transelec S.A.	4.25% (a)	01/14/2025	491,988
6,000,000	Transelec S.A.	3.88% (a)	01/12/2029	5,614,956
Total Foreign Corporate Bonds (Cost \$39,535,149)				38,264,509

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.8%

3,640,000	Israel Electric Corporation Ltd.	5.00% (a)	11/12/2024	3,595,459
2,887,558	Lima Metro Finance Ltd.	5.88% (a)	07/05/2034	2,859,988
155,484	Lima Metro Finance Ltd.	5.88%	07/05/2034	153,999
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$6,832,902)				6,609,446

US Corporate Bonds - 45.0%

4,000,000	Ameren Illinois Company	3.85%	09/01/2032	3,730,696
1,500,000	Ameren Illinois Company	4.95%	06/01/2033	1,520,134
12,000,000	American Tower Corporation	2.30%	09/15/2031	9,929,810
11,015,000	AT&T, Inc.	4.30%	12/15/2042	9,597,695
8,000,000	Crown Castle, Inc.	5.10%	05/01/2033	7,925,538
10,250,000	Dominion Energy, Inc.	3.38%	04/01/2030	9,442,751

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,000,000	Duke Energy Florida LLC	5.88%	11/15/2033	5,392,876
6,655,000	Duquesne Light Holdings, Inc.	3.62% (a)	08/01/2027	6,225,730
8,000,000	Energy Transfer LP	5.75%	02/15/2033	8,258,592
6,450,000	Equinix, Inc.	2.15%	07/15/2030	5,469,510
8,500,000	Eversource Energy	5.13%	05/15/2033	8,549,932
7,688,000	Exelon Corporation	4.05%	04/15/2030	7,339,501
2,250,000	FirstEnergy Corporation	2.25%	09/01/2030	1,897,668
5,750,000	Flex Intermediate Holdco LLC	4.32% (a)	12/30/2039	4,205,975
2,000,000	Foundry JV Holdco LLC	5.88% (a)	01/25/2034	2,056,557
7,500,000	ITC Holdings Corporation	5.40% (a)	06/01/2033	7,680,878
8,000,000	MPLX LP	5.00%	03/01/2033	7,841,015
8,000,000	NextEra Energy Capital Holdings, Inc.	2.44%	01/15/2032	6,709,387
9,900,000	NiSource, Inc.	3.60%	05/01/2030	9,217,611
8,500,000	Ohio Power Company	5.00%	06/01/2033	8,555,385
5,000,000	Sempra	5.50%	08/01/2033	5,186,497
10,000,000	Southern Company	3.70%	04/30/2030	9,426,757
4,500,000	T-Mobile USA, Inc.	3.88%	04/15/2030	4,268,528
5,000,000	Venture Global Calcasieu Pass LLC	6.25% (a)	01/15/2030	4,979,546
10,000,000	Verizon Communications, Inc.	3.15%	03/22/2030	9,143,501
Total US Corporate Bonds (Cost \$170,367,740)				164,552,070
US Government and Agency Obligations - 0.8%				
2,500,000	United States Treasury Notes	4.75%	11/15/2053	2,804,101
Total US Government and Agency Obligations (Cost \$2,503,313)				2,804,101
Short Term Investments - 3.3%				
4,072,627	First American Government Obligations Fund - Class U	5.30% (d)		4,072,627
4,072,626	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (d)		4,072,626
4,072,626	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (d)		4,072,626
Total Short Term Investments (Cost \$12,217,879)				12,217,879
Total Investments - 98.1% (Cost \$382,164,516)				358,381,090
Other Assets in Excess of Liabilities - 1.9%				7,037,370
NET ASSETS - 100.0%				\$ 365,418,460

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.
- (c) Value determined using significant unobservable inputs.
- (d) Seven-day yield as of period end

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Corporate Bonds	45.0%
Asset Backed Obligations	36.7%
Foreign Corporate Bonds	10.5%
Short Term Investments	3.3%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.8%
US Government and Agency Obligations	0.8%
Other Assets and Liabilities	1.9%
	<hr/> 100.0% <hr/>

INVESTMENT BREAKDOWN as a % of Net Assets:

Asset Backed Obligations	36.7%
Utilities	23.6%
Energy	14.5%
Telecommunications	11.2%
Transportation	4.1%
Short Term Investments	3.3%
Technology	2.1%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.8%
US Government and Agency Obligations	0.8%
Other Assets and Liabilities	1.9%
	<u>100.0%</u>

DoubleLine Shiller Enhanced International CAPE®

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 3.1%				
394,724	Commonbond Student Loan Trust, Series 2017-BGS-B	3.26% (a)	09/25/2042	354,474
345,275	Diamond Resorts Owner Trust, Series 2021-1A-A	1.51% (a)	11/21/2033	321,992
443,215	National Collegiate Student Loan Trust, Series 2006-1-A5 (Secured Overnight Financing Rate 1 Month + 0.46%)	5.82%	03/25/2033	420,686
452,068	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (a)	02/18/2042	431,109
Total Asset Backed Obligations (Cost \$1,582,417)				1,528,261
Collateralized Loan Obligations - 17.7%				
500,000	Allegro Ltd., Series 2019-1A-AR (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.83% (a)	07/20/2032	500,038
1,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (Secured Overnight Financing Rate 3 Month + 1.48%, 1.22% Floor)	6.89% (a)	01/20/2035	999,598
500,000	CBAM Ltd., Series 2017-2A-AR (Secured Overnight Financing Rate 3 Month + 1.45%, 1.19% Floor)	6.85% (a)	07/17/2034	498,142
500,000	CFIP Ltd., Series 2021-1A-A (Secured Overnight Financing Rate 3 Month + 1.48%, 1.22% Floor)	6.90% (a)	01/20/2035	499,462
1,000,000	Generate Ltd., Series 6A-A1R (Secured Overnight Financing Rate 3 Month + 1.46%, 1.20% Floor)	6.87% (a)	01/22/2035	999,656
500,000	Highbridge Loan Management Ltd., Series 3A-2014-CR (Secured Overnight Financing Rate 3 Month + 3.86%)	9.26% (a)	07/18/2029	496,326
500,000	Logan Ltd., Series 2022-1A-B (Secured Overnight Financing Rate 3 Month + 2.05%, 2.05% Floor)	7.46% (a)	04/21/2035	501,955
312,996	MKS Ltd., Series 2017-1A-AR (Secured Overnight Financing Rate 3 Month + 1.26%, 1.00% Floor)	6.68% (a)	07/20/2030	312,736
500,000	Palmer Square Ltd., Series 2021-2A-A (Secured Overnight Financing Rate 3 Month + 1.41%, 1.41% Floor)	6.81% (a)	07/15/2034	499,587
500,000	RR Ltd., Series 2021-14A-A1 (Secured Overnight Financing Rate 3 Month + 1.38%, 1.38% Floor)	6.78% (a)	04/15/2036	500,132
496,289	Shackleton Ltd., Series 2015-7RA-AR (Secured Overnight Financing Rate 3 Month + 1.41%, 1.15% Floor)	6.81% (a)	07/15/2031	496,262
500,000	Sound Point Ltd., Series 2019-2A-AR (Secured Overnight Financing Rate 3 Month + 1.43%, 1.17% Floor)	6.83% (a)	07/15/2034	497,785
1,000,000	Sound Point Ltd., Series 2020-1A-AR (Secured Overnight Financing Rate 3 Month + 1.43%, 1.43% Floor)	6.85% (a)	07/20/2034	998,508
418,585	Venture Ltd., Series 2017-29A-AR (Secured Overnight Financing Rate 3 Month + 1.25%, 0.99% Floor)	6.63% (a)	09/07/2030	418,347
500,000	Wellfleet Ltd., Series 2020-2A-AR (Secured Overnight Financing Rate 3 Month + 1.48%, 1.22% Floor)	6.88% (a)	07/15/2034	499,766
Total Collateralized Loan Obligations (Cost \$8,720,238)				8,718,300
Foreign Corporate Bonds - 5.1%				
177,500	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	145,703
90,000	Avolon Holdings Funding Ltd.	2.13% (a)	02/21/2026	83,452
29,000	Banco Internacional del Peru S.A.A. Interbank (3 Month LIBOR USD + 5.76%)	6.63% (g)	03/19/2029	28,889
200,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	185,547
70,000	Bank of Montreal	6.06% (b)	03/08/2024	70,043

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
10,000	Bank of Montreal	1.50%	01/10/2025	9,641
80,000	Bank of Nova Scotia	4.75%	02/02/2026	79,848
200,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	181,369
200,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	172,188
85,000	Canadian Pacific Railway Company	1.35%	12/02/2024	81,992
85,000	Commonwealth Bank of Australia (Secured Overnight Financing Rate + 0.63%)	5.98% (a)	09/12/2025	85,107
95,600	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	86,116
85,000	Enbridge, Inc.	5.90%	11/15/2026	87,297
80,000	Glencore Funding LLC	1.63% (a)	09/01/2025	75,579
200,000	Inkia Energy Ltd.	5.88%	11/09/2027	191,261
161,000	JSW Hydro Energy Ltd.	4.13%	05/18/2031	140,454
180,000	Millicom International Cellular S.A.	5.13%	01/15/2028	167,848
200,000	Multibank, Inc.	7.75% (a)	02/03/2028	200,168
80,000	NXP B.V.	4.40%	06/01/2027	79,019
85,000	Royal Bank of Canada	3.38%	04/14/2025	83,333
200,000	Sasol Financing USA LLC	4.38%	09/18/2026	186,479
90,000	Toronto-Dominion Bank	0.70%	09/10/2024	87,178
Total Foreign Corporate Bonds (Cost \$2,511,516)				2,508,511
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 0.7%				
200,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	170,896
130,161	Bioceanico Sovereign Certificate Ltd.	0.00%	06/05/2034	93,261
88,848	Lima Metro Finance Ltd.	5.88%	07/05/2034	88,000
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$359,157)				352,157
Non-Agency Commercial Mortgage Backed Obligations - 11.3%				
1,631,277	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XA	1.11% (a)(c)(d)	06/15/2054	96,685
231,000	AREIT Trust, Series 2019-CRE3-D (Secured Overnight Financing Rate 1 Month + 2.76%, 2.76% Floor)	8.13% (a)	09/14/2036	207,830
89,407	AREIT Trust, Series 2022-CRE6-A (Secured Overnight Financing Rate 30 Day Average + 1.25%, 1.25% Floor)	6.59% (a)	01/20/2037	87,793
2,743,369	BANK, Series 2021-BN36-XA	0.90% (c)(d)	09/15/2064	113,176
3,844,000	BB-UBS Trust, Series 2012-SHOW-XB	0.14% (a)(c)(d)	11/05/2036	4,491
100,000	BDS Ltd., Series 2021-FL10-A (Secured Overnight Financing Rate 1 Month + 1.46%, 1.46% Floor)	6.82% (a)	12/16/2036	98,761
4,735,925	Benchmark Mortgage Trust, Series 2018-B2-XA	0.45% (c)(d)	02/15/2051	61,867
2,271,000	Benchmark Mortgage Trust, Series 2021-B26-XB	0.64% (a)(c)(d)	06/15/2054	83,925
1,795,390	Benchmark Mortgage Trust, Series 2021-B28-XA	1.27% (c)(d)	08/15/2054	118,353
84,016	BRSP Ltd., Series 2021-FL1-A (Secured Overnight Financing Rate 1 Month + 1.26%, 1.15% Floor)	6.62% (a)	08/19/2038	81,835
100,000	BSPT Issuer Ltd., Series 2022-FL8-A (Secured Overnight Financing Rate 30 Day Average + 1.50%, 1.50% Floor)	6.84% (a)	02/15/2037	99,303
171,535	BSREP Commercial Mortgage Trust, Series 2021-DC-D (Secured Overnight Financing Rate 1 Month + 2.01%, 1.90% Floor)	7.38% (a)	08/15/2038	128,678
101,377	BX Commercial Mortgage Trust, Series 2020-VKNG-A (Secured Overnight Financing Rate 1 Month + 1.04%, 0.93% Floor)	6.41% (a)	10/15/2037	100,645
100,000	BX Trust, Series 2021-VIEW-D (Secured Overnight Financing Rate 1 Month + 3.01%, 2.90% Floor)	8.38% (a)	06/15/2036	93,328

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
250,000	CD Commercial Mortgage Trust, Series 2017-CD6-C	4.23% (c)	11/13/2050	190,604
100,000	CHCP Ltd., Series 2021-FL1-C (Secured Overnight Financing Rate 1 Month + 2.21%, 2.10% Floor)	7.57% (a)	02/15/2038	96,904
599,455	Citigroup Commercial Mortgage Trust, Series 2014-GC19-XA	0.90% (c)(d)	03/11/2047	35
2,662,043	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	1.82% (c)(d)	05/10/2049	87,377
99,976	COMM Mortgage Trust, Series 2014-UBS5-A3	3.57%	09/10/2047	98,552
5,899,998	Commercial Mortgage Pass-Through Trust, Series 2015-CR27-XA	0.90% (c)(d)	10/10/2048	70,876
186,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.30% (c)	02/10/2048	148,250
5,899,257	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-XD	1.07% (a)(c)(d)	07/10/2048	81,351
179,000	CSAIL Commercial Mortgage Trust, Series 2016-C7-B	4.33% (c)	11/15/2049	160,605
164,000	CSMC Trust, Series 2017-TIME-A	3.65% (a)	11/13/2039	142,197
165,000	DBJPM Mortgage Trust, Series 2016-C1-B	4.20% (c)	05/10/2049	147,585
170,000	DBJPM Mortgage Trust, Series 2016-C3-B	3.26%	08/10/2049	130,760
112,013	Extended Stay America Trust, Series 2021-ESH-A (Secured Overnight Financing Rate 1 Month + 1.19%, 1.08% Floor)	6.56% (a)	07/15/2038	111,063
96,647	FS Rialto, Series 2021-FL2-A (Secured Overnight Financing Rate 1 Month + 1.33%, 1.33% Floor)	6.69% (a)	05/16/2038	95,341
100,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-A (Secured Overnight Financing Rate 1 Month + 1.13%, 1.02% Floor)	6.50% (a)	07/15/2039	99,119
186,000	GS Mortgage Securities Corporation Trust, Series 2020-UPTN-F	3.25% (a)(c)	02/10/2037	164,909
4,218,179	GS Mortgage Securities Trust, Series 2016-GS4-XA	0.56% (c)(d)	11/10/2049	53,568
2,400,000	Helios Issuer LLC, Series 2021-PF1-XD	1.11% (a)(c)(d)	11/15/2054	159,717
200,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-C	4.30% (c)	02/15/2048	154,369
125,000	LCCM Trust, Series 2021-FL3-AS (Secured Overnight Financing Rate 1 Month + 1.91%, 1.91% Floor)	7.28% (a)	11/15/2038	121,356
125,000	LCCM Trust, Series 2021-FL3-B (Secured Overnight Financing Rate 1 Month + 2.31%, 2.31% Floor)	7.68% (a)	11/15/2038	119,776
79,642	LoanCore Issuer Ltd., Series 2021-CRE5-A (Secured Overnight Financing Rate 1 Month + 1.41%, 1.41% Floor)	6.78% (a)	07/15/2036	78,461
100,000	LoanCore Issuer Ltd., Series 2021-CRE6-A (Secured Overnight Financing Rate 1 Month + 1.41%, 1.30% Floor)	6.78% (a)	11/15/2038	98,141
119,427	Med Trust, Series 2021-MDLN-A (Secured Overnight Financing Rate 1 Month + 1.06%, 0.95% Floor)	6.43% (a)	11/15/2038	117,242
150,000	MF1 Ltd., Series 2021-FL6-C (Secured Overnight Financing Rate 1 Month + 1.96%, 1.85% Floor)	7.32% (a)	07/16/2036	144,058
100,000	MF1 Ltd., Series 2022-FL8-A (Secured Overnight Financing Rate 1 Month + 1.35%, 1.35% Floor)	6.71% (a)	02/19/2037	98,802
186,000	MFT Trust, Series 2020-ABC-D	3.48% (a)(c)	02/10/2042	78,026
4,953,748	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C34-XE	0.87% (a)(c)(d)	11/15/2052	139,441
15,277,000	Morgan Stanley Capital Trust, Series 2017-ASHF-XCP	0.00% (a)(c)(d)	11/15/2024	15
69,170	Ready Capital Mortgage Financing LLC, Series 2021-FL7-A (Secured Overnight Financing Rate 1 Month + 1.31%, 1.20% Floor)	6.67% (a)	11/25/2036	68,394
150,000	RLGH Trust, Series 2021-TROT-D (Secured Overnight Financing Rate 1 Month + 1.83%, 1.71% Floor)	7.19% (a)	04/15/2036	143,611
2,183,814	SG Commercial Mortgage Securities Trust, Series 2016-C5-XA	1.86% (c)(d)	10/10/2048	68,330
18,169,000	SLG Office Trust, Series 2021-OVA-X	0.26% (a)(c)(d)	07/15/2041	270,714
5,378,000	UBS Commercial Mortgage Trust, Series 2017-C3-XB	0.43% (c)(d)	08/15/2050	81,095
100,000	VMC Finance LLC, Series 2022-FL5-A (Secured Overnight Financing Rate 30 Day Average + 1.90%, 1.90% Floor)	7.24% (a)	02/18/2039	98,171

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
5,690,954	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.59% (c)(d)	07/15/2058	36,213
3,499,893	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	0.92% (c)(d)	12/15/2048	49,396
2,489,518	Wells Fargo Commercial Mortgage Trust, Series 2018-C48-XA	0.93% (c)(d)	01/15/2052	89,228
851,962	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.52% (c)(d)	04/15/2054	64,152
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$7,619,621)				5,534,474

Non-Agency Residential Collateralized Mortgage Obligations - 12.4%

250,217	AJAX Mortgage Loan Trust, Series 2021-C-A	2.12% (a)(e)	01/25/2061	242,918
683,844	Chase Mortgage Finance Trust, Series 2006-A1-2A2	5.11% (c)	09/25/2036	612,144
59,775	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR2-1A2	4.41% (c)	03/25/2036	56,386
480,064	COLT Mortgage Loan Trust, Series 2021-HX1-A1	1.11% (a)(c)	10/25/2066	398,944
312,109	Countrywide Alternative Loan Trust, Series 2007-9T1-1A6	6.00%	05/25/2037	156,118
687,766	CSMC Trust, Series 2022-NQM1-A1	2.27% (a)(c)	11/25/2066	590,550
331,717	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR6-A6 (Secured Overnight Financing Rate 1 Month + 0.49%, 0.38% Floor, 10.50% Cap)	5.85%	02/25/2037	283,770
151,205	Lehman Mortgage Trust, Series 2007-6-2A1 (Secured Overnight Financing Rate 1 Month + 0.53%, 0.42% Floor)	5.89%	05/25/2037	126,896
796,671	Merrill Lynch Alternative Note Asset Trust, Series 2007-OAR5-1A1	3.49% (c)	10/25/2047	250,314
983,294	Merrill Lynch Mortgage Backed Securities Trust, Series 2007-2-1A1 (1 Year CMT Rate + 2.40%, 2.40% Floor)	7.52%	08/25/2036	862,809
188,272	OBX Trust, Series 2020-EXP2-A3	2.50% (a)(c)	05/25/2060	153,947
314,074	PRPM LLC, Series 2021-4-A1	1.87% (a)(e)	04/25/2026	307,446
691,347	Residential Accredit Loans, Inc., Series 2007-QS8-A3 (Secured Overnight Financing Rate 1 Month + 0.71%, 0.60% Floor, 6.00% Cap)	6.00%	06/25/2037	478,874
500,000	Starwood Mortgage Residential Trust, Series 2020-2-M1E	3.00% (a)	04/25/2060	478,137
349,962	Starwood Mortgage Residential Trust, Series 2021-5-A1	1.92% (a)(c)	09/25/2066	285,860
221,645	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (a)(c)	10/26/2048	212,617
474,598	Velocity Commercial Capital Loan Trust, Series 2021-2-M2	2.20% (a)(c)	08/25/2051	388,567
237,265	VOLT LLC, Series 2021-NPL1-A1	1.89% (a)(e)	02/27/2051	230,221
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$7,011,640)				6,116,518

US Corporate Bonds - 6.5%

80,000	American Electric Power Company, Inc.	5.20%	01/15/2029	81,132
85,000	American Express Company (Secured Overnight Financing Rate + 1.00%)	4.99%	05/01/2026	84,784
85,000	Amgen, Inc.	5.51%	03/02/2026	85,041
70,000	Athene Global Funding	6.10% (a)(b)	05/24/2024	69,950
10,000	Athene Global Funding	1.72% (a)	01/07/2025	9,587
80,000	Bank of America Corporation (Secured Overnight Financing Rate 3 Month + 1.23%)	3.46%	03/15/2025	79,630
80,000	Boeing Company	4.88%	05/01/2025	79,667
85,000	Broadcom, Inc.	3.15%	11/15/2025	82,360
85,000	Capital One Financial Corporation (Secured Overnight Financing Rate + 2.16%)	4.99%	07/24/2026	84,063
55,000	Carrier Global Corporation	5.80% (a)	11/30/2025	55,756
15,000	Citigroup, Inc. (Secured Overnight Financing Rate + 1.53%)	3.29%	03/17/2026	14,611

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
110,000	Citigroup, Inc. (Secured Overnight Financing Rate 3 Month + 1.16%)	3.35%	04/24/2025	109,182
80,000	Constellation Brands, Inc.	5.00%	02/02/2026	79,745
80,000	Dollar Tree, Inc.	4.00%	05/15/2025	78,605
85,000	Elevance Health, Inc.	3.50%	08/15/2024	83,894
80,000	Energy Transfer LP	6.05%	12/01/2026	82,297
90,000	Entergy Louisiana LLC	0.95%	10/01/2024	87,110
85,000	Expedia Group, Inc.	6.25% (a)	05/01/2025	85,877
90,000	Ford Motor Company	4.35%	12/08/2026	87,752
80,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	80,079
85,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	83,134
80,000	HCA, Inc.	5.00%	03/15/2024	79,862
80,000	John Deere Capital Corporation	4.75%	01/20/2028	81,369
85,000	JPMorgan Chase & Company	3.90%	07/15/2025	83,728
40,000	JPMorgan Chase & Company (Secured Overnight Financing Rate 3 Month + 1.42%)	3.22%	03/01/2025	39,840
70,000	Marriott International, Inc.	3.60%	04/15/2024	69,660
10,000	Marriott International, Inc.	5.00%	10/15/2027	10,124
80,000	Microchip Technology, Inc.	0.97%	02/15/2024	79,527
35,000	Morgan Stanley	3.88%	01/27/2026	34,296
85,000	Oracle Corporation	5.80%	11/10/2025	86,354
70,000	Pacific Gas and Electric Company	4.95%	06/08/2025	69,594
15,000	Pacific Gas and Electric Company	2.10%	08/01/2027	13,529
80,000	Parker-Hannifin Corporation	3.65%	06/15/2024	79,258
85,000	Penske Truck Leasing Company LP	4.40% (a)	07/01/2027	82,943
80,000	Philip Morris International, Inc.	4.88%	02/13/2026	80,304
40,000	PNC Financial Services Group, Inc. (Secured Overnight Financing Rate + 1.32%)	5.81%	06/12/2026	40,264
80,000	Republic Services, Inc.	2.50%	08/15/2024	78,514
100,000	Royalty Pharma PLC	1.75%	09/02/2027	89,720
80,000	Ryder System, Inc.	5.25%	06/01/2028	81,113
85,000	Truist Financial Corporation (Secured Overnight Financing Rate + 1.46%)	4.26%	07/28/2026	83,299
80,000	Veralto Corporation	5.50% (a)	09/18/2026	81,057
85,000	Wells Fargo & Company (Secured Overnight Financing Rate 3 Month + 1.09%)	2.41%	10/30/2025	82,706
75,000	Welltower, Inc.	3.63%	03/15/2024	74,650
10,000	Welltower, Inc.	4.00%	06/01/2025	9,830
90,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	86,814
Total US Corporate Bonds (Cost \$3,191,758)				3,182,611

US Government and Agency Mortgage Backed Obligations - 3.0%

45,018	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	7.34% (a)	01/25/2051	43,762
1,440,703	Federal National Mortgage Association REMIC, Series 2013-92-FA (Secured Overnight Financing Rate 30 Day Average + 0.66%, 0.55% Floor, 6.50% Cap)	6.00%	09/25/2043	1,413,062
Total US Government and Agency Mortgage Backed Obligations (Cost \$1,439,124)				1,456,824

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
US Government and Agency Obligations - 24.1 %				
1,240,000	United States Treasury Notes	4.25%	05/31/2025	1,235,641
670,000	United States Treasury Notes	4.63%	06/30/2025	671,688
1,450,000	United States Treasury Notes	5.00%	08/31/2025	1,463,566
1,700,000	United States Treasury Notes	5.00%	09/30/2025	1,717,498
1,460,000	United States Treasury Notes	5.00%	10/31/2025	1,476,824
1,590,000	United States Treasury Notes	4.88%	11/30/2025	1,606,583
860,000	United States Treasury Notes	4.63%	09/15/2026	872,077
860,000	United States Treasury Notes	4.63%	10/15/2026	872,866
490,000	United States Treasury Notes	4.63%	11/15/2026	497,809
980,000	United States Treasury Notes	4.38%	12/15/2026	989,724
450,000	United States Treasury Notes	4.38%	11/30/2028	460,547
Total US Government and Agency Obligations (Cost \$11,772,923)				11,864,823
Affiliated Mutual Funds - 4.8%				
259,675	DoubleLine Floating Rate Fund (Class I)			2,344,868
Total Affiliated Mutual Funds (Cost \$2,472,710)				2,344,868
Short Term Investments - 4.4%				
472,812	First American Government Obligations Fund - Class U	5.30% (f)		472,812
472,812	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (f)		472,812
472,812	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (f)		472,812
760,000	United States Treasury Bills	0.00%	05/16/2024	745,442
Total Short Term Investments (Cost \$2,163,538)				2,163,878
Total Investments - 93.1 % (Cost \$48,844,642)				45,771,225
Other Assets in Excess of Liabilities - 6.9%				3,376,784
NET ASSETS - 100.0%				\$ 49,148,009

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
- (c) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
- (d) Interest only security
- (e) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.
- (f) Seven-day yield as of period end
- (g) Securities referencing LIBOR are expected to transition to an alternative reference rate by the security's next scheduled coupon reset date.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	24.1%
Collateralized Loan Obligations	17.7%
Non-Agency Residential Collateralized Mortgage Obligations	12.4%
Non-Agency Commercial Mortgage Backed Obligations	11.3%
US Corporate Bonds	6.5%
Foreign Corporate Bonds	5.1%
Affiliated Mutual Funds	4.8%
Short Term Investments	4.4%
Asset Backed Obligations	3.1%
US Government and Agency Mortgage Backed Obligations	3.0%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.7%
Other Assets and Liabilities	6.9%
	<u>100.0%</u>

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	24.1%
Collateralized Loan Obligations	17.7%
Non-Agency Residential Collateralized Mortgage Obligations	12.4%
Non-Agency Commercial Mortgage Backed Obligations	11.3%
Affiliated Mutual Funds	4.8%
Short Term Investments	4.4%
Banking	3.7%
Asset Backed Obligations	3.1%
US Government and Agency Mortgage Backed Obligations	3.0%
Utilities	1.4%
Transportation	0.8%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.7%
Technology	0.7%
Healthcare	0.5%
Diversified Manufacturing	0.4%
Chemicals/Plastics	0.4%
Chemical Products	0.3%
Pharmaceuticals	0.3%
Energy	0.3%
Automotive	0.3%
Telecommunications	0.3%
Finance	0.2%
Commercial Services	0.2%
Construction	0.2%
Beverage and Tobacco	0.2%
Hotels/Motels/Inns and Casinos	0.2%
Food Products	0.2%
Aerospace & Defense	0.2%
Environmental Control	0.2%
Real Estate	0.2%
Insurance	0.2%
Retailers (other than Food/Drug)	0.1%
Mining	0.1%
Other Assets and Liabilities	6.9%
	100.0%

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation (Depreciation)
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	BNP Paribas	Long	0.20%	Termination	04/17/2024	14,000,000 EUR	\$1,038,950	\$—	\$1,038,950
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.20%	Termination	09/19/2024	9,300,000 EUR	533,303	—	533,303
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	BNP Paribas	Long	0.20%	Termination	01/08/2025	10,000,000 EUR	111,565	—	111,565
Shiller Barclays CAPE® Europe Sector Net ER NoC Index ⁽¹⁾	Barclays Capital, Inc.	Long	0.20%	Termination	02/05/2025	9,500,000 EUR	105,986	—	105,986
							<u>\$1,789,804</u>	<u>\$—</u>	<u>\$1,789,804</u>

⁽¹⁾ Shiller Barclays CAPE® Europe Sector Net ER NoC Index aims to provide notional long exposure to the top four European equity sectors that are relatively undervalued, as defined by a modified version of the classic CAPE® Ratio (the “Relative CAPE® Indicator”) and that possess relatively strong price momentum over the prior twelve months. Each European sector is represented by an index of equity securities of companies in the relevant sector. Information on the sector constituents as of December 31, 2023, is available on the Barclays Capital, Inc. website at <https://indices.barclays/IM/12/en/indices/details.app;ticker=BXIIESAE>.

EUR Euro

FORWARD CURRENCY EXCHANGE CONTRACTS

Settlement Date	Counterparty	Currency to be Delivered		Value	Currency to be Received		Value	Unrealized Appreciation (Depreciation)
10/09/2024	JP Morgan Securities LLC	11,566,760	USD	\$11,566,760	10,700,000	EUR	\$11,957,645	\$ 390,885
06/04/2024	Goldman Sachs	17,772,544	USD	17,772,544	16,300,000	EUR	18,111,185	338,641
02/07/2024	Barclays Capital, Inc.	10,638,150	USD	10,638,150	9,800,000	EUR	10,836,752	198,602
02/07/2024	Goldman Sachs	7,273,319	USD	7,273,319	6,700,000	EUR	7,408,800	135,481
10/09/2024	Goldman Sachs	3,227,897	USD	3,227,897	3,000,000	EUR	3,352,611	124,714
06/04/2024	JP Morgan Securities LLC	2,185,640	USD	2,185,640	2,000,000	EUR	2,222,231	36,591
10/09/2024	Barclays Capital, Inc.	322,692	USD	322,692	300,000	EUR	335,261	12,569
02/07/2024	JP Morgan Securities LLC	1,654,845	USD	1,654,845	1,500,000	EUR	1,658,687	3,842
06/04/2024	Barclays Capital, Inc.	330,194	USD	330,194	300,000	EUR	333,335	3,141
02/07/2024	JP Morgan Securities LLC	1,500,000	EUR	1,658,687	1,652,862	USD	1,652,862	(5,825)
06/04/2024	JP Morgan Securities LLC	1,100,000	EUR	1,222,227	1,207,840	USD	1,207,840	(14,387)
02/07/2024	Goldman Sachs	1,500,000	EUR	1,658,687	1,627,735	USD	1,627,735	(30,952)
02/07/2024	Barclays Capital, Inc.	1,200,000	EUR	1,326,949	1,275,495	USD	1,275,495	(51,454)
06/04/2024	Goldman Sachs	2,500,000	EUR	2,777,789	2,697,492	USD	2,697,492	(80,297)
								<u>\$1,061,551</u>

EUR Euro

USD US Dollar

A summary of the DoubleLine Shiller Enhanced International CAPE®'s investments in affiliated mutual funds for the period ended December 31, 2023 is as follows:

Fund	Value at March 31, 2023	Gross Purchases	Gross Sales	Net Realized Gain (Loss) for the Period Ended December 31, 2023	Change in Unrealized for the Period Ended December 31, 2023	Value at December 31, 2023	Shares Held at December 31, 2023	Dividend Income Earned for the Period Ended December 31, 2023
DoubleLine Floating Rate Fund (Class I)	\$3,931,367	\$—	\$(1,600,000)	\$(115,270)	\$128,771	\$2,344,868	259,675	\$187,064

DoubleLine Emerging Markets Local Currency Bond Fund

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount/ Shares		Security Description		Rate	Maturity	Value \$
Foreign Corporate Bonds - 21.2%						
Brazil - 0.7%						
550,000	BRL	Simpar Finance SARL		10.75% (a)	02/12/2028	96,252
China - 4.5%						
2,000,000	CNY	European Bank for Reconstruction & Development		2.75%	04/27/2032	287,273
2,210,000	CNY	International Bank for Reconstruction & Development		2.00%	02/18/2026	309,021
						596,294
Colombia - 1.4%						
833,000,000	COP	Empresas Publicas de Medellin ESP		8.38% (a)	11/08/2027	186,834
India - 1.7%						
18,000,000	INR	International Bank for Reconstruction & Development		6.85%	04/24/2028	216,971
Indonesia - 2.2%						
4,800,000,000	IDR	European Bank for Reconstruction & Development		4.25%	02/07/2028	293,231
Mexico - 5.9%						
7,000,000	MXN	Corp Andina de Fomento		8.50%	03/08/2028	388,468
6,900,000	MXN	International Finance Corporation		7.50%	01/18/2028	384,171
						772,639
Peru - 0.7%						
325,000	PEN	Banco de Credito del Peru S.A.		4.65% (a)	09/17/2024	85,329
Poland - 4.1%						
1,840,000	PLN	European Investment Bank		3.00%	11/25/2029	417,919
500,000	PLN	Kreditanstalt fuer Wiederaufbau		3.90%	01/18/2024	127,994
						545,913
Total Foreign Corporate Bonds (Cost \$2,781,961)						2,793,463
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 74.3%						
Brazil - 10.9%						
2,000	BRL	Brazil Notas de Tesouro Nacional - Serie F		10.00%	01/01/2027	413,759
2,000	BRL	Brazil Notas de Tesouro Nacional - Serie F		10.00%	01/01/2031	407,284
2,000	BRL	Brazil Notas de Tesouro Nacional - Serie F		10.00%	01/01/2029	410,722
1,000	BRL	Brazil Notas de Tesouro Nacional - Serie F		10.00%	01/01/2025	206,030
						1,437,795
Chile - 2.2%						
75,000,000	CLP	Bonos de la Tesoreria de la Republica en pesos		5.80% (a)	06/01/2024	84,626
95,000,000	CLP	Bonos de la Tesoreria de la Republica en pesos		2.50%	03/01/2025	103,419
90,000,000	CLP	Bonos de la Tesoreria de la Republica en pesos		4.50%	03/01/2026	100,328
						288,373

Principal Amount/ Shares		Security Description		Rate	Maturity	Value \$
Colombia - 1.3%						
350,000,000	COP	Colombian TES		6.25%	11/26/2025	85,727
350,000,000	COP	Colombian TES		7.50%	08/26/2026	86,422
						172,149
Czech Republic - 4.4%						
10,600,000	CZK	Czech Republic Government Bond		2.75%	07/23/2029	450,590
2,700,000	CZK	Czech Republic Government Bond		4.90%	04/14/2034	132,599
						583,189
Hungary - 4.5%						
64,000,000	HUF	Hungary Government Bond		3.00%	06/26/2024	181,200
90,000,000	HUF	Hungary Government Bond		2.50%	10/24/2024	250,141
58,000,000	HUF	Hungary Government Bond		4.75%	11/24/2032	154,549
						585,890
Indonesia - 9.5%						
6,065,000,000	IDR	Indonesia Treasury Bond		8.25%	05/15/2029	426,011
1,800,000,000	IDR	Indonesia Treasury Bond		7.00%	02/15/2033	121,407
6,170,000,000	IDR	Indonesia Treasury Bond		8.38%	03/15/2034	453,624
3,662,000,000	IDR	Indonesia Treasury Bond		7.50%	06/15/2035	255,795
						1,256,837
Malaysia - 4.9%						
1,700,000	MYR	Malaysia Government Bond		3.50%	05/31/2027	368,969
1,300,000	MYR	Malaysia Government Bond		3.58%	07/15/2032	277,776
						646,745
Mexico - 7.5%						
42,000	MXN	Mexican Bonos		8.00% (b)	09/05/2024	242,556
59,800	MXN	Mexican Bonos		7.75% (b)	05/29/2031	328,677
78,000	MXN	Mexican Bonos		7.50% (b)	05/26/2033	416,361
						987,594
Peru - 1.9%						
1,030,000	PEN	Peru Government Bond		5.40%	08/12/2034	251,826
Philippines - 2.3%						
4,500,000	PHP	Philippine Government International Bond		6.88%	01/10/2029	84,665
13,000,000	PHP	Philippine Government International Bond		6.25%	01/14/2036	220,810
						305,475
Poland - 4.4%						
1,160,000	PLN	Republic of Poland Government Bond		3.25%	07/25/2025	287,051
1,500,000	PLN	Republic of Poland Government Bond		1.75%	04/25/2032	296,683
						583,734
Romania - 4.3%						
830,000	RON	Romania Government Bond		3.70%	11/25/2024	180,921
1,600,000	RON	Romania Government Bond		8.00%	04/29/2030	387,557
						568,478

Principal Amount/ Shares		Security Description		Rate	Maturity	Value \$
South Africa - 11.6%						
8,000,000	ZAR	Republic of South Africa Government Bond		8.00%	01/31/2030	403,149
4,060,000	ZAR	Republic of South Africa Government Bond		8.25%	03/31/2032	194,416
10,760,000	ZAR	Republic of South Africa Government Bond		8.88%	02/28/2035	497,339
10,120,000	ZAR	Republic of South Africa Government Bond		8.50%	01/31/2037	433,485
						1,528,389
Thailand - 4.6%						
6,150,000	THB	Thailand Government Bond		3.85%	12/12/2025	185,372
7,000,000	THB	Thailand Government Bond		3.35%	06/17/2033	216,382
8,000,000	THB	Thailand Government Bond		1.59%	12/17/2035	207,633
						609,387
Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$10,293,958)						9,805,861
Short Term Investments - 2.0%						
85,694		BlackRock Liquidity Funds FedFund - Institutional Shares		5.25% (c)		85,694
85,694		Fidelity Institutional Money Market Government Portfolio - Class I		5.24% (c)		85,694
85,695		Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class		5.27% (c)		85,695
Total Short Term Investments (Cost \$257,083)						257,083
Total Investments - 97.5% (Cost \$13,333,002)						12,856,407
Other Assets in Excess of Liabilities - 2.5%						325,975
NET ASSETS - 100.0%						\$ 13,182,382

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

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

(c) Seven-day yield as of period end

BRL Brazilian Real

CLP Chilean Peso

CNY Chinese Yuan

COP Colombian Peso

CZK Czech Republic Koruna

HUF Hungarian Forint

IDR Indonesian Rupiah

INR Indian Rupee

MXN Mexican Peso

MYR Malaysian Ringgit

PEN Peruvian Sol

PHP Philippine Peso

PLN Polish Zloty

RON Romanian Leu

THB Thai Baht

ZAR South African Rand

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	74.3%
Foreign Corporate Bonds	21.2%
Short Term Investments	2.0%
Other Assets and Liabilities	2.5%
	100.0%

COUNTRY BREAKDOWN as a % of Net Assets:

Mexico	13.4%
Indonesia	11.7%
Brazil	11.6%
South Africa	11.6%
Poland	8.5%
Malaysia	4.9%
Thailand	4.6%
China	4.5%
Hungary	4.5%
Czech Republic	4.4%
Romania	4.3%
Colombia	2.7%
Peru	2.6%
Philippines	2.3%
Chile	2.2%
United States	2.0%
India	1.7%
Other Assets and Liabilities	2.5%
	100.0%

DoubleLine Income Fund

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations - 6.6%				
500,000	Affirm Asset Securitization Trust, Series 2023-B-D	8.78% (a)	09/15/2028	509,108
245,625	Bojangles Issuer LLC, Series 2020-1A-A2	3.83% (a)	10/20/2050	230,277
472,067	Business Jet Securities LLC, Series 2021-1A-C	5.07% (a)(b)	04/15/2036	444,503
9,500	Flagship Credit Auto Trust, Series 2018-4-R	0.00% (a)(b)(c)	03/16/2026	456,086
382,360	START Ltd., Series 2019-1-C	6.41% (a)(b)	03/15/2044	141,498
1,147,940	Sunnova Helios Issuer LLC, Series 2019-AA-B	4.49% (a)	06/20/2046	1,015,605
2,383,070	WAVE LLC, Series 2019-1-C	6.41% (a)(b)	09/15/2044	327,748
Total Asset Backed Obligations (Cost \$5,552,740)				3,124,825
Collateralized Loan Obligations - 22.8%				
700,000	AIMCO Ltd., Series 2021-15A-E (Secured Overnight Financing Rate 3 Month + 6.21%, 5.95% Floor)	11.61% (a)	10/17/2034	683,473
500,000	Canyon Capital Ltd., Series 2021-1A-E (Secured Overnight Financing Rate 3 Month + 6.67%, 6.41% Floor)	12.07% (a)	04/15/2034	475,947
500,000	Canyon Capital Ltd., Series 2021-3A-E (Secured Overnight Financing Rate 3 Month + 6.46%, 6.20% Floor)	11.86% (a)	07/15/2034	473,942
500,000	CIFC Funding Ltd., Series 2021-4A-E (Secured Overnight Financing Rate 3 Month + 6.26%, 6.00% Floor)	11.66% (a)	07/15/2033	491,330
1,000,000	Highbridge Loan Management Ltd., Series 12A-18-C (Secured Overnight Financing Rate 3 Month + 3.01%, 2.75% Floor)	8.41% (a)	07/18/2031	975,510
1,000,000	Katayma Ltd., Series 2023-1A-D (Secured Overnight Financing Rate 3 Month + 5.25%, 5.25% Floor)	10.62% (a)	10/20/2036	1,004,380
1,000,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (Secured Overnight Financing Rate 3 Month + 4.16%, 3.90% Floor)	9.56% (a)	07/15/2029	987,228
500,000	Octagon Investment Partners Ltd., Series 2018-2A-C (Secured Overnight Financing Rate 3 Month + 3.11%)	8.49% (a)	07/25/2030	483,581
500,000	Octagon Investment Partners Ltd., Series 2021-1A-E (Secured Overnight Financing Rate 3 Month + 6.76%, 6.50% Floor)	12.16% (a)	04/15/2034	462,385
500,000	Point Au Roche Park Ltd., Series 2021-1A-E (Secured Overnight Financing Rate 3 Month + 6.36%, 6.10% Floor)	11.78% (a)	07/20/2034	474,681
1,000,000	RR Ltd., Series 2017-2A-DR (Secured Overnight Financing Rate 3 Month + 6.06%, 5.80% Floor)	11.46% (a)	04/15/2036	956,176
1,000,000	Sound Point Ltd., Series 2020-1A-ER (Secured Overnight Financing Rate 3 Month + 7.12%, 7.12% Floor)	12.54% (a)	07/20/2034	898,313
2,000,000	Trimaran CAVU LLC, Series 2019-2A-C (Secured Overnight Financing Rate 3 Month + 4.98%, 4.72% Floor)	10.38% (a)	11/26/2032	1,999,513
500,000	Venture Ltd., Series 2020-39A-D (Secured Overnight Financing Rate 3 Month + 4.51%, 4.51% Floor)	9.91% (a)	04/15/2033	498,339
Total Collateralized Loan Obligations (Cost \$11,103,595)				10,864,798
Non-Agency Commercial Mortgage Backed Obligations - 15.7%				
1,000,000	Alen Mortgage Trust, Series 2021-ACEN-F (Secured Overnight Financing Rate 1 Month + 5.11%, 5.00% Floor)	10.48% (a)	04/15/2034	406,233
1,184,633	BSREP Commercial Mortgage Trust, Series 2021-DC-G (Secured Overnight Financing Rate 1 Month + 3.96%, 3.85% Floor)	9.33% (a)	08/15/2038	685,240
117,596	BX Commercial Mortgage Trust, Series 2019-XL-A (Secured Overnight Financing Rate 1 Month + 1.03%, 0.92% Floor)	6.40% (a)	10/15/2036	117,328

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1,275,000	BX Trust, Series 2021-VIEW-F (Secured Overnight Financing Rate 1 Month + 4.04%, 3.93% Floor)	9.41% (a)	06/15/2036	1,141,848
498,759	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-B (Secured Overnight Financing Rate 1 Month + 1.28%, 1.23% Floor)	6.64% (a)	05/15/2036	497,555
500,000	FS Rialto, Series 2021-FL3-A (Secured Overnight Financing Rate 1 Month + 1.36%, 1.36% Floor)	6.72% (a)	11/16/2036	493,150
188,000	Great Wolf Trust, Series 2019-WOLF-F (Secured Overnight Financing Rate 1 Month + 3.25%, 3.13% Floor)	8.81% (a)	12/15/2036	184,768
1,000,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.45% (a)(d)	05/05/2032	961,694
482,464	MF1 Ltd., Series 2021-FL6-A (Secured Overnight Financing Rate 1 Month + 1.21%, 1.10% Floor)	6.57% (a)	07/16/2036	475,458
1,159,656	SMR Mortgage Trust, Series 2022-IND-G (Secured Overnight Financing Rate 1 Month + 7.50%, 7.50% Floor)	12.86% (a)	02/15/2039	972,461
1,562,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5-D	3.75% (a)(d)	03/10/2046	992,167
539,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-A4	3.84%	09/15/2058	522,757
Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$9,366,953)				7,450,659
Non-Agency Residential Collateralized Mortgage Obligations - 25.3%				
1,250,000	Connecticut Avenue Securities Trust, Series 2021-R01-1M2 (Secured Overnight Financing Rate 30 Day Average + 1.55%)	6.89% (a)	10/25/2041	1,249,955
1,300,000	Connecticut Avenue Securities Trust, Series 2022-R01-1M2 (Secured Overnight Financing Rate 30 Day Average + 1.90%)	7.24% (a)	12/25/2041	1,304,063
1,250,000	Connecticut Avenue Securities Trust, Series 2023-R01-1M2 (Secured Overnight Financing Rate 30 Day Average + 3.75%)	9.09% (a)	12/25/2042	1,323,140
1,372,000	CSMC Trust, Series 2021-NQM4-B2	4.18% (a)(d)	05/25/2066	936,288
1,400,000	LHOME Mortgage Trust, Series 2021-RTL1-M	5.46% (a)(d)	02/25/2026	1,293,606
500,000	Progress Residential Trust, Series 2020-SFR3-H	6.23% (a)	10/17/2027	482,443
1,250,000	SG Residential Mortgage Trust, Series 2021-1-B2	4.30% (a)(d)	07/25/2061	858,329
186,166	Velocity Commercial Capital Loan Trust, Series 2019-1-M4	4.61% (a)(d)	03/25/2049	145,523
98,154	Velocity Commercial Capital Loan Trust, Series 2019-1-M5	5.70% (a)(d)	03/25/2049	76,002
178,411	Velocity Commercial Capital Loan Trust, Series 2019-1-M6	6.79% (a)(d)	03/25/2049	121,655
1,400,000	Verus Securitization Trust, Series 2020-5-B2	4.71% (a)(d)	05/25/2065	1,200,995
1,500,000	Verus Securitization Trust, Series 2021-3-B2	3.96% (a)(d)	06/25/2066	1,002,008
1,047,106	Verus Securitization Trust, Series 2023-1-A1	5.85% (a)(e)	12/25/2067	1,046,986
1,100,000	VOLT LLC, Series 2021-NPL5-A2	4.83% (a)(e)	03/27/2051	967,562
Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$13,758,867)				12,008,555
US Government and Agency Mortgage Backed Obligations - 7.1%				
1,260,884	Federal Home Loan Mortgage Corporation REMICS, Series 5004-LS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.04%, 6.15% Cap)	0.70% (f)(g)	07/25/2050	170,086
4,213,523	Federal Home Loan Mortgage Corporation REMICS, Series 5112-SC (-1 x Secured Overnight Financing Rate 30 Day Average + 2.50%, 0.00% Floor, 2.50% Cap)	0.00% (f)(g)	06/25/2051	42,501
1,136,563	Federal National Mortgage Association REMICS, Series 2020-54-AS (-1 x Secured Overnight Financing Rate 30 Day Average + 6.04%, 6.15% Cap)	0.70% (f)(g)	08/25/2050	165,699
1,263,411	Federal National Mortgage Association REMICS, Series 2020-77-S (-1 x Secured Overnight Financing Rate 30 Day Average + 4.15%, 0.00% Floor, 4.15% Cap)	0.00% (f)(g)	11/25/2050	57,795

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
2,238,523	Federal National Mortgage Association REMICS, Series 2020-77-SB (-1 x Secured Overnight Financing Rate 30 Day Average + 4.10%, 0.00% Floor, 4.10% Cap)	0.00% (f)(g)	11/25/2050	108,259
1,074,327	Federal National Mortgage Association, Pool CB3168	3.00%	03/01/2052	951,173
967,021	Federal National Mortgage Association, Series 2020-M10-X2	1.72% (d)(f)	12/25/2030	69,218
1,939,356	Federal National Mortgage Association, Series 2020-M17-X1	1.36% (d)(f)	01/25/2028	67,954
2,305,371	Government National Mortgage Association, Series 2020-138-IL	3.50% (f)	09/20/2050	383,198
1,695,659	Government National Mortgage Association, Series 2020-142-SD (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(g)	09/20/2050	222,075
995,625	Government National Mortgage Association, Series 2020-189-SP (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(g)	12/20/2050	133,522
2,393,808	Government National Mortgage Association, Series 2020-196-DI	2.50% (f)	12/20/2050	290,669
3,805,995	Government National Mortgage Association, Series 2021-125-AS (-1 x Secured Overnight Financing Rate 30 Day Average + 3.25%, 0.00% Floor, 3.25% Cap)	0.00% (f)(g)	07/20/2051	46,646
2,442,322	Government National Mortgage Association, Series 2021-2-IO	0.88% (d)(f)	06/16/2063	151,523
2,840,048	Government National Mortgage Association, Series 2021-46-ES (-1 x Secured Overnight Financing Rate 1 Month + 2.69%, 0.00% Floor, 2.80% Cap)	0.00% (f)(g)	03/20/2051	33,933
4,427,525	Government National Mortgage Association, Series 2021-59-S (-1 x Secured Overnight Financing Rate 30 Day Average + 2.60%, 0.00% Floor, 2.60% Cap)	0.00% (f)(g)	04/20/2051	54,587
3,377,918	Government National Mortgage Association, Series 2021-80-IO	0.90% (d)(f)	12/16/2062	227,078
1,628,724	Government National Mortgage Association, Series 2021-98-SB (-1 x Secured Overnight Financing Rate 1 Month + 6.19%, 6.30% Cap)	0.83% (f)(g)	06/20/2051	199,705
Total US Government and Agency Mortgage Backed Obligations (Cost \$4,714,316)				3,375,621
US Government and Agency Obligations - 3.7%				
800,000	United States Treasury Notes	1.38%	10/31/2028	712,188
1,000,000	United States Treasury Notes	4.50%	11/15/2033	1,050,156
Total US Government and Agency Obligations (Cost \$1,740,795)				1,762,344
Short Term Investments - 19.0%				
3,006,223	First American Government Obligations Fund - Class U	5.30% (h)		3,006,223
3,006,224	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (h)		3,006,224
3,006,224	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (h)		3,006,224
Total Short Term Investments (Cost \$9,018,671)				9,018,671
Total Investments - 100.2% (Cost \$55,255,937)				47,605,473
Liabilities in Excess of Other Assets - (0.2)%				(102,324)
NET ASSETS - 100.0%				\$ 47,503,149

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Value determined using significant unobservable inputs.
- (c) Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of period end.
- (d) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
- (e) Step Bond; Coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.
- (f) Interest only security
- (g) Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- (h) Seven-day yield as of period end

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Non-Agency Residential Collateralized Mortgage Obligations	25.3%
Collateralized Loan Obligations	22.8%
Short Term Investments	19.0%
Non-Agency Commercial Mortgage Backed Obligations	15.7%
US Government and Agency Mortgage Backed Obligations	7.1%
Asset Backed Obligations	6.6%
US Government and Agency Obligations	3.7%
Other Assets and Liabilities	(0.2)%
	<u>100.0%</u>

DoubleLine Multi-Asset Trend Fund (Consolidated)

Schedule of Investments

December 31, 2023 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
US Government and Agency Obligations - 6.7%				
700,000	United States Treasury Notes	4.38%	11/30/2028	716,406
140,000	United States Treasury Notes	0.75% (a)(c)	11/15/2024	135,111
Total US Government and Agency Obligations (Cost \$853,695)				851,517
Affiliated Mutual Funds - 77.2%				
215,135	DoubleLine Floating Rate Fund (Class I)			1,942,666
176,467	Doubleline Income Fund (Class I)			1,348,209
689,286	DoubleLine Low Duration Bond Fund (Class R6)			6,596,463
Total Affiliated Mutual Funds (Cost \$10,303,410)				9,887,338
Short Term Investments - 13.6%				
114,383	First American Government Obligations Fund - Class U	5.30% (b)(c)		114,383
114,383	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	5.29% (b)(c)		114,383
114,383	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	5.27% (b)(c)		114,383
900,000	United States Treasury Bills	0.00% (c)	01/02/2024	900,000
500,000	United States Treasury Bills	0.00%	03/28/2024	493,799
Total Short Term Investments (Cost \$1,736,585)				1,736,948
Total Investments - 97.5% (Cost \$12,893,690)				12,475,803
Other Assets in Excess of Liabilities - 2.5%				324,210
NET ASSETS - 100.0%				\$ 12,800,013

- (a) All or a portion of this security has been pledged as collateral.
- (b) Seven-day yield as of period end
- (c) All or a portion of this security is owned by DoubleLine Multi-Asset Trend Ltd., which is a wholly-owned subsidiary of the DoubleLine Multi-Asset Trend Fund.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Affiliated Mutual Funds	77.2%
Short Term Investments	13.6%
US Government and Agency Obligations	6.7%
Other Assets and Liabilities	2.5%
	100.0%

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/ Short	Financing Rate	Entry Fee ⁽³⁾	Exit Fee ⁽⁴⁾	Payment Frequency	Termination Date	Notional Amount	Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation (Depreciation)
BNP Paribas Multi-Asset Trend Index ER USD ex- Commodity Sub-Basket ⁽¹⁾	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	4/17/2024	\$9,106,409	\$ 97,684	\$—	\$ 97,684
BNP Paribas Multi-Asset Trend Index ER USD ex- Commodity Sub-Basket ⁽¹⁾	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	2/21/2024	369,557	9,436	—	9,436
BNP Paribas Multi-Asset Trend Index ER USD Commodity Sub-Basket ⁽²⁾	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	2/21/2024	130,442	(3,960)	—	(3,960)
BNP Paribas Multi-Asset Trend Index ER USD Commodity Sub-Basket ⁽²⁾	BNP Paribas	Long	0.00%	0.05%	0.05%	Termination	4/17/2024	3,693,588	(621,888)	—	(621,888)
									<u>\$(518,728)</u>	<u>\$—</u>	<u>\$(518,728)</u>

⁽¹⁾ The BNP Paribas Multi-Asset Trend Index aims to generate excess return by using a trend following strategy and to offer diversification in a multi-asset class universe. Ex-Commodity Sub-Basket Swap represents a swap on a basket of indices without commodities. Information on the sector constituents as of December 31, 2023, is available on the BNP Paribas website <https://marketing-indx.bnpparibas.com/multi-asset-trend/>.

⁽²⁾ All or a portion of this security is owned by DoubleLine Multi-Asset Trend Ltd., which is a wholly-owned subsidiary of the DoubleLine Multi-Asset Trend Fund. The BNP Paribas Multi-Asset Trend Index aims to generate excess return by using a trend following strategy and to offer diversification in a multi-asset class universe. Commodity Sub-Basket Swap represents a swap on a basket of commodity indices. Information on the sector constituents as of December 31, 2023, is available on the BNP Paribas website <https://marketing-indx.bnpparibas.com/multi-asset-trend/>.

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

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

A summary of the DoubleLine Multi-Asset Trend Fund's investments in affiliated mutual funds for the period ended December 31, 2023 is as follows:

Fund	Value at March 31, 2023	Gross Purchases	Gross Sales	Net Realized Gain (Loss) for the Period Ended December 31, 2023	Change in Unrealized for the Period Ended December 31, 2023	Value at December 31, 2023	Shares Held at December 31, 2023	Dividend Income Earned for the Period Ended December 31, 2023
DoubleLine Low Duration Bond Fund (Class R6)	\$6,520,642	\$—	\$—	\$—	\$ 75,821	\$6,596,463	689,286	\$231,038
DoubleLine Floating Rate Fund (Class I)	1,929,758	—	—	—	12,908	1,942,666	215,135	124,082
Doubleline Income Fund (Class I)	1,328,797	—	—	—	19,412	1,348,209	176,467	83,815
	<u>\$9,779,197</u>	<u>\$—</u>	<u>\$—</u>	<u>\$—</u>	<u>\$108,141</u>	<u>\$9,887,338</u>	<u>1,080,888</u>	<u>\$438,935</u>

Notes to Schedule of Investments
December 31, 2023 (Unaudited)

1. Organization

DoubleLine Funds Trust, a Delaware statutory trust (the “Trust”), is an open-end investment management company registered under the Investment Company Act of 1940, as amended (the “1940 Act”). The Trust consists of 17 funds, the DoubleLine Total Return Bond Fund, DoubleLine Core Fixed Income Fund, DoubleLine Emerging Markets Fixed Income Fund, DoubleLine Low Duration Bond Fund, DoubleLine Floating Rate Fund, DoubleLine Shiller Enhanced CAPE®, DoubleLine Flexible Income Fund, DoubleLine Low Duration Emerging Markets Fixed Income Fund, DoubleLine Long Duration Total Return Bond Fund, DoubleLine Strategic Commodity Fund, DoubleLine Global Bond Fund, DoubleLine Infrastructure Income Fund, DoubleLine Shiller Enhanced International CAPE®, DoubleLine Emerging Markets Local Currency Bond Fund, DoubleLine Income Fund and DoubleLine Multi-Asset Trend Fund (each, a “Fund” and, collectively, the “Funds”), along with DoubleLine Selective Credit Fund.

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

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

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

2. Significant Accounting Policies

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

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

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

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

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

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

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

Over-the-counter financial derivative instruments, such as forward currency exchange contracts, options contracts, or swap agreements, derive their values from underlying asset prices, indices, reference rates, other inputs or a combination of these factors. These instruments are normally valued on the basis of valuations obtained from counterparties, published index closing levels or evaluated prices supplied by independent pricing services, some or all of which may be based on market data from trading on exchanges that closed significantly before the time as of which a Fund calculates its NAV. Forward foreign currency contracts are generally valued based on rates provided by independent data providers. Exchange traded futures and options on futures are generally valued at the settlement price determined by the relevant exchange on which they principally trade, and exchange traded options are generally valued at the last trade price on the exchange on which they principally trade. A Fund does not normally take into account trading, clearances or settlements that take place after the close of the principal exchange or market on which such securities are traded. Depending on the instrument and the terms of the transaction, the value of the derivative instruments can be estimated by a pricing service provider using a series of techniques, such as simulation pricing models. The pricing models use issuer details and other inputs that are observed from actively quoted markets such as indices, spreads, interest rates, curves, dividends and exchange rates. Derivatives that use similar valuation techniques and inputs as described above are normally categorized as Level 2 of the fair value hierarchy.

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

The following is a summary of the fair valuations according to the inputs used to value the Fund's investments as of December 31, 2023:

Category	DoubleLine Total Return Bond Fund	DoubleLine Core Fixed Income Fund	DoubleLine Emerging Markets Fixed Income Fund	DoubleLine Low Duration Bond Fund	DoubleLine Floating Rate Fund	DoubleLine Shiller Enhanced CAPE®
Investments in Securities						
Level 1						
Short Term Investments	\$ 385,668,763	\$1,179,050,516	\$ 995,549	\$ 101,279,049	\$ 12,888,281	\$ 155,671,242
Affiliated Mutual Funds	—	450,698,184	—	—	—	—
Warrants	—	7,919	—	—	—	—
Total Level 1	385,668,763	1,629,756,619	995,549	101,279,049	12,888,281	155,671,242
Level 2						
US Government and Agency Mortgage Backed Obligations	15,915,342,077	1,463,020,669	—	168,518,137	—	98,729,518
Non-Agency Residential Collateralized Mortgage Obligations	8,145,756,691	779,206,918	—	736,763,147	—	437,160,115
Non-Agency Commercial Mortgage Backed Obligations	2,240,264,590	363,165,349	—	759,303,806	—	421,772,772
US Government and Agency Obligations	1,968,200,082	1,554,827,501	—	1,262,036,593	—	871,365,002
Asset Backed Obligations	1,352,938,110	247,636,720	—	382,134,595	—	284,417,546
Collateralized Loan Obligations	1,020,039,072	260,583,256	—	889,265,171	2,002,441	647,956,913
US Corporate Bonds	—	1,047,935,433	—	388,203,198	4,841,988	264,572,313
Foreign Corporate Bonds	—	390,467,457	342,786,967	461,381,293	—	208,113,759
Bank Loans	—	220,824,544	—	191,072,088	154,456,072	198,665,208
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	—	72,774,006	84,076,962	111,108,599	—	33,066,453
Municipal Bonds	—	5,604,279	—	—	—	—
Escrow Notes	—	6,365	—	—	—	—
Short Term Investments	—	—	—	82,390,981	—	205,583,485
Total Level 2	30,642,540,622	6,406,052,497	426,863,929	5,432,177,608	161,300,501	3,671,403,084
Level 3						
Non-Agency Residential Collateralized Mortgage Obligations	249,219,181	703,045	—	385,461	—	9,993,174
Asset Backed Obligations	25,453,209	796,549	—	25,170,000	—	—
Collateralized Loan Obligations	494,317	2,392,583	—	—	—	—
Common Stocks	—	798,577	—	—	219,943	70,553
Bank Loans	—	485,048	—	—	388,418	—
Foreign Corporate Bonds	—	298,849	530,111	258,464	—	112,981
Non-Agency Commercial Mortgage Backed Obligations	—	—	—	—	—	6,752,087
Total Level 3	275,166,707	5,474,651	530,111	25,813,925	608,361	16,928,795
Total	\$31,303,376,092	\$8,041,283,767	\$428,389,589	\$5,559,270,582	\$174,797,143	\$3,844,003,121

Category	DoubleLine Total Return Bond Fund	DoubleLine Core Fixed Income Fund	DoubleLine Emerging Markets Fixed Income Fund	DoubleLine Low Duration Bond Fund	DoubleLine Floating Rate Fund	DoubleLine Shiller Enhanced CAPE®
Other Financial Instruments						
Level 1						
Futures Contracts	\$153,451,427	\$ 20,351,282	\$ —	\$ —	\$ —	\$ —
Total Level 1	153,451,427	20,351,282	—	—	—	—
Level 2						
Excess Return Swaps	—	—	—	—	—	380,812,045
Unfunded Loan Commitments	—	390	—	—	284	—
Total Level 2	—	390	—	—	284	380,812,045
Level 3						
Total	\$153,451,427	\$ 20,351,672	\$ —	\$ —	\$ 284	\$380,812,045

Category	DoubleLine Flexible Income Fund	DoubleLine Low Duration Emerging Markets Fixed Income Fund	DoubleLine Long Duration Total Return Bond Fund	DoubleLine Strategic Commodity Fund (Consolidated)	DoubleLine Global Bond Fund	DoubleLine Infrastructure Income Fund
Investments in Securities						
Level 1						
Short Term Investments	\$ 38,090,868	\$ 329	\$ 985,533	\$ 3,541,362	\$ 2,930,838	\$ 12,217,879
Warrants	892	—	—	—	—	—
Total Level 1	38,091,760	329	985,533	3,541,362	2,930,838	12,217,879
Level 2						
Collateralized Loan Obligations	164,948,467	—	—	—	—	—
Non-Agency Residential Collateralized Mortgage Obligations	150,421,676	—	—	—	—	—
Short Term Investments	137,575,582	—	—	144,694,914	1,687,374	—
Non-Agency Commercial Mortgage Backed Obligations	80,655,402	—	—	—	—	—
Bank Loans	79,224,330	—	—	—	—	—
US Government and Agency Mortgage Backed Obligations	75,840,061	—	45,942,139	—	—	—
Foreign Corporate Bonds	44,378,175	133,787,008	—	—	—	36,266,330
Asset Backed Obligations	36,252,779	—	—	—	—	133,933,085
US Corporate Bonds	34,302,178	—	—	—	—	164,552,070
US Government and Agency Obligations	9,802,344	—	10,963,629	—	55,206,433	2,804,101
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	9,607,664	28,608,701	—	—	85,843,380	6,609,446
Escrow Notes	1,502	—	—	—	—	—
Total Level 2	823,010,160	162,395,709	56,905,768	144,694,914	142,737,187	344,165,032
Level 3						
Non-Agency Residential Collateralized Mortgage Obligations	6,886,565	—	—	—	—	—
Collateralized Loan Obligations	4,550,525	—	—	—	—	—
Asset Backed Obligations	4,098,145	—	—	—	—	—
Non-Agency Commercial Mortgage Backed Obligations	2,113,379	—	—	—	—	—

Category	DoubleLine Flexible Income Fund	DoubleLine Low Duration Emerging Markets Fixed Income Fund	DoubleLine Long Duration Total Return Bond Fund	DoubleLine Strategic Commodity Fund (Consolidated)	DoubleLine Global Bond Fund	DoubleLine Infrastructure Income Fund
Common Stocks	\$ 188,616	\$ —	\$ —	\$ —	\$ —	\$ —
Bank Loans	106,058	—	—	—	—	—
Foreign Corporate Bonds	77,112	76,017	—	—	—	1,998,179
Total Level 3	18,020,400	76,017	—	—	—	1,998,179
Total	\$879,122,320	\$162,472,055	\$57,891,301	\$148,236,276	\$145,668,025	\$358,381,090

Other Financial Instruments

Level 1						
Futures Contracts	\$ —	\$ —	\$ 963,102	\$ —	\$ —	\$ —
Total Level 1	—	—	963,102	—	—	—
Level 2						
Excess Return Swaps	—	—	—	(4,552,381)	—	—
Unfunded Loan Commitments	100	—	—	—	—	—
Total Level 2	100	—	—	(4,552,381)	—	—
Level 3	—	—	—	—	—	—
Total	\$ 100	\$ —	\$ 963,102	\$ (4,552,381)	\$ —	\$ —

Category	DoubleLine Shiller Enhanced International CAPE®	Doubleline Emerging Markets Local Currency Bond Fund	Doubleline Income Fund	DoubleLine Multi-Asset Trend Fund (Consolidated)
Investments in Securities				
Level 1				
Affiliated Mutual Funds	\$ 2,344,868	\$ —	\$ —	\$ 9,887,338
Short Term Investments	1,418,436	257,083	9,018,671	343,149
Total Level 1	3,763,304	257,083	9,018,671	10,230,487
Level 2				
US Government and Agency Obligations	11,864,823	—	1,762,344	851,517
Collateralized Loan Obligations	8,718,300	—	10,864,798	—
Non-Agency Residential Collateralized Mortgage Obligations	6,116,518	—	12,008,555	—
Non-Agency Commercial Mortgage Backed Obligations	5,534,474	—	7,450,659	—
US Corporate Bonds	3,182,611	—	—	—
Foreign Corporate Bonds	2,508,511	2,793,463	—	—
Asset Backed Obligations	1,528,261	—	1,754,990	—
US Government and Agency Mortgage Backed Obligations	1,456,824	—	3,375,621	—
Short Term Investments	745,442	—	—	1,393,799
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	352,157	9,805,861	—	—
Total Level 2	42,007,921	12,599,324	37,216,967	2,245,316

Category	DoubleLine Shiller Enhanced International CAPE®	Doubleline Emerging Markets Local Currency Bond Fund	Doubleline Income Fund	DoubleLine Multi-Asset Trend Fund (Consolidated)
Level 3				
Asset Backed Obligations	\$ —	\$ —	\$ 1,369,835	\$ —
Total Level 3	—	—	1,369,835	—
Total	\$ 45,771,225	\$ 12,856,407	\$47,605,473	\$ 12,475,803
Other Financial Instruments				
Level 1	\$ —	\$ —	\$ —	\$ —
Level 2				
Excess Return Swaps	1,789,804	—	—	(518,728)
Forward Currency Exchange Contracts	1,061,551	—	—	—
Total Level 2	2,851,355	—	—	(518,728)
Level 3	—	—	—	—
Total	\$ 2,851,355	\$ —	\$ —	\$ (518,728)

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

DoubleLine Flexible Income Fund	Fair Value as of March 31, 2023	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) ^(c)	Net Accretion (Amortization)	Purchases ^(a)	Sales ^(b)	Transfers Into Level 3 ^(d)	Transfers Out of Level 3 ^(d)	Fair Value as of December 31, 2023	Net Change in Unrealized Appreciation (Depreciation) on securities held at December 31, 2023 ^(c)
Investments in Securities										
Non-Agency Residential Collateralized Mortgage Obligations	\$ 7,119,685	\$ 19,905	\$ (62,566)	\$ 50,361	\$ —	\$ (240,820)	\$ —	\$—	\$ 6,886,565	\$ (61,405)
Collateralized Loan Obligations	1,520,905	—	142,401	541	17,577	—	2,869,101	—	4,550,525	155,719
Asset Backed Obligations	8,405,530	(883,975)	(3,303,157)	—	503,992	(624,245)	—	—	4,098,145	(3,546,951)
Non-Agency Commercial Mortgage Backed Obligations	983,389	2,068	66,025	5,618	—	(90,852)	1,147,131	—	2,113,379	46,204
Common Stocks	290,300	(32,896)	79,678	—	36,045	(184,511)	—	—	188,616	(15,115)
Bank Loans	107,055	291	(3,898)	3,606	—	(996)	—	—	106,058	(3,585)
Foreign Corporate Bonds	—	—	—	—	77,112	—	—	—	77,112	—
Rights	6,138	6,966	(6,138)	—	—	(6,966)	—	—	—	—
Total	\$18,433,002	\$(887,641)	\$(3,087,655)	\$60,126	\$634,726	\$(1,148,390)	\$4,093,344	\$—	\$18,020,400	\$(3,425,133)

DoubleLine Income Fund	Fair Value as of March 31, 2023	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) ^(c)	Net Accretion (Amortization)	Purchases ^(a)	Sales ^(b)	Transfers Into Level 3 ^(d)	Transfers Out of Level 3 ^(d)	Fair Value as of December 31, 2023	Net Change in Unrealized Appreciation (Depreciation) on securities held at December 31, 2023 ^(c)
Investments in Securities										
Asset Backed Obligations	\$4,079,163	\$(2,167,955)	\$1,822,437	\$(251)	\$156,580	\$(2,520,139)	\$—	\$—	\$1,369,835	\$(497,680)

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

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

^(c) Any difference between Net Change in Unrealized Appreciation (Depreciation) and Net Change in Unrealized Appreciation (Depreciation) on securities held at December 31, 2023 may be due to a security that was not held or categorized as Level 3 at either period end.

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

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

DoubleLine Flexible Income Fund	Fair Value as of December 31, 2023	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average) ^(e)	Impact to valuation from an increase to input
Non-Agency Residential Collateralized Mortgage Obligations	\$6,886,565	Market Comparables	Market Quotes	\$91.74 (\$91.74)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Collateralized Loan Obligations	\$4,550,525	Market Comparables	Market Quotes	\$22.92 - \$90.18 (\$84.54)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Asset Backed Obligations	\$4,098,145	Market Comparables	Market Quotes	\$9.32 - \$86.29 (\$58.55)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Non-Agency Commercial Mortgage Backed Obligations	\$2,113,379	Market Comparables	Market Quotes	\$10.52 - \$80.07 (\$55.75)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Common Stocks	\$ 188,616	Market Comparables	Market Quotes	\$0.65 - \$28.75 (\$18.91)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Bank Loans	\$ 106,058	Market Comparables	Market Quotes	\$100.00 (\$100.00)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Foreign Corporate Bonds	\$ 77,112	Market Comparables	Market Quotes	\$0.00 - \$91.64 (\$74.26)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security

DoubleLine Income Fund	Fair Value as of December 31, 2023	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average) ^(e)	Impact to valuation from an increase to input
Asset Backed Obligations	\$1,369,835	Market Comparables	Market Quotes	\$13.75 - \$4,800.90 (\$1,636.13)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security

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