

**DoubleLine Shiller Enhanced CAPE®**

## Schedule of Investments

September 30, 2022 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
<b>Asset Backed Obligations - 8.7%</b>				
2,457,970	AASET Ltd., Series 2018-1A-A	3.84% (b)	01/16/2038	1,866,290
1,000,000	Affirm Asset Securitization Trust, Series 2021-A-B	1.06% (b)	08/15/2025	977,988
6,000,000	Affirm Asset Securitization Trust, Series 2021-B-A	1.03% (b)	08/17/2026	5,661,996
4,200,000	Affirm Asset Securitization Trust, Series 2021-B-B	1.24% (b)	08/17/2026	3,852,570
6,000,000	Aligned Data Centers Issuer LLC, Series 2021-1A-A2	1.94% (b)	08/15/2046	5,125,638
4,000,000	Amur Equipment Finance Receivables LLC, Series 2021-1A-D	2.30% (b)	11/22/2027	3,582,123
2,573,938	Arivo Acceptance Auto Loan Receivables Trust, Series 2021-1A-A	1.19% (b)	01/15/2027	2,481,682
4,250,629	Business Jet Securities LLC, Series 2021-1A-A	2.16% (b)	04/15/2036	3,774,827
10,063,750	CAL Funding Ltd., Series 2020-1A-A	2.22% (b)	09/25/2045	8,801,655
3,072,596	Castlelake Aircraft Structured Trust, Series 2019-1A-A	3.97% (b)	04/15/2039	2,707,095
1,000,601	College Avenue Student Loans LLC, Series 2017-A-B	4.50% (b)	11/26/2046	934,435
3,203,497	Credit Suisse ABS Trust, Series 2020-AT1-A	2.61% (b)	10/15/2026	3,121,568
2,713,892	Diamond Resorts Owner Trust, Series 2021-1A-C	2.70% (b)	11/21/2033	2,479,150
1,494,236	DRB Prime Student Loan Trust, Series 2017-A-B	3.10% (b)(c)	05/27/2042	1,481,894
5,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-D	1.08%	11/16/2026	4,697,730
10,000,000	Exeter Automobile Receivables Trust, Series 2021-1A-E	2.21% (b)	02/15/2028	9,190,815
2,490,000	ExteNet LLC, Series 2019-1A-A2	3.20% (b)	07/25/2049	2,352,767
1,946,327	Foundation Finance Trust, Series 2019-1A-A	3.86% (b)	11/15/2034	1,908,625
6,002,351	GALA Aviation Ltd., Series 2019-1-A	3.97% (b)(g)	12/15/2044	4,827,613
10,000,000	Genesis Sales Finance Master Trust, Series 2021-AA-C	1.65% (b)	12/20/2026	9,072,837
3,888,198	Global SC Finance SRL, Series 2020-1A-A	2.17% (b)	10/17/2040	3,477,751
933,333	HERO Funding Trust, Series 2016-1A-A	4.05% (b)	09/20/2041	903,365
3,987,782	Horizon Aircraft Finance Ltd., Series 2018-1-A	4.46% (b)	12/15/2038	3,207,501
18,774,675	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% (b)	11/15/2039	15,536,250
4,925,000	Jack in the Box Funding LLC, Series 2019-1A-A2II	4.48% (b)	08/25/2049	4,491,440
11,620,500	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% (b)	07/30/2047	10,854,173
515,396	Laurel Road Prime Student Loan Trust, Series 2017-B-CFX	3.61% (b)	08/25/2042	487,392
8,391,590	Lendbuzz Securitization Trust, Series 2022-1A-A	4.22% (b)	05/17/2027	8,177,422
911,756	LendingPoint Asset Securitization Trust, Series 2021-A-A	1.00% (b)	12/15/2028	908,209
14,600,000	LendingPoint Asset Securitization Trust, Series 2021-A-B	1.46% (b)	12/15/2028	14,205,171
7,463,351	Loanpal Solar Loan Ltd., Series 2020-3GS-A	2.47% (b)	12/20/2047	5,955,123
4,763,040	Loanpal Solar Loan Ltd., Series 2021-1GS-A	2.29% (b)	01/20/2048	3,917,188
4,332,954	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% (b)	02/15/2045	3,661,429
7,780,000	ME Funding LLC, Series 2019-1-A2	6.45% (b)	07/30/2049	7,645,790
799,135	Mosaic Solar Loan Trust, Series 2017-1A-A	4.45% (b)	06/20/2042	763,073
6,081,865	Mosaic Solar Loan Trust, Series 2020-2A-B	2.21% (b)	08/20/2046	5,181,372
4,500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% (b)	02/18/2042	4,486,652
9,343,635	Oxford Finance Funding LLC, Series 2020-1A-A2	3.10% (b)	02/15/2028	9,233,049
1,972,290	Pagaya AI Debt Selection Trust, Series 2021-1-A	1.18% (b)	11/15/2027	1,927,842
9,588,273	Pagaya AI Debt Selection Trust, Series 2021-2-NOTE	3.00% (b)	01/25/2029	8,961,131
7,499,116	Pagaya AI Debt Selection Trust, Series 2021-5-B	2.63% (b)	08/15/2029	6,849,973
8,498,998	Pagaya AI Debt Selection Trust, Series 2021-5-C	3.93% (b)	08/15/2029	7,226,922
16,647,798	Pagaya AI Debt Selection Trust, Series 2022-1-B	3.34% (b)	10/15/2029	14,813,124
1,420,185	Prosper Marketplace Issuance Trust, Series 2019-2A-C	5.05% (b)	09/15/2025	1,419,439
10,833,660	Purewest Funding LLC, Series 2021-1-A1	4.09% (b)	12/20/2036	10,282,655
7,000,000	Santander Drive Auto Receivables Trust, Series 2020-4-D	1.48%	01/15/2027	6,731,189
17,165,481	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% (b)	03/15/2040	13,603,901
2,722,964	Sierra Timeshare Receivables Funding LLC, Series 2021-2A-C	1.95% (b)	09/20/2038	2,504,395
22,045,451	SoFi Alternative Consumer Loan Program, Series 2021-2-A	1.25% (b)	08/15/2030	21,400,180
3,497,485	SoFi Alternative Trust, Series 2019-F-PT1	3.93% (b)(c)	02/15/2045	3,190,417
18,115,596	SoFi Alternative Trust, Series 2021-1-PT1	9.72% (b)(c)	05/25/2030	17,923,009
35,969,794	SoFi Alternative Trust, Series 2021-3-A	1.50% (b)	11/15/2030	34,848,220
15,524,631	SoFi Alternative Trust, Series 2021-A-PT1	1.48% (b)(c)	03/15/2047	14,156,460
9,762,394	SoFi Alternative Trust, Series 2021-B-PT1	1.76% (b)(c)	02/15/2047	8,943,212
272,825	SoFi Professional Loan Program LLC, Series 2017-A-A2B	2.40% (b)	03/26/2040	271,135
1,371,492	START Ireland, Series 2019-1-A	4.09% (b)	03/15/2044	1,108,467
3,002,972	Start Ltd., Series 2018-1-A	4.09% (b)	05/15/2043	2,430,762
5,955,000	Taco Bell Funding LLC, Series 2021-1A-A2I	1.95% (b)	08/25/2051	4,993,281
5,095,500	TAL Advantage LLC, Series 2020-1A-A	2.05% (b)	09/20/2045	4,470,600
3,200,000	Tesla Auto Lease Trust, Series 2019-A-D	3.37% (b)	01/20/2023	3,199,547
8,000,000	Theorem Funding Trust, Series 2021-1A-B	1.84% (b)	12/15/2027	7,300,261
10,529,255	Thunderbolt Aircraft Lease Ltd., Series 2018-A-A	4.15% (b)(g)	09/15/2038	8,206,449
6,531,250	TIF Funding LLC, Series 2021-1A-A	1.65% (b)	02/20/2046	5,416,878
6,312,851	Upgrade Master Credit Pass-Thru Trust, Series 2021-ST3-A	2.50% (b)	07/15/2027	6,270,574
5,770,729	Upgrade Master Pass-Thru Trust, Series 2021-PT3-A	13.07% (b)(c)	06/15/2027	5,587,670
3,230,007	Upstart Pass-Through Trust, Series 2020-ST2-A	3.50% (b)	03/20/2028	3,158,775
3,052,121	Upstart Pass-Through Trust, Series 2020-ST5-A	3.00% (b)	12/20/2026	2,922,188
5,409,227	Upstart Pass-Through Trust, Series 2020-ST6-A	3.00% (b)	01/20/2027	5,162,195
2,464,253	Upstart Pass-Through Trust, Series 2021-ST3-A	2.00% (b)	05/20/2027	2,328,631
1,258,747	Upstart Securitization Trust, Series 2020-1-B	3.09% (b)	04/22/2030	1,254,631
2,750,000	Upstart Securitization Trust, Series 2020-3-B	3.01% (b)	11/20/2030	2,724,854
1,900,000	Upstart Securitization Trust, Series 2021-1-B	1.89% (b)	03/20/2031	1,845,420
7,170,000	Upstart Securitization Trust, Series 2021-2-B	1.75% (b)	06/20/2031	6,819,974

2,348,845	Upstart Securitization Trust, Series 2021-3-A	0.83% (b)	07/20/2031	2,274,161
3,000,000	Upstart Securitization Trust, Series 2021-3-B	1.66% (b)	07/20/2031	2,764,842
8,000,000	US Auto Funding LLC, Series 2021-1A-B	1.49% (b)	03/17/2025	7,767,237
14,986,775	WAVE LLC, Series 2019-1-A	3.60% (b)	09/15/2044	11,483,511
6,413,128	Willis Engine Structured Trust, Series 2020-A-A	3.23% (b)	03/15/2045	4,897,680
<b>Total Asset Backed Obligations (Cost \$508,037,454)</b>				<b>461,433,440</b>

**Bank Loans - 9.1%**

15,527,990	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	11/19/2026	14,886,063
1,479,643	Access CIG LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	6.82%	02/27/2025	1,420,827
971,174	Agility Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	5.38%	01/05/2026	942,039
8,379,956	Ali Group North America Corporation, Senior Secured First Lien (1 Month Secured Overnight Financing Rate + 2.00%)	5.15%	07/30/2029	8,105,512
364,420	Alliance Laundry Systems LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 0.75% Floor)	5.96%	10/08/2027	350,145
315,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	10.62%	06/16/2025	259,286
253,211	Amentum Government Services Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	7.67%	02/01/2027	242,660
84,027	(6 Month LIBOR USD + 4.00%)	8.17%	02/01/2027	80,526
343,000	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	01/29/2027	316,296
1,393,638	Api Group DE, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.62%	10/01/2026	1,361,932
1,625,491	Applied Systems, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	5.25%	09/19/2024	1,588,926
1,725,000	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	03/11/2025	1,675,406
694,713	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	01/15/2027	670,613
901,937	Artera Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.50%	03/06/2025	742,294
15,238,069	Asplundh Tree Expert LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	09/07/2027	14,888,432
879,338	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	6.37%	12/23/2026	747,991
11,534,674	Avantor Funding, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	5.37%	11/08/2027	11,258,938
15,080,888	Axalta Coating Systems Dutch Holding B.B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	5.42%	05/31/2024	14,882,951
359,244	Azalea TopCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.02%	07/24/2026	327,810
6,117,878	Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.18%	07/01/2026	5,937,615
1,043,390	Buckeye Partners LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	5.37%	11/02/2026	1,019,262
5,067,813	Cable One, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	5.12%	05/03/2028	5,001,324
579,675	Cablevision Lightpath LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.50% Floor)	6.07%	11/30/2027	557,395
386,783	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.62%	07/21/2025	382,005
2,918,474	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	5.12%	04/06/2026	2,813,890
155,200	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	5.12%	08/12/2026	149,302
6,258,300	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.62%	12/16/2027	6,063,730
1,635,339	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	10/30/2026	1,586,589
162,113	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	6.12%	10/30/2026	157,114
430,100	Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	5.88%	06/30/2025	393,541
1,825,052	Castle US Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	6.87%	01/29/2027	1,480,574
4,448,541	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%, 0.50% Floor)	5.06%	02/22/2028	4,419,804
15,360,249	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	02/01/2027	14,816,189
913,725	Charter Next Generation, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	6.56%	12/01/2027	869,396
1,630,440	Clarios Global LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	6.37%	04/30/2026	1,547,223
3,816,163	Clean Harbors, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	4.52%	10/09/2028	3,796,299
554,425	CMG Media Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.62%	12/17/2026	520,699
433,875	Connect US Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	6.03%	12/11/2026	405,133
676,200	Conservice Midco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	7.37%	05/13/2027	651,968
2,644,575	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	5.07%	01/15/2026	2,482,595
459,638	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.62%	03/17/2025	436,369
1,165,342	Cytxera DC Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	5.79%	05/01/2024	1,066,911
407,440	Diamond Sports Group LLC, Senior Secured Second Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	5.95%	08/24/2026	81,341

269,841	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.02%	04/06/2026	249,912
501,904	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.62%	04/06/2026	464,836
820,827	EG Group Limited, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	7.67%	02/06/2025	767,990
17,808,583	Elanco Animal Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.31%	07/30/2027	16,972,024
1,759,252	Element Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	5.12%	01/30/2026	1,749,541
10,067,759	Energizer Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	5.31%	12/22/2027	9,652,464
128,035	eResearchTechnology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	7.62%	02/04/2027	119,781
1,077,225	EW Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 0.75% Floor)	5.87%	01/07/2028	1,044,429
622,670	Exgen Renewables LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	5.57%	12/15/2027	611,229
1,503,150	Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	03/31/2025	1,447,721
697,366	First Advantage Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	5.87%	01/29/2027	677,610
15,415,359	Fleetcor Technologies Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	04/28/2028	14,899,329
3,790,328	Focus Financial Partners LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.50% Floor)	5.62%	06/30/2028	3,680,673
1,725,288	Froneri US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	5.37%	01/29/2027	1,632,769
383,133	Generac Power Systems, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 1.75%)	4.36%	12/11/2026	383,803
804,891	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	7.63%	02/19/2026	800,576
14,912,165	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	02/15/2024	14,789,139
997,050	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	5.12%	08/10/2027	969,322
1,784,016	GOBP Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	5.87%	10/22/2025	1,752,796
1,749,948	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	5.27%	10/10/2025	1,677,771
2,378,074	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.06%	01/02/2026	2,311,048
4,461,288	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	5.56%	12/01/2028	4,343,777
1,975,050	Herman Miller, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	5.13%	07/19/2028	1,835,355
1,398,237	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	6.21%	05/23/2025	1,102,510
1,420,886	Hilton Worldwide Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.83%	06/22/2026	1,376,185
15,427,280	Horizon Therapeutics USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%, 0.50% Floor)	4.88%	03/15/2028	14,853,617
451,053	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.25%, 0.75% Floor)	9.37%	07/07/2025	445,038
11,333,541	ICON Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	5.94%	07/03/2028	11,103,357
1,569,932	ICU Medical, Inc., Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	5.95%	01/08/2029	1,532,646
211,118	(1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	5.38%	01/08/2029	206,104
663,931	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	05/01/2026	625,400
1,642,511	IQVIA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	01/17/2025	1,635,686
18,290,634	IQVIA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	5.42%	06/11/2025	18,190,675
1,038,288	IRB Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	5.27%	02/05/2025	1,005,676
835,125	IRB Holding Corporation, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.00%, 0.75% Floor)	5.70%	12/15/2027	784,496
13,173,381	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	01/02/2026	12,831,664
4,669,683	KFC Holding Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.74%	03/15/2028	4,630,785
10,530,131	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	03/01/2027	10,027,475
430,158	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	5.37%	03/24/2025	416,177
1,664,559	Lumen Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	5.37%	03/15/2027	1,518,528
948,942	Lummus Technology Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.62%	06/30/2027	862,944
265,461	Maravai Intermediate Holdings LLC, Senior Secured First Lien Term Loan (3 Month Secured Overnight Financing Rate + 3.00%, 0.50% Floor)	5.55%	10/19/2027	257,996
2,048,872	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	08/29/2025	1,957,953
858,195	Messer Industries GMBH, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	6.17%	03/02/2026	822,863
698,250	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	8.78%	06/21/2027	703,113
1,722,207	Minotaur Acquisition, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 5.00%)	8.13%	03/27/2026	1,640,557

1,187,873	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	05/14/2026	1,149,059
443,737	Nascar Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.62%	10/19/2026	437,564
470,450	NCR Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	5.31%	08/28/2026	452,808
18,615,000	NortonLifeLock, Inc., Senior Secured First Lien (1 Month Secured Overnight Financing Rate + 2.00%, 0.50% Floor)	4.85%	09/12/2029	17,935,552
487,575	PAI HoldCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	6.56%	10/28/2027	463,601
481,378	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.62%	05/29/2026	468,876
865,088	PG&E Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.50% Floor)	6.13%	06/23/2025	830,484
516,514	Phoenix Services International LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	6.67% (e)	03/03/2025	102,334
18,743,035	Pilot Travel Centers LLC, Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.00%)	5.13%	08/04/2028	17,986,660
448,175	PointClickCare Technologies, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 0.75% Floor)	5.94%	12/29/2027	429,128
2,823,759	PRA Health Sciences, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%, 0.50% Floor)	5.94%	07/03/2028	2,766,408
696,782	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	7.87%	03/11/2026	654,031
1,220,488	Pregis Topco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	6.81%	07/31/2026	1,165,566
976,027	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	6.62%	02/12/2027	854,024
985,053	Radiology Partners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	7.33%	07/09/2025	834,340
844,583	(1 Month LIBOR USD + 4.25%)	7.30%	07/09/2025	715,362
1,665,212	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	5.77%	05/30/2025	1,588,196
112,512	Rentpath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 0.00%)	3.25%	04/25/2024	3,375
15,191,801	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	02/04/2027	14,666,012
297,172	Sabre GBLB, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	5.12%	02/22/2024	293,551
1,052,621	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	6.37%	12/31/2025	999,553
1,824,034	Select Medical Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.62%	03/06/2025	1,768,747
10,365,000	Setanta Aircraft Leasing DAC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	5.67%	11/02/2028	10,144,744
1,185,182	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.62%	09/30/2026	1,125,923
928,063	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	04/17/2026	889,010
645,000	SkyMiles IP Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	6.46%	10/20/2027	648,477
1,395,890	SMG US Midco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.62%	01/23/2025	1,334,820
1,892,416	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	5.27%	06/27/2025	1,731,560
4,032,616	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	04/16/2025	3,928,191
7,317,754	Standard Industries, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.50%, 0.50% Floor)	6.68%	09/22/2028	7,119,369
15,361,130	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	5.89%	07/21/2026	14,808,129
394,936	Sunshine Luxembourg SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 0.75% Floor)	7.42%	10/01/2026	368,499
202,868	TAMKO Building Products LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	6.67%	05/29/2026	192,386
214,665	(3 Month LIBOR USD + 3.00%)	6.07%	05/29/2026	203,573
436,553	(3 Month LIBOR USD + 3.00%)	5.81%	05/29/2026	413,997
819,947	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	5.87%	02/06/2024	753,326
1,105,397	The Edelman Financial Engines Centre LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	6.62%	04/07/2028	1,017,429
1,364,380	Titan Acquisition Limited, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	5.88%	03/28/2025	1,227,799
1,734,343	TK Elevator Midco GMBH, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 0.50% Floor)	6.87%	07/30/2027	1,666,418
13,076,230	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	11/13/2026	12,652,887
4,446,859	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.50% Floor)	5.37%	12/01/2028	4,316,255
800,175	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	7.12%	01/25/2024	738,522
660,476	Travelport Finance (Luxembourg) SARL, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.50%, 1.00% Floor)	5.17%	02/28/2025	654,974
1,631,694	UFC Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 0.75% Floor)	5.52%	04/29/2026	1,572,545
908,374	UKG, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	6.87%	05/04/2026	868,633
1,242,981	UKG, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 0.50% Floor)	5.54%	05/04/2026	1,186,015

198,113	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 3.25%)	6.40%	10/22/2025	195,580
2,878,563	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.87%	06/02/2028	2,848,568
335,513	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	5.12%	07/01/2026	332,817
2,546,250	US Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	5.12%	09/14/2026	2,478,087
458,295	Victory Capital Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.25%)	4.54%	07/01/2026	442,635
2,694,290	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.32%	01/31/2028	2,577,910
3,011,440	Virstra Operations Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.74%	12/31/2025	2,915,451
12,153,768	(1 Month LIBOR USD + 1.75%)	4.87%	12/31/2025	11,766,366
2,193,425	Walker & Dunlop, Inc., Senior Secured First Lien Term Loan (1 Month Secured Overnight Financing Rate + 2.25%, 0.50% Floor)	5.38%	12/15/2028	2,138,589
1,186,403	Wand NewCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	6.12%	02/05/2026	1,103,948
15,511,030	WMG Acquisition Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.13%)	5.24%	01/20/2028	15,055,393
235,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	5.32%	04/28/2028	224,777
<b>Total Bank Loans (Cost \$495,984,711)</b>				<b>480,959,088</b>

**Collateralized Loan Obligations - 22.6%**

27,000,000	37 Capital, Series 2021-1A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	3.71% (b)	10/16/2034	26,307,316
14,000,000	AGL Ltd., Series 2020-3A-A (3 Month LIBOR USD + 1.30%, 1.30% Floor)	3.81% (b)	01/18/2033	13,721,020
20,000,000	AIG LLC, Series 2018-1A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	3.83% (b)	04/20/2032	19,590,950
10,000,000	AIG LLC, Series 2021-2A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	3.88% (b)	07/20/2034	9,650,000
12,250,000	Allegro Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%, 1.10% Floor)	3.61% (b)	06/13/2031	12,014,167
12,000,000	Allegro Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	3.86% (b)	04/20/2032	11,700,377
2,236,564	Anchorage Capital Ltd., Series 2014-3RA-A (3 Month LIBOR USD + 1.05%)	3.84% (b)	01/28/2031	2,207,348
25,000,000	Anchorage Capital Ltd., Series 2016-9A-AR2 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	3.65% (b)	07/15/2032	24,544,855
23,000,000	Anchorage Capital Ltd., Series 2021-19A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	3.72% (b)	10/16/2034	22,314,496
5,000,000	Apidos, Series 2021-35A-A (3 Month LIBOR USD + 1.05%, 1.05% Floor)	3.76% (b)	04/20/2034	4,850,274
2,000,000	Atlas Senior Loan Fund Ltd., Series 2018-11A-B (3 Month LIBOR USD + 1.65%)	4.42% (b)	07/28/2031	1,892,500
10,000,000	Bain Capital Credit Ltd., Series 2019-1A-AR (3 Month LIBOR USD + 1.13%)	3.87% (b)	04/19/2034	9,682,995
2,500,000	Barings Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	5.66% (b)	10/21/2030	2,247,887
29,500,000	Battalion Ltd., Series 2017-11A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	3.93% (b)	04/24/2034	28,396,204
18,000,000	Battalion Ltd., Series 2020-15A-A1 (3 Month LIBOR USD + 1.35%, 1.35% Floor)	4.09% (b)	01/17/2033	17,590,582
10,000,000	Battalion Ltd., Series 2021-20A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	3.69% (b)	07/17/2034	9,748,661
14,000,000	Benefit Street Partners Ltd., Series 2021-24A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	3.88% (b)	10/20/2034	13,557,633
20,000,000	BlueMountain Ltd., Series 2021-31A-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	3.89% (b)	04/19/2034	19,491,435
20,000,000	Bridge Street Ltd., Series 2021-1A-A1A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	3.94% (b)	07/20/2034	19,179,300
5,000,000	Carlyle Global Market Strategies Ltd., Series 2016-1A-A1R2 (3 Month LIBOR USD + 1.14%, 1.14% Floor)	3.85% (b)	04/20/2034	4,869,448
9,850,000	Cathedral Lake Ltd., Series 2021-7RA-A (3 Month LIBOR USD + 1.31%, 1.31% Floor)	3.82% (b)	01/15/2032	9,674,614
20,000,000	Cathedral Lake Ltd., Series 2021-8A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	3.93% (b)	01/22/2035	19,146,600
20,000,000	CBAM Ltd., Series 2017-2A-AR (3 Month LIBOR USD + 1.19%, 1.19% Floor)	3.93% (b)	07/17/2034	19,322,812
20,000,000	CBAM Ltd., Series 2019-10A-A1R (3 Month LIBOR USD + 1.12%, 1.12% Floor)	3.83% (b)	04/20/2032	19,548,348
10,350,000	CFIP Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.23%, 1.23% Floor)	3.97% (b)	10/18/2034	10,131,997
1,800,000	CIFC Funding Ltd., Series 2014-5A-BR2 (3 Month LIBOR USD + 1.80%, 1.80% Floor)	4.54% (b)	10/17/2031	1,739,041
25,000,000	CQS Ltd., Series 2021-1A-A (3 Month LIBOR USD + 1.22%, 1.22% Floor)	3.93% (b)	01/22/2035	24,124,960
11,000,000	CQS Ltd., Series 2021-1A-B (3 Month LIBOR USD + 1.88%, 1.88% Floor)	4.59% (b)	01/22/2035	10,539,618
25,000,000	Dryden Ltd., Series 2020-85A-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	3.66% (b)	10/15/2035	24,210,914
20,000,000	Elevation Ltd., Series 2018-9A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	3.63% (b)	07/15/2031	19,648,438
20,000,000	Galaxy Ltd., Series 2016-22A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	3.94% (b)	04/17/2034	19,302,000
13,000,000	Gulf Stream Meridian Ltd., Series 2021-4A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	3.71% (b)	07/17/2034	12,578,642
13,500,000	Gulf Stream Meridian Ltd., Series 2021-IIIA-A1 (3 Month LIBOR USD + 1.32%, 1.32% Floor)	3.83% (b)	04/17/2034	13,227,751
145,641	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-D (3 Month LIBOR USD + 3.80%)	6.58% (b)	08/01/2025	109,037
9,500,000	Hayfin Ltd., Series 2018-8A-A (3 Month LIBOR USD + 1.12%, 1.12% Floor)	3.83% (b)	04/21/2031	9,278,050
6,500,000	Hayfin Ltd., Series 2018-8A-B (3 Month LIBOR USD + 1.48%, 1.48% Floor)	4.19% (b)	04/21/2031	6,210,832
15,000,000	Jamestown Ltd., Series 2016-9A-A1RR (3 Month LIBOR USD + 1.24%, 1.24% Floor)	4.02% (b)	07/25/2034	14,384,640
20,000,000	LCM LP, Series 17A-A2RR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	3.66% (b)	10/15/2031	19,675,604
14,000,000	Logan Ltd., Series 2022-1A-B (Secured Overnight Financing Rate 3 Month + 2.05%, 2.05% Floor)	3.64% (b)	04/23/2035	13,427,852
3,000,000	Madison Park Funding Ltd., Series 2017-26A-BR (3 Month LIBOR USD + 1.60%)	4.41% (b)	07/29/2030	2,909,657
1,170,814	Marathon Ltd., Series 2013-5A-A1R (3 Month LIBOR USD + 0.87%)	3.85% (b)	11/22/2027	1,171,343
8,625,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	4.26% (b)	04/16/2029	8,522,230
4,500,000	Marble Point Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	3.92% (b)	12/18/2030	4,418,048
25,000,000	Marble Point Ltd., Series 2018-2A-A1R (3 Month LIBOR USD + 1.28%, 1.28% Floor)	3.99% (b)	01/20/2032	24,441,552
29,500,000	Marble Point Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.30%, 1.30% Floor)	4.01% (b)	04/20/2033	28,712,350
25,000,000	Marble Point Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	3.98% (b)	07/25/2034	24,322,889
23,000,000	Marble Point Ltd., Series 2021-3A-A1 (3 Month LIBOR USD + 1.24%, 1.24% Floor)	3.98% (b)	10/17/2034	22,336,207
25,000,000	MKS Ltd., Series 2017-1A-AR (3 Month LIBOR USD + 1.00%, 1.00% Floor)	3.71% (b)	07/22/2030	24,676,745
6,500,000	MKS Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	3.90% (b)	01/21/2031	6,386,213
10,000,000	MP Ltd., Series 2015-2A-ARR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	3.99% (b)	04/28/2034	9,717,555
22,600,000	Nassau Ltd., Series 2018-IA-A (3 Month LIBOR USD + 1.15%)	3.66% (b)	07/15/2031	22,161,681
12,000,000	New Mountain Ltd., Series CLO-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	3.70% (b)	04/17/2034	11,727,319
8,898,846	Northwoods Capital Ltd., Series 2017-16A-A (3 Month LIBOR USD + 1.27%)	4.18% (b)	11/15/2030	8,813,535

4,914,578	Ocean Trails, Series 2014-5A-ARR (3 Month LIBOR USD + 1.28%, 1.28% Floor)	3.74% (b)	10/14/2031	4,832,667
15,000,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	3.66% (b)	07/15/2031	14,675,996
8,500,000	OHA Credit Funding Ltd., Series 2012-7A-AR3 (3 Month LIBOR USD + 1.07%, 1.07% Floor)	4.05% (b)	02/21/2034	8,278,802
17,500,000	Palmer Square Ltd., Series 2021-2A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	3.66% (b)	07/17/2034	17,034,303
15,000,000	Park Avenue Institutional Advisers Ltd., Series 2016-1A-A1R (3 Month LIBOR USD + 1.20%)	4.16% (b)	08/25/2031	14,688,412
10,000,000	Rad Ltd., Series 2020-7A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	3.94% (b)	04/18/2033	9,733,702
18,875,000	RR Ltd., Series 2021-14A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	3.63% (b)	04/15/2036	18,347,329
14,000,000	Sandstone Peak Ltd., Series 2021-1A-A1 (3 Month LIBOR USD + 1.22%, 1.22% Floor)	3.73% (b)	10/16/2034	13,656,429
25,000,000	Shackleton Ltd., Series 2015-7RA-AR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	3.66% (b)	07/15/2031	24,412,500
7,630,000	Sound Point Ltd., Series 2013-3RA-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	3.89% (b)	04/18/2031	7,442,302
10,100,000	Sound Point Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	3.95% (b)	10/27/2031	9,908,453
25,000,000	Sound Point Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	3.68% (b)	07/17/2034	24,147,341
8,000,000	Steele Creek Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	4.41% (b)	06/16/2031	7,823,785
10,000,000	Steele Creek Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.25%)	3.76% (b)	10/15/2030	9,791,828
6,000,000	Steele Creek Ltd., Series 2018-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	4.16% (b)	08/18/2031	5,891,097
11,000,000	Steele Creek Ltd., Series 2019-1A-BR (3 Month LIBOR USD + 1.80%, 1.80% Floor)	4.31% (b)	04/15/2032	10,556,610
18,000,000	Steele Creek Ltd., Series 2019-2A-AR (3 Month LIBOR USD + 1.17%, 1.17% Floor)	3.68% (b)	07/15/2032	17,524,755
9,000,000	Steele Creek Ltd., Series 2019-2A-BR (3 Month LIBOR USD + 1.85%, 1.85% Floor)	4.36% (b)	07/15/2032	8,584,843
25,000,000	Symphony Ltd., Series 2014-15A-AR3 (3 Month LIBOR USD + 1.08%, 1.08% Floor)	3.82% (b)	01/20/2032	24,357,748
14,500,000	THL Credit Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	3.65% (b)	01/15/2031	14,203,509
20,000,000	Trestles Ltd., Series 2021-4A-A (3 Month LIBOR USD + 1.17%, 1.17% Floor)	3.90% (b)	07/21/2034	19,488,492
20,000,000	Trimaran CAVU LLC, Series 2021-3A-A (3 Month LIBOR USD + 1.21%, 1.21% Floor)	3.95% (b)	01/18/2035	19,430,755
10,000,000	Venture Ltd., Series 2014-19A-ARR (3 Month LIBOR USD + 1.26%, 1.26% Floor)	3.77% (b)	01/15/2032	9,849,162
8,500,000	Venture Ltd., Series 2017-29A-AR (3 Month LIBOR USD + 0.99%, 0.99% Floor)	3.90% (b)	09/09/2030	8,352,424
10,000,000	Venture Ltd., Series 2018-34A-A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	3.74% (b)	10/15/2031	9,768,729
10,000,000	Vibrant Ltd., Series 2018-10A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	3.91% (b)	10/20/2031	9,831,434
15,000,000	Wellfleet Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	3.91% (b)	10/20/2031	14,736,889
10,000,000	Wellfleet Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	3.96% (b)	01/20/2032	9,797,245
4,000,000	Wellfleet Ltd., Series 2019-XA-A1R (3 Month LIBOR USD + 1.17%)	3.88% (b)	07/20/2032	3,880,234
17,500,000	Wellfleet Ltd., Series 2020-1A-A1A (3 Month LIBOR USD + 1.31%, 1.31% Floor)	3.82% (b)	04/15/2033	17,100,519
15,990,000	Wellfleet Ltd., Series 2020-2A-AR (3 Month LIBOR USD + 1.22%, 1.22% Floor)	3.73% (b)	07/17/2034	15,520,493
50,000,000	Whitebox Ltd., Series 2021-3A-A1 (3 Month LIBOR USD + 1.22%)	3.73% (b)	10/16/2034	48,102,155
6,000,000	Whitehorse Ltd., Series 2018-12A-A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	3.76% (b)	10/15/2031	5,873,387
<b>Total Collateralized Loan Obligations (Cost \$1,230,264,238)</b>				<b>1,197,780,851</b>

#### Foreign Corporate Bonds - 8.1%

1,645,313	Adani International Container Terminal Private Ltd.	3.00%	02/16/2031	1,266,347
2,600,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	2,473,799
1,500,000	Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	1,303,381
6,515,000	Aercap Global Aviation Trust	1.75%	10/29/2024	5,931,970
3,850,000	AES Andes S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	3,320,625
4,700,000	AI Candelaria Spain S.A.	7.50%	12/15/2028	4,063,996
6,095,000	AstraZeneca PLC	3.50%	08/17/2023	6,047,838
1,145,000	Avolon Holdings Funding Ltd.	5.13% (b)	10/01/2023	1,126,333
2,800,000	Axiata SPV2 BHD	4.36%	03/24/2026	2,737,924
3,100,000	Banco Bilbao Vizcaya Argentaria Colombia S.A.	4.88%	04/21/2025	2,925,745
1,500,000	Banco Bradesco S.A.	3.20%	01/27/2025	1,411,597
1,850,000	Banco Continental SAECA	2.75% (b)	12/10/2025	1,616,428
1,000,000	Banco Continental SAECA	2.75%	12/10/2025	873,745
5,700,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25% (b)	09/30/2031	4,827,037
200,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 2.45%)	3.25%	09/30/2031	169,370
3,550,000	Banco de Credito del Peru S.A. (5 Year CMT Rate + 3.00%)	3.13%	07/01/2030	3,111,631
1,800,000	Banco del Estado de Chile	2.70%	01/09/2025	1,687,210
3,300,000	Banco do Brasil S.A.	3.25% (b)	09/30/2026	2,922,810
3,350,000	Banco Internacional del Peru S.A.A. Interbank (1 Year CMT Rate + 3.71%)	4.00%	07/08/2030	2,990,009
1,968,000	Banco Internacional del Peru S.A.A. Interbank (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	1,916,665
500,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38% (b)	09/14/2025	455,687
300,000	Banco Latinoamericano de Comercio Exterior S.A.	2.38%	09/14/2025	273,413
2,200,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 4.64%)	5.88% (a)	01/24/2027	1,802,900
900,000	Banco Santander Chile	2.70%	01/10/2025	841,500
3,800,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	4.88%	10/18/2027	3,402,235
7,100,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	5,974,366
3,600,000	Bank Hapoalim B.M.	3.26% (b)(c)	01/21/2032	3,009,128
3,750,000	Bank Leumi (5 Year CMT Rate + 1.63%)	3.28% (b)	01/29/2031	3,196,875
6,450,000	Bank of Montreal	1.50%	01/10/2025	5,938,954
4,715,000	Bank of Nova Scotia	0.55%	09/15/2023	4,520,486
6,400,000	Barclays PLC (1 Year CMT Rate + 0.80%)	1.01%	12/10/2024	6,027,433
2,030,000	BAT Capital Corporation	2.79%	09/06/2024	1,931,616
5,810,000	BAT International Finance PLC	1.67%	03/25/2026	5,028,726
200,000	BBVA Banco Continental S.A. (5 Year CMT Rate + 2.75%)	5.25%	09/22/2029	191,379
200,000	BBVA Bancomer S.A.	1.88%	09/18/2025	179,390
3,730,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	3,526,489
6,040,000	BNP Paribas S.A. (3 Month LIBOR USD + 2.24%)	4.71% (b)	01/10/2025	5,949,490
4,760,000	BOC Aviation Corporation	1.63% (b)	04/29/2024	4,497,395
6,400,000	BPCE S.A.	2.38% (b)	01/14/2025	5,914,897
4,800,000	Braskem Netherlands Finance B.V. (5 Year CMT Rate + 8.22%)	8.50%	01/23/2081	4,729,824
1,000,000	Camposol S.A.	6.00%	02/03/2027	794,429
3,735,000	Canadian Imperial Bank of Commerce	0.45%	06/22/2023	3,628,183
6,440,000	Canadian Pacific Railway Company	1.35%	12/02/2024	5,960,036
700,000	Cencosud S.A.	5.15%	02/12/2025	688,643

5,600,000	Chile Electricity PEC S.p.A.	0.00% (b)	01/25/2028	3,971,123
6,140,000	Commonwealth Bank of Australia (Secured Overnight Financing Rate + 0.40%)	2.60% (b)	07/07/2025	6,032,618
2,850,000	Corporacion Financiera de Desarrollo S.A. (3 Month LIBOR USD + 5.61%)	5.25%	07/15/2029	2,698,138
1,100,000	CSN Steel, S.L.	7.63%	04/17/2026	1,059,522
3,895,000	Daimler Trucks Finance North America LLC	1.63% (b)	12/13/2024	3,595,790
6,800,000	DBS Group Holdings Ltd. (5 Year CMT Rate + 1.10%)	1.82%	03/10/2031	5,990,188
510,112	Digicel Group Holdings Ltd. (5.00% + 3.00% PIK or 8.00% PIK)	8.00% (b)	04/01/2025	202,009
194,769	Digicel Group Holdings Ltd. (7.00% PIK)	7.00% (a)(b)	10/17/2022	34,085
4,500,000	Ecopetrol S.A.	5.88%	09/18/2023	4,471,942
6,450,000	Ecopetrol S.A.	4.13%	01/16/2025	5,927,131
1,344,177	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	1,206,291
2,706,550	Empresa Electrica Cochrane S.p.A.	5.50%	05/14/2027	2,469,240
100,000	Enbridge, Inc.	4.00%	10/01/2023	99,176
3,149,000	Enbridge, Inc.	0.55%	10/04/2023	3,012,311
3,160,000	Enbridge, Inc.	2.50%	02/14/2025	2,971,237
9,904,000	Enel Generacion Chile S.A.	4.25%	04/15/2024	9,602,324
1,300,000	Equate Petrochemical B.V.	4.25%	11/03/2026	1,228,509
5,939,118	Fenix Power Peru S.A.	4.32%	09/20/2027	5,484,211
2,550,000	Freeport Indonesia PT	4.76%	04/14/2027	2,308,488
1,550,000	Freeport Indonesia PT	4.76% (b)	04/14/2027	1,403,199
1,500,000	Freeport-McMoRan, Inc.	5.00%	09/01/2027	1,455,330
700,000	Freeport-McMoRan, Inc.	4.13%	03/01/2028	628,287
7,876,303	Galaxy Pipeline Assets Bidco Ltd.	1.75%	09/30/2027	7,170,036
370,000	Glencore Funding LLC	4.13% (b)	05/30/2023	368,165
1,565,000	Glencore Funding LLC	4.13% (b)	03/12/2024	1,539,038
4,211,000	Glencore Funding LLC	4.00% (b)	04/16/2025	4,069,209
4,408,731	GNL Quintero S.A.	4.63%	07/31/2029	4,062,601
275,000	Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024	271,001
2,000,000	Grupo de Inversiones Suramericana S.A.	5.50%	04/29/2026	1,850,477
2,552,000	Guacolda Energia S.A.	4.56%	04/30/2025	882,738
6,350,000	HSBC Holdings PLC (Secured Overnight Financing Rate + 0.58%)	1.16%	11/22/2024	6,003,304
3,664,000	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	3,274,700
1,000,000	Indonesia Asahan Aluminium Persero PT	4.75%	05/15/2025	977,395
2,836,000	Inkia Energy Ltd.	5.88%	11/09/2027	2,615,203
723,630	Interoceanica Finance Ltd.	0.00%	11/30/2025	633,176
35,034	Invepar Holdings	0.00% (e)(f)	12/30/2028	-
7,500,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.45%)	3.88%	04/15/2031	6,419,813
2,625,000	JDE Peet's NV	0.80% (b)	09/24/2024	2,404,469
2,000,000	Kallpa Generacion S.A.	4.88%	05/24/2026	1,854,240
1,000,000	Korea Development Bank	0.80%	04/27/2026	871,375
4,000,000	Korea Development Bank	1.00%	09/09/2026	3,478,940
1,000,000	Korea East-West Power Company Ltd.	1.75% (b)	05/06/2025	919,912
1,000,000	Korea East-West Power Company Ltd.	1.75%	05/06/2025	919,912
1,450,000	Korea Electric Power Corporation	1.13%	06/15/2025	1,308,039
1,050,000	Korea Electric Power Corporation	1.13% (b)	06/15/2025	947,200
2,300,000	Korea Hydro & Nuclear Power Company Ltd.	1.25% (b)	04/27/2026	2,025,849
3,000,000	Korea Southern Power Company Ltd.	0.75% (b)	01/27/2026	2,625,725
6,500,000	KT Corporation	1.00%	09/01/2025	5,785,048
1,500,000	KT Corporation	2.50%	07/18/2026	1,366,853
6,300,000	LG Chem Ltd.	3.25%	10/15/2024	6,067,644
6,175,000	Lloyds Banking Group PLC (1 Year CMT Rate + 0.55%)	0.70%	05/11/2024	5,981,563
2,945,000	Macquarie Bank Ltd.	2.10% (b)	10/17/2022	2,942,965
3,080,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% (b)	03/27/2024	3,063,290
4,400,000	MEGlobal Canada ULC	5.00% (b)	05/18/2025	4,309,954
400,000	MEGlobal Canada ULC	5.00%	05/18/2025	391,814
600,000	Mercury Chile Holdco LLC	6.50%	01/24/2027	525,036
1,500,000	Mercury Chile Holdco LLC	6.50% (b)	01/24/2027	1,312,590
566,152	Mexico Generadora de Energia S. de R.L.	5.50%	12/06/2032	501,180
810,000	Millicom International Cellular S.A.	6.63%	10/15/2026	743,459
2,205,000	Millicom International Cellular S.A.	5.13%	01/15/2028	1,840,707
6,300,000	Minejesa Capital B.V.	4.63%	08/10/2030	5,229,000
7,581,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.86%)	3.63%	07/26/2023	7,600,200
6,190,000	Mizuho Financial Group, Inc. (Secured Overnight Financing Rate + 0.96%)	3.66%	05/22/2026	6,040,748
800,010	MV24 Capital B.V.	6.75%	06/01/2034	677,632
6,040,000	NatWest Group PLC (3 Month LIBOR USD + 1.55%)	5.19%	06/25/2024	6,028,548
3,500,000	NongHyup Bank	1.25%	07/20/2025	3,157,908
500,000	ONGC Videsh Vankorneft Pte Ltd.	3.75%	07/27/2026	467,657
4,333,000	Orazul Energy Peru S.A.	5.63%	04/28/2027	3,847,401
400,000	Orbia Advance Corporation S.A.B. de C.V.	1.88%	05/11/2026	338,796
1,900,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83% (b)	09/10/2030	1,702,372
6,600,000	Oversea-Chinese Banking Corporation Ltd. (5 Year CMT Rate + 1.58%)	1.83%	09/10/2030	5,913,501
1,760,000	Park Aerospace Holdings Ltd.	4.50% (b)	03/15/2023	1,749,969
3,300,000	Periama Holdings LLC	5.95%	04/19/2026	2,865,390
4,200,000	Pertamina Persero PT	1.40%	02/09/2026	3,609,654
1,046,012	Peru Enhanced Pass-Through Finance Ltd.	0.00%	06/02/2025	990,641
3,200,000	Petronas Capital Ltd.	3.50%	03/18/2025	3,115,899
2,000,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	1,863,033
6,215,000	Royal Bank of Canada	2.93% (d)	01/20/2026	6,130,328
1,500,000	SA Global Sukuk Ltd.	1.60% (b)	06/17/2026	1,331,970
5,500,000	SA Global Sukuk Ltd.	1.60%	06/17/2026	4,883,890
5,716,000	Sable International Finance Ltd.	5.75%	09/07/2027	5,002,557
1,650,000	Sasol Financing USA LLC	4.38%	09/18/2026	1,442,010
8,000,000	Scotiabank Peru S.A.A. (3 Month LIBOR USD + 3.86%)	4.50%	12/13/2027	7,892,332

4,855,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	4,446,561
2,900,000	Sociedad Quimica y Minera de Chile S.A.	4.38%	01/28/2025	2,808,070
6,280,000	Sumitomo Mitsui Trust Bank Ltd.	0.80% (b)	09/12/2023	6,029,324
9,200,000	TNB Global Ventures Capital BHD	3.24%	10/19/2026	8,543,488
6,465,000	Toronto-Dominion Bank	0.70%	09/10/2024	5,959,829
4,300,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	4,043,097
6,225,000	UBS Group AG (1 Year CMT Rate + 0.83%)	1.01% (b)	07/30/2024	6,008,229
2,000,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	3.75%	04/15/2029	1,948,330
7,900,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.52%)	1.75%	03/16/2031	6,914,712
2,100,000	UPL Corporation Ltd.	4.50%	03/08/2028	1,739,688
1,500,000	Vedanta Resources Ltd.	7.13%	05/31/2023	1,390,033
200,000	Vedanta Resources Ltd.	6.13%	08/09/2024	118,567
6,325,000	Volkswagen Group of America Finance LLC	0.88% (b)	11/22/2023	6,024,935
4,445,000	VTR Comunicaciones S.p.A.	5.13%	01/15/2028	3,009,421
500,000	VTR Finance NV	6.38%	07/15/2028	281,250
<b>Total Foreign Corporate Bonds (Cost \$470,791,553)</b>				<b>430,510,673</b>

**Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations - 0.6%**

2,400,000	Banco Nacional de Comercio Exterior (5 Year CMT Rate + 2.00%)	2.72%	08/11/2031	2,072,140
2,400,000	Chile Government International Bond	3.13%	01/21/2026	2,248,153
10,000,000	Colombia Government International Bond	4.50%	01/28/2026	9,179,564
400,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	386,125
7,500,000	Panama Government International Bond	3.75%	03/16/2025	7,221,444
2,500,000	Perusahaan Penerbit	1.50% (b)	06/09/2026	2,200,804
1,000,000	Perusahaan Penerbit	1.50%	06/09/2026	880,322
1,000,000	Qatar Government International Bond	3.25%	06/02/2026	953,759
3,000,000	Republic of South Africa Government Bond	4.67%	01/17/2024	2,939,175
1,500,000	Republic of South Africa Government Bond	4.88%	04/14/2026	1,403,683
3,700,000	Saudi Government International Bond	3.25%	10/26/2026	3,523,828
<b>Total Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$36,720,170)</b>				<b>33,008,997</b>

**Non-Agency Commercial Mortgage Backed Obligations - 14.7%**

2,000,000	Alen Mortgage Trust, Series 2021-ACEN-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	4.47% (b)	04/17/2034	1,895,395
8,415,000	Alen Mortgage Trust, Series 2021-ACEN-D (1 Month LIBOR USD + 3.10%, 3.10% Floor)	5.92% (b)	04/17/2034	7,758,823
40,902,000	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XD	0.59% (b)(c)(h)	05/16/2053	1,281,411
113,027,134	Arbor Multifamily Mortgage Securities Trust, Series 2021-MF2-XA	1.23% (b)(c)(h)	06/15/2054	7,646,399
2,000,000	Arbor Realty Ltd., Series 2020-FL1-B (Secured Overnight Financing Rate 1 Month + 1.91%, 1.80% Floor)	4.76% (b)	02/15/2035	1,947,386
2,830,000	Arbor Realty Ltd., Series 2020-FL1-D (Secured Overnight Financing Rate 1 Month + 2.56%, 2.45% Floor)	5.41% (b)	02/15/2035	2,776,567
12,000,000	AREIT Trust, Series 2019-CRE3-C (Secured Overnight Financing Rate 1 Month + 2.01%, 1.90% Floor)	4.94% (b)	09/15/2036	11,884,824
1,251,000	AREIT Trust, Series 2019-CRE3-D (Secured Overnight Financing Rate 1 Month + 2.76%, 2.65% Floor)	5.69% (b)	09/14/2036	1,187,779
3,100,000	BAMLL Commercial Mortgage Securities Trust, Series 2021-JACX-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	4.82% (b)	09/15/2038	2,936,472
197,337,965	BANK, Series 2021-BN35-XA	1.15% (c)(h)	08/15/2031	11,984,098
178,485,701	BANK, Series 2021-BN36-XA	1.02% (c)(h)	09/17/2064	8,728,022
15,176,000	BBCMS Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 3.24%, 3.24% Floor)	6.05% (b)	03/16/2037	12,406,293
11,001,000	BBCMS Mortgage Trust, Series 2019-BWAY-E (1 Month LIBOR USD + 2.85%, 2.85% Floor)	5.67% (b)	11/15/2034	9,708,604
29,456,500	BBCMS Mortgage Trust, Series 2021-C10-XB	1.15% (c)(h)	07/17/2054	2,004,750
21,205,000	BBCMS Mortgage Trust, Series 2021-C10-XD	1.82% (b)(c)(h)	07/17/2054	2,234,468
6,983,908	BB-UBS Trust, Series 2012-TFT-TE	3.68% (b)(c)(f)	06/07/2030	5,226,397
4,615,000	BDS Ltd., Series 2021-FL10-AS (1 Month LIBOR USD + 1.65%, 1.65% Floor)	4.64% (b)	12/18/2036	4,472,535
157,695,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.61% (c)(h)	09/17/2043	4,328,255
12,315,000	BF Mortgage Trust, Series 2019-NYT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	4.82% (b)	12/17/2035	11,000,705
165,041,500	BHMS Mortgage Trust, Series 2018-ATLS-XCP	0.00% (b)(c)(h)	07/16/2035	1,650
3,000,000	BPR Trust, Series 2021-TY-C (1 Month LIBOR USD + 1.70%, 1.70% Floor)	4.52% (b)	09/15/2038	2,807,891
13,968,000	BRSP Ltd., Series 2021-FL1-AS (1 Month LIBOR USD + 1.60%, 1.60% Floor)	4.59% (b)	08/19/2038	13,568,403
7,507,000	BSPRT Issuer Ltd., Series 2022-FL8-A (Secured Overnight Financing Rate 30 Day Average + 1.50%, 1.50% Floor)	3.79% (b)	02/17/2037	7,330,139
13,155,000	BSREP Commercial Mortgage Trust, Series 2021-DC-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	4.72% (b)	08/16/2038	12,153,932
893,900	BX Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	4.79% (b)	09/15/2037	861,126
14,384,020	BX Trust, Series 2019-MMP-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	4.72% (b)	08/15/2036	13,547,224
9,594,000	BX Trust, Series 2019-OC11-E	4.08% (b)(c)	12/11/2041	7,344,742
13,600,000	BX Trust, Series 2019-XL-E (1 Month LIBOR USD + 1.80%, 1.80% Floor)	4.62% (b)	10/15/2036	13,109,668
5,700,000	BX Trust, Series 2021-MFM1-E (1 Month LIBOR USD + 2.25%, 2.25% Floor)	5.07% (b)	01/17/2034	5,289,096
7,229,000	BX Trust, Series 2021-RISE-D (1 Month LIBOR USD + 1.75%, 1.75% Floor)	4.57% (b)	11/17/2036	6,726,046
1,250,000	BX Trust, Series 2021-SDMF-D (1 Month LIBOR USD + 1.39%, 1.39% Floor)	4.21% (b)	09/15/2034	1,154,567
3,721,807	BX Trust, Series 2021-SOAR-E (1 Month LIBOR USD + 1.80%, 1.80% Floor)	4.62% (b)	06/15/2038	3,489,723
2,915,000	BX Trust, Series 2021-VIEW-E (1 Month LIBOR USD + 3.60%, 3.60% Floor)	6.42% (b)	06/16/2036	2,692,909
1,944,000	BX Trust, Series 2021-VOLT-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	4.82% (b)	09/15/2036	1,798,804
1,900,000	BXHPP Trust, Series 2021-FILM-D (1 Month LIBOR USD + 1.50%, 1.50% Floor)	4.32% (b)	08/15/2036	1,740,094
1,650,000	BXHPP Trust, Series 2021-FILM-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	4.82% (b)	08/15/2036	1,483,779
6,029,069	Carbon Capital Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 2.85%, 2.85% Floor)	5.67% (b)	10/15/2035	5,916,792
45,343,953	CD Commercial Mortgage Trust, Series 2017-CD3-XA	1.12% (c)(h)	02/11/2050	1,463,358
53,965,529	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.38% (c)(h)	05/12/2050	2,278,587
2,950,000	CD Commercial Mortgage Trust, Series 2017-CD6-C	4.37% (c)	11/15/2050	2,557,177
20,008,588	CFCRE Commercial Mortgage Trust, Series 2016-C3-XA	1.14% (c)(h)	01/10/2048	521,982

19,703,993	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.77% (c)(h)	05/10/2058	842,158
45,883,861	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.65% (c)(h)	06/17/2050	2,374,880
16,201,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-XB	1.06% (c)(h)	06/17/2050	572,221
39,410,000	CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.85% (b)(c)(h)	02/17/2033	1,655
6,709,412	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	1.10% (c)(h)	10/11/2047	98,139
4,610,905	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.46% (c)(h)	02/12/2048	107,986
10,750,000	Citigroup Commercial Mortgage Trust, Series 2015-GC31-C	4.17% (c)	06/12/2048	9,494,574
17,883,957	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.37% (c)(h)	02/12/2049	547,417
11,694,950	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.82% (c)(h)	04/16/2049	486,609
2,519,000	Citigroup Commercial Mortgage Trust, Series 2016-P4-B	3.38%	07/12/2049	2,223,461
12,029,911	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	2.05% (c)(h)	07/10/2049	628,225
11,353,277	Citigroup Commercial Mortgage Trust, Series 2017-P7-XA	1.27% (c)(h)	04/15/2050	438,871
2,000,000	CLNC Ltd., Series 2019-FL1-B (Secured Overnight Financing Rate 1 Month + 2.01%, 1.90% Floor)	5.03% (b)	08/17/2035	1,937,192
19,958,000	CLNC Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 1 Month + 3.01%, 2.90% Floor)	6.03% (b)	08/17/2035	18,960,100
5,880,499	Commercial Mortgage Pass-Through Trust, Series 2013-CR10-XA	0.80% (c)(h)	08/10/2046	21,013
22,520,321	Commercial Mortgage Pass-Through Trust, Series 2013-CR12-XA	1.24% (c)(h)	10/15/2046	167,258
2,243,086	Commercial Mortgage Pass-Through Trust, Series 2014-CR17-XA	1.11% (c)(h)	05/10/2047	24,571
233,000	Commercial Mortgage Pass-Through Trust, Series 2014-CR19-C	4.85% (c)	08/10/2047	221,527
721,521	Commercial Mortgage Pass-Through Trust, Series 2014-FL5-D (1 Month LIBOR USD + 4.00%, 4.00% Floor)	6.82% (b)	10/17/2031	724,358
14,988,857	Commercial Mortgage Pass-Through Trust, Series 2015-CR22-XA	0.96% (c)(h)	03/12/2048	244,774
31,489,681	Commercial Mortgage Pass-Through Trust, Series 2015-CR25-XA	0.95% (c)(h)	08/12/2048	592,771
34,977,910	Commercial Mortgage Pass-Through Trust, Series 2015-CR27-XA	1.06% (c)(h)	10/13/2048	767,076
5,373,000	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-C	4.44% (c)	02/12/2048	4,947,587
8,312,141	Commercial Mortgage Pass-Through Trust, Series 2015-DC1-XA	1.13% (c)(h)	02/12/2048	145,265
9,657,000	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-B	4.48% (c)	07/10/2048	9,056,519
42,873,709	Commercial Mortgage Pass-Through Trust, Series 2015-LC21-XA	0.81% (c)(h)	07/10/2048	605,681
13,423,414	Commercial Mortgage Pass-Through Trust, Series 2016-DC2-XA	1.09% (c)(h)	02/12/2049	324,378
11,396,000	Commercial Mortgage Pass-Through Trust, Series 2018-HCLV-D (1 Month LIBOR USD + 2.18%, 2.18% Floor)	5.09% (b)	09/15/2033	10,094,629
26,016,410	CSAIL Commercial Mortgage Trust, Series 2015-C1-XA	0.96% (c)(h)	04/15/2050	354,317
6,850,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-B	4.46% (c)	11/18/2048	6,398,838
2,973,918	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	2.03% (c)(h)	01/15/2049	149,018
126,582,471	CSAIL Commercial Mortgage Trust, Series 2021-C20-XA	1.17% (c)(h)	03/17/2054	7,693,670
9,873,828	CSMC Trust, Series 2014-USA-X1	0.69% (b)(c)(h)	09/17/2037	125,292
8,697,000	CSMC Trust, Series 2020-FACT-D (1 Month LIBOR USD + 3.71%, 3.71% Floor)	6.53% (b)	10/15/2037	8,234,723
6,295,000	CSMC Trust, Series 2020-NET-D	3.83% (b)(c)	08/17/2037	5,607,962
3,350,000	CSMC Trust, Series 2021-ADV-C (1 Month LIBOR USD + 2.30%, 2.30% Floor)	5.12% (b)	07/15/2038	3,086,329
9,876,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.60%, 2.45% Floor)	5.42% (b)	06/15/2033	8,820,262
16,506,002	DBJPM Mortgage Trust, Series 2016-C1-XA	1.52% (c)(h)	05/10/2049	597,610
14,992,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	4.09% (b)(c)	12/12/2036	13,213,330
2,663,200	FREMF Mortgage Trust, Series 2016-KF18-B (1 Month LIBOR USD + 5.50%, 5.50% Floor)	8.05% (b)	05/25/2026	2,645,083
124,762,277	FREMF Mortgage Trust, Series 2017-K67-X2B	0.10% (b)(h)	09/25/2049	498,488
1,409,933	FREMF Mortgage Trust, Series 2017-KF27-B (1 Month LIBOR USD + 4.35%, 4.35% Floor)	6.90% (b)	12/25/2026	1,374,350
2,481,119	FREMF Mortgage Trust, Series 2017-KF30-B (1 Month LIBOR USD + 3.25%, 3.25% Floor)	5.80% (b)	03/25/2027	2,468,605
5,760,630	FREMF Mortgage Trust, Series 2017-KSW2-B (1 Month LIBOR USD + 2.65%, 2.65% Floor)	5.20% (b)	05/25/2027	5,764,451
845,940	FREMF Mortgage Trust, Series 2018-KF44-B (1 Month LIBOR USD + 2.15%, 2.15% Floor)	4.70% (b)	02/25/2025	841,032
1,609,074	FREMF Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	4.45% (b)	06/25/2025	1,563,615
2,406,089	FREMF Mortgage Trust, Series 2019-KF61-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	4.75% (b)	03/25/2029	2,394,851
1,778,499	FREMF Mortgage Trust, Series 2019-KF69-B (1 Month LIBOR USD + 2.30%, 2.30% Floor)	4.85% (b)	08/27/2029	1,774,713
3,784,700	FREMF Mortgage Trust, Series 2019-KF72-B (1 Month LIBOR USD + 2.10%, 2.10% Floor)	4.65% (b)	10/26/2026	3,618,183
7,810,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	4.82% (b)	09/15/2037	7,673,997
3,903,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-D (1 Month LIBOR USD + 2.40%, 2.40% Floor)	5.22% (b)	09/15/2037	3,790,055
10,700,000	Greystone Commercial Real Estate Notes, Series 2021-FL3-C (1 Month LIBOR USD + 2.00%, 2.00% Floor)	4.82% (b)	07/15/2039	9,979,184
2,314,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSD	5.07% (b)(c)	07/12/2051	1,985,862
2,893,000	GS Mortgage Securities Corporation Trust, Series 2018-GS10-WLSE	5.07% (b)(c)	07/12/2051	2,420,870
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-E (1 Month LIBOR USD + 2.35%, 2.10% Floor)	5.17% (b)	07/15/2031	4,568,554
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-F (1 Month LIBOR USD + 3.05%, 2.80% Floor)	5.87% (b)	07/15/2031	4,425,107
5,000,000	GS Mortgage Securities Corporation Trust, Series 2018-TWR-G (1 Month LIBOR USD + 4.17%, 3.93% Floor)	6.99% (b)	07/15/2031	4,145,000
10,950,000	GS Mortgage Securities Corporation Trust, Series 2021-ARDN-E (1 Month LIBOR USD + 3.35%, 3.35% Floor)	6.17% (b)	11/17/2036	10,153,834
3,538,933	GS Mortgage Securities Trust, Series 2014-GC24-XA	0.84% (c)(h)	09/12/2047	37,815
30,214,291	GS Mortgage Securities Trust, Series 2015-GC32-XA	0.86% (c)(h)	07/10/2048	488,175
8,602,150	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.91% (c)(h)	11/10/2048	170,433
14,431,902	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.89% (c)(h)	05/12/2049	689,063
24,989,323	GS Mortgage Securities Trust, Series 2016-GS3-XA	1.32% (c)(h)	10/13/2049	910,471

14,505,000	GSCG Trust, Series 2019-600C-E	4.12% (b)(c)	09/06/2034	12,787,183
6,339,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-B	4.40% (c)	07/17/2047	6,046,044
14,812,882	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1-XA	1.05% (c)(h)	01/15/2049	361,063
31,942,649	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.72% (c)(h)	12/17/2049	558,054
336,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-CFX	4.95% (b)	07/08/2033	328,529
9,040,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP-E (1 Month LIBOR USD + 2.16%, 2.16% Floor)	4.98% (b)	07/15/2036	8,510,231
1,712,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-MFP-F (1 Month LIBOR USD + 3.00%, 3.00% Floor)	5.82% (b)	07/15/2036	1,580,239
4,216,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-C	4.34% (b)	05/05/2032	3,984,580
4,314,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-D	4.60% (b)(c)	05/05/2032	4,047,826
5,040,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-E	4.60% (b)(c)	05/05/2032	4,708,524
5,287,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-F	4.60% (b)(c)	05/05/2032	4,921,150
5,775,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.60% (b)(c)	05/05/2032	5,232,826
11,575,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% (b)	01/16/2037	9,863,486
2,809,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2021-MHC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor)	4.52% (b)	04/15/2038	2,661,313
6,303,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2022-NLP-A (Secured Overnight Financing Rate 1 Month + 0.60%, 0.60% Floor)	3.44% (b)	04/15/2037	5,952,958
4,671,109	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.91% (c)(h)	02/15/2047	33,256
1,500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-B	4.63% (c)	09/17/2047	1,436,398
500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.63% (c)	09/15/2047	468,828
4,240,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	4.13% (b)(c)	09/17/2047	3,726,111
16,409,877	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.96% (c)(h)	11/18/2047	231,918
5,287,890	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.94% (b)(c)	02/18/2048	4,337,489
2,828,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-B	4.12% (c)	05/15/2048	2,629,114
14,262,598	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.72% (c)(h)	05/15/2048	170,994
22,330,885	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.58% (c)(h)	07/15/2048	227,554
9,538,636	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.97% (c)(h)	08/17/2048	183,291
15,183,675	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.29% (c)(h)	11/15/2048	297,630
7,942,000	KREF Ltd., Series 2021-FL2-B (1 Month LIBOR USD + 1.65%, 1.65% Floor)	4.59% (b)	02/17/2039	7,505,055
14,523,000	KREF Ltd., Series 2022-FL3-A (Secured Overnight Financing Rate 1 Month + 1.45%, 1.45% Floor)	4.47% (b)	02/22/2039	13,978,387
10,000,000	LCCM Trust, Series 2017-LC26-C	4.71% (b)	07/12/2050	8,755,487
6,367,000	LCCM Trust, Series 2021-FL3-AS (1 Month LIBOR USD + 1.80%, 1.80% Floor)	4.62% (b)	11/17/2036	6,193,563
2,400,000	LCCM Trust, Series 2021-FL3-B (1 Month LIBOR USD + 2.20%, 2.20% Floor)	5.02% (b)	11/17/2036	2,321,645
1,000,000	LoanCore Issuer Ltd., Series 2018-CRE1-C (1 Month LIBOR USD + 2.55%, 2.55% Floor)	5.37% (b)	05/15/2028	999,162
2,000,000	LoanCore Issuer Ltd., Series 2019-CRE2-B (1 Month LIBOR USD + 1.70%, 1.70% Floor)	4.52% (b)	05/15/2036	1,984,842
5,735,000	LoanCore Issuer Ltd., Series 2022-CRE7-A (Secured Overnight Financing Rate 30 Day Average + 1.55%, 1.55% Floor)	3.83% (b)	01/21/2037	5,552,707
6,482,603	LSTAR Commercial Mortgage Trust, Series 2016-4-XA	1.85% (b)(c)(h)	03/12/2049	160,176
64,709,518	LSTAR Commercial Mortgage Trust, Series 2017-5-X	0.95% (b)(c)(h)	03/11/2050	1,418,627
7,236,000	Med Trust, Series 2021-MDLN-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	4.82% (b)	11/15/2038	6,867,036
2,216,029	Merchants Bank of Indiana Multifamily Housing Mortgage Loan Trust, Series 2021-Q015-B (Secured Overnight Financing Rate 30 Day Average + 2.85%)	5.15% (b)	08/26/2024	2,214,282
5,150,000	MF1 Ltd., Series 2021-FL6-C (1 Month LIBOR USD + 1.85%, 1.85% Floor)	4.79% (b)	07/18/2036	4,834,197
12,550,000	MF1 Ltd., Series 2022-FL8-AS (Secured Overnight Financing Rate 30 Day Average + 1.75%, 1.75% Floor)	4.03% (b)	02/20/2037	12,161,226
11,933,000	MFT Trust, Series 2020-ABC-D	3.59% (b)(c)	02/12/2042	8,860,752
3,575,000	MKT Mortgage Trust, Series 2020-525M-F	3.04% (b)(c)	02/12/2040	2,213,817
10,600,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.30% (b)(c)	10/18/2030	8,744,644
3,215,370	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12-XA	0.71% (c)(h)	10/15/2046	9,513
10,692,255	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7-XA	1.38% (c)(h)	02/16/2046	7,709
2,852,091	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C14-XA	1.08% (c)(h)	02/15/2047	21,901
500,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.62% (c)	10/15/2047	467,207
16,413,080	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	1.31% (c)(h)	01/15/2049	462,614
711,000	Morgan Stanley Capital Trust, Series 2019-NUGS-F (1 Month LIBOR USD + 2.84%, 4.34% Floor)	5.66% (b)	12/15/2036	658,234
13,327,000	Morgan Stanley Capital Trust, Series 2019-PLND-E (1 Month LIBOR USD + 2.15%, 2.15% Floor)	4.97% (b)	05/15/2036	12,299,584
1,331,000	Morgan Stanley Capital Trust, Series 2019-PLND-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	5.62% (b)	05/15/2036	1,174,220
9,940,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD + 2.20%, 2.20% Floor)	5.02% (b)	06/15/2035	8,817,544
8,191,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ1	3.62% (b)(c)	01/15/2037	7,438,346
4,742,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ2	3.62% (b)(c)	01/15/2037	4,207,970
11,000,000	NLY Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	4.72% (b)	02/15/2036	10,983,324
6,900,000	RIAL Issuer Ltd., Series 2022-FL8-A (Secured Overnight Financing Rate 1 Month + 2.25%, 2.25% Floor)	5.27% (b)	01/19/2037	6,811,266
12,540,000	RLGH Trust, Series 2021-TROT-D (1 Month LIBOR USD + 1.71%, 1.71% Floor)	4.53% (b)	04/15/2036	11,758,359
1,500,000	SFO Commercial Mortgage Trust, Series 2021-555-C (1 Month LIBOR USD + 1.80%, 1.80% Floor)	4.62% (b)	05/17/2038	1,403,807
168,062,650	SLG Office Trust, Series 2021-OVA-X	0.26% (b)(c)(h)	07/17/2041	2,795,621
32,470,075	SLIDE, Series 2018-FUN-XCP	0.00% (b)(c)(h)	12/15/2022	325
16,320,871	SMR Mortgage Trust, Series 2022-IND-A (Secured Overnight Financing Rate 1 Month + 1.65%, 1.65% Floor)	4.50% (b)	02/15/2039	15,668,901
16,035,000	Soho Trust, Series 2021-SOHO-B	2.79% (b)(c)	08/12/2038	12,194,807
3,500,000	SREIT Trust, Series 2021-MFP-D (1 Month LIBOR USD + 1.58%, 1.58% Floor)	4.40% (b)	11/15/2038	3,290,333
8,500,000	SREIT Trust, Series 2021-MFP-E (1 Month LIBOR USD + 2.03%, 2.03% Floor)	4.84% (b)	11/15/2038	7,951,842
459,000	STWD Ltd., Series 2019-FL1-C (Secured Overnight Financing Rate 1 Month + 2.06%, 1.95% Floor)	4.99% (b)	07/15/2038	441,784

8,744,000	STWD Ltd., Series 2019-FL1-D (Secured Overnight Financing Rate 1 Month + 2.46%, 2.35% Floor)	5.39% (b)	07/15/2038	8,643,951
4,376,054	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.48%, 3.18% Floor)	6.12% (b)	11/13/2034	4,116,328
11,630,000	TRTX Issuer Ltd., Series 2022-FL5-A (Secured Overnight Financing Rate 30 Day Average + 1.65%, 1.65% Floor)	3.94% (b)	02/17/2039	11,373,652
3,870,000	UBS Commercial Mortgage Trust, Series 2017-C1-B	4.04%	06/17/2050	3,383,733
2,034,000	UBS Commercial Mortgage Trust, Series 2017-C1-XB	1.11% (c)(h)	06/17/2050	77,441
1,500,000	UBS Commercial Mortgage Trust, Series 2017-C4-C	4.68% (c)	10/17/2050	1,310,847
77,394,864	UBS Commercial Mortgage Trust, Series 2018-C13-XA	0.90% (c)(h)	10/17/2051	2,359,723
6,009,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.87% (c)	02/17/2051	5,299,516
1,067,000	UBS Commercial Mortgage Trust, Series 2018-C9-C	5.12% (c)	03/17/2051	931,143
5,893,630	VMC Finance LLC, Series 2019-FL3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	5.59% (b)	09/15/2036	5,720,935
1,000,000	VMC Finance LLC, Series 2022-FL5-A (Secured Overnight Financing Rate 30 Day Average + 1.90%, 1.90% Floor)	4.18% (b)	02/18/2039	976,160
540,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/17/2047	508,358
9,853,681	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	0.99% (c)(h)	02/18/2048	155,808
50,157,700	Wells Fargo Commercial Mortgage Trust, Series 2015-C30-XA	1.03% (c)(h)	09/17/2058	1,036,945
2,651,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-C	4.42% (c)	07/17/2058	2,436,713
23,676,377	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.77% (c)(h)	07/17/2058	329,582
10,713,641	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-XA	1.75% (c)(h)	03/15/2059	458,933
3,546,000	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-C	4.53% (c)	11/18/2049	3,169,466
21,254,519	Wells Fargo Commercial Mortgage Trust, Series 2016-NXS6-XA	1.73% (c)(h)	11/18/2049	975,793
68,696,127	Wells Fargo Commercial Mortgage Trust, Series 2017-C38-XA	1.12% (c)(h)	07/15/2050	2,425,887
22,544,654	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-XA	1.75% (c)(h)	08/15/2052	1,659,023
70,533,361	Wells Fargo Commercial Mortgage Trust, Series 2020-C57-XA	2.22% (c)(h)	08/15/2053	7,861,521
63,111,090	Wells Fargo Commercial Mortgage Trust, Series 2021-C59-XA	1.67% (c)(h)	04/17/2054	5,431,075
272,707	Wells Fargo Commercial Mortgage Trust, Series 2021-SAVE-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	5.32% (b)	02/15/2040	253,114
5,250,000	Wells Fargo Commercial Mortgage Trust, Series 2022-ONL-A	3.86% (b)	12/16/2039	4,744,744
2,611,922	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	1.13% (c)(h)	03/15/2047	22,909
6,671,698	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.17% (c)(h)	08/16/2047	99,547
<b>Total Non-Agency Commercial Mortgage Backed Obligations (Cost \$898,778,388)</b>				<b>779,241,161</b>

#### Non-Agency Residential Collateralized Mortgage Obligations - 16.6%

5,251,075	ACE Securities Corporation Home Equity Loan Trust, Series 2006-CW1-A2D (1 Month LIBOR USD + 0.52%, 0.52% Floor)	3.60%	07/25/2036	4,393,197
7,363,586	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A2B (1 Month LIBOR USD + 0.12%, 0.12% Floor)	3.20%	11/25/2036	3,358,846
5,569,613	Adjustable Rate Mortgage Trust, Series 2006-1-6A1 (1 Month LIBOR USD + 0.26%, 0.26% Floor)	3.34%	03/25/2036	3,599,938
5,359,391	AJAX Mortgage Loan Trust, Series 2021-C-A	2.12% (b)(g)	01/25/2061	4,964,173
2,517,798	American Home Mortgage Investment Trust, Series 2004-2-M1 (1 Month LIBOR USD + 0.90%, 0.90% Floor, 11.00% Cap)	3.98%	02/25/2044	2,291,041
6,000,000	Angel Oak Mortgage Trust LLC, Series 2019-1-M1	4.50% (b)(c)	11/25/2048	5,880,025
2,719,257	Angel Oak Mortgage Trust LLC, Series 2020-2-A1A	2.53% (b)(c)	01/25/2065	2,526,036
2,749,904	Angel Oak Mortgage Trust LLC, Series 2020-4-A1	1.47% (b)(c)	05/25/2065	2,548,159
509,376	Angel Oak Mortgage Trust LLC, Series 2020-6-A3	1.78% (b)(c)	05/25/2065	439,987
8,441,362	Angel Oak Mortgage Trust LLC, Series 2021-7-A1	1.98% (b)(c)	10/25/2066	7,038,117
1,238,964	Arroyo Mortgage Trust, Series 2019-1-A1	3.81% (b)(c)	01/25/2049	1,168,412
675,445	Arroyo Mortgage Trust, Series 2019-2-A2	3.50% (b)(c)	04/25/2049	634,130
4,970,859	Arroyo Mortgage Trust, Series 2019-3-A3	3.42% (b)(c)	10/25/2048	4,628,419
1,144,985	Banc of America Funding Trust, Series 2006-7-T2A1	5.88% (c)	10/25/2036	990,696
10,950,188	Banc of America Funding Trust, Series 2015-R2-4A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	3.00% (b)	09/29/2036	8,926,667
2,298,397	Banc of America Funding Trust, Series 2015-R2-9A2	3.36% (b)(d)	03/27/2037	2,116,262
1,178,907	Banc of America Mortgage Trust, Series 2005-I-2A5	3.45% (c)	10/25/2035	1,114,815
2,585,473	Banc of America Mortgage Trust, Series 2007-3-1A1	6.00%	09/25/2037	2,240,944
6,852,585	BCAP LLC Trust, Series 2009-RR4-7A2	6.00% (b)(c)	03/26/2037	3,074,141
1,375,717	BCAP LLC Trust, Series 2012-RR1-3A4	5.50% (b)(c)	10/26/2035	990,030
344,770	Bellemeade Ltd., Series 2018-3A-M1B (1 Month LIBOR USD + 1.85%, 1.85% Floor)	4.93% (b)	10/25/2028	344,140
19,354,389	BRAVO Residential Funding Trust, Series 2021-B-A1	2.12% (b)(g)	04/25/2069	18,377,376
3,739,893	BRAVO Residential Funding Trust, Series 2021-NQM2-A3	1.44% (b)(c)	03/25/2060	3,555,057
9,185,558	BRAVO Residential Funding Trust, Series 2022-RPL1-A1	2.75% (b)(c)	09/25/2061	8,256,652
773,104	CHL Mortgage Pass-Through Trust, Series 2005-10-A2	5.50%	05/25/2035	632,747
10,060,367	CHL Mortgage Pass-Through Trust, Series 2006-20-1A18 (1 Month LIBOR USD + 0.65%, 0.65% Floor, 6.00% Cap)	3.73%	02/25/2037	4,126,157
1,700,854	CHL Mortgage Pass-Through Trust, Series 2006-21-A10	5.75%	02/25/2037	881,427
574,900	CHL Mortgage Pass-Through Trust, Series 2007-14-A15	6.50%	09/25/2037	344,971
1,903,325	Citigroup Mortgage Loan Trust, Series 2020-EXPI-A1A	1.80% (b)(c)	04/25/2060	1,758,301
695,052	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	609,001
198,156	COLT Mortgage Loan Trust, Series 2020-3-A3	2.38% (b)(c)	04/27/2065	187,345
3,394,698	COLT Mortgage Loan Trust, Series 2021-1R-A1	0.86% (b)(c)	05/25/2065	2,998,891
6,109,230	COLT Mortgage Loan Trust, Series 2021-5-A1	1.73% (b)(c)	11/25/2066	5,196,800
6,705,931	COLT Mortgage Loan Trust, Series 2022-2-A1	2.99% (b)(g)	12/31/2049	5,962,699
329,243	Countrywide Alternative Loan Trust, Series 2005-23CB-A15	5.50%	07/25/2035	269,133
1,129,139	Countrywide Alternative Loan Trust, Series 2005-28CB-1A6	5.50%	08/25/2035	991,327
4,403,978	Countrywide Alternative Loan Trust, Series 2005-49CB-A6	5.50%	11/25/2035	3,088,081
1,591,679	Countrywide Alternative Loan Trust, Series 2005-61-1A2 (1 Month LIBOR USD + 0.74%, 0.74% Floor)	3.82%	12/25/2035	1,397,115
7,925,440	Countrywide Alternative Loan Trust, Series 2005-62-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor)	3.68%	12/25/2035	6,146,528
8,130,674	Countrywide Alternative Loan Trust, Series 2006-16CB-A5	6.00%	06/25/2036	5,108,371

1,554,700	Countrywide Alternative Loan Trust, Series 2006-32CB-A21	5.50%	11/25/2036	925,047
2,249,302	Countrywide Alternative Loan Trust, Series 2006-34-A6	6.25%	11/25/2046	1,147,224
5,709,421	Countrywide Alternative Loan Trust, Series 2006-36T2-1A3	5.75%	12/25/2036	2,525,579
1,471,466	Countrywide Alternative Loan Trust, Series 2006-J4-2A9	6.00%	07/25/2036	961,206
1,562,392	Countrywide Alternative Loan Trust, Series 2006-J6-A5	6.00%	09/25/2036	895,264
3,239,286	Countrywide Alternative Loan Trust, Series 2006-OA12-A1B (1 Month LIBOR USD + 0.19%, 0.19% Floor)	3.18%	09/20/2046	3,104,118
4,292,887	Countrywide Alternative Loan Trust, Series 2006-OA21-A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	3.18%	03/20/2047	3,426,304
11,484,671	Countrywide Alternative Loan Trust, Series 2007-12T1-A11	6.00%	06/25/2037	5,909,313
10,303,639	Countrywide Alternative Loan Trust, Series 2007-12T1-A5	6.00%	06/25/2037	5,301,626
308,114	Countrywide Alternative Loan Trust, Series 2007-15CB-A7	6.00%	07/25/2037	204,604
4,432,378	Countrywide Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	2,582,120
11,189,869	Countrywide Alternative Loan Trust, Series 2007-9T1-1A6	6.00%	05/25/2037	5,970,780
2,452	Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1	4.50%	10/25/2022	739
1,173,379	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	6.00%	12/25/2035	886,079
52,664	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5	6.00%	12/25/2035	42,118
514,686	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9	5.50%	10/25/2035	312,751
2,018,813	Credit Suisse Mortgage Capital Certificates, Series 2020-SPT1-A1	1.62% (b)(g)	04/25/2065	1,986,531
46,498,741	Credit Suisse Mortgage-Backed Trust, Series 2019-RP10-A1	2.94% (b)(c)	12/25/2059	45,352,515
8,759,967	CSMC Trust, Series 2009-8R-8A2	6.00% (b)(c)	03/26/2037	3,892,890
504,074	CSMC Trust, Series 2011-12R-3A5	3.40% (b)(c)	07/27/2036	489,195
7,572,985	CSMC Trust, Series 2020-RPL2-A12	3.45% (b)(c)	02/25/2060	7,421,442
5,388,195	CSMC Trust, Series 2020-RPL3-A1	2.69% (b)(c)	03/25/2060	5,209,975
566,478	CSMC Trust, Series 2021-JR1-A1	2.47% (b)(c)	09/27/2066	540,210
18,904,294	CSMC Trust, Series 2022-NQM1-A1	2.27% (b)(c)	11/25/2066	16,283,785
7,063,355	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR4-A1 (1 Month LIBOR USD + 0.26%, 0.26% Floor)	3.34%	12/25/2036	2,648,086
4,686,975	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR4-A2 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 10.50% Cap)	3.46%	12/25/2036	1,764,577
213,769	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA2-A1 (12 Month US Treasury Average + 0.77%, 0.77% Floor)	1.87%	04/25/2047	189,057
437,278	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A1A	6.01% (c)	10/25/2036	373,232
380,878	Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2	6.56% (b)(c)	07/28/2037	312,404
5,392,625	GCAT Trust, Series 2020-3-A1	2.98% (b)(g)	09/25/2025	5,222,107
3,660,662	GCAT Trust, Series 2020-NQM2-A1	1.56% (b)(g)	04/25/2065	3,317,413
7,812,395	GCAT Trust, Series 2021-NQM4-A3	1.56% (b)(c)	08/25/2066	6,406,848
461,134	GS Mortgage-Backed Securities Trust, Series 2019-SL1-A1	2.63% (b)(c)	01/25/2059	459,416
5,483,687	GSA Home Equity Trust, Series 2006-19-A3A (1 Month LIBOR USD + 0.48%, 0.48% Floor)	3.56%	12/25/2036	2,351,484
336,899	GSR Mortgage Loan Trust, Series 2006-2F-3A4	6.00%	02/25/2036	169,704
2,421,543	Harborview Mortgage Loan Trust, Series 2006-1-2A1A (1 Month LIBOR USD + 0.48%, 0.48% Floor)	3.47%	03/19/2036	2,169,705
826,040	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.54%, 0.54% Floor, 11.50% Cap)	3.62%	02/25/2037	739,313
707,182	IndyMac INDX Mortgage Loan Trust, Series 2006-AR5-2A1	3.14% (c)	05/25/2036	656,327
33,015,012	JP Morgan Alternative Loan Trust, Series 2005-S1-1A4	6.00%	12/25/2035	14,435,738
3,845,969	JP Morgan Alternative Loan Trust, Series 2007-S1-A2 (1 Month LIBOR USD + 0.68%, 0.68% Floor, 11.50% Cap)	3.76%	06/25/2037	3,683,883
11,616,597	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC2-A5 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	3.58%	06/25/2036	5,807,016
6,223,542	JP Morgan Resecuritization Trust, Series 2014-4-1C	0.00% (b)(c)	01/26/2036	2,009,377
18,113,235	Legacy Mortgage Asset Trust, Series 2020-GS3-A1	3.25% (b)(g)	05/25/2060	17,923,812
5,411,614	Legacy Mortgage Asset Trust, Series 2020-GS4-A1	3.25% (b)(g)	02/25/2060	5,289,604
1,775,301	Legacy Mortgage Asset Trust, Series 2020-SL1-A	2.73% (b)(g)	01/25/2060	1,730,938
3,030,639	Legacy Mortgage Asset Trust, Series 2021-GS1-A1	1.89% (b)(g)	10/25/2066	2,807,276
13,795,469	Legacy Mortgage Asset Trust, Series 2021-GS3-A1	1.75% (b)(g)	07/25/2061	12,631,397
26,075,586	Legacy Mortgage Asset Trust, Series 2021-GS4-A1	1.65% (b)(g)	11/25/2060	23,960,105
196,079	Lehman Mortgage Trust, Series 2006-1-A3	5.50%	02/25/2036	110,510
9,754,425	Lehman Mortgage Trust, Series 2007-15N-3A1 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	3.33%	08/25/2047	8,149,541
15,823,821	Lehman Mortgage Trust, Series 2007-4N-1A3 (1 Month LIBOR USD + 0.48%, 0.48% Floor)	3.56%	03/25/2047	14,019,494
10,000,000	LHOME Mortgage Trust, Series 2021-RTL1-A1	2.09% (b)(c)	02/25/2026	9,647,828
16,826,959	Long Beach Mortgage Loan Trust, Series 2006-11-2A2 (1 Month LIBOR USD + 0.10%, 0.10% Floor)	3.18%	12/25/2036	6,709,843
10,051,111	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.38%, 0.38% Floor)	3.46%	03/25/2046	4,273,263
76,071	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	3.21% (c)	04/25/2036	45,839
1,613,575	MASTR Adjustable Rate Mortgages Trust, Series 2006-OA2-4A1A (12 Month US Treasury Average + 0.85%, 0.85% Floor)	1.95%	12/25/2046	1,436,361
342,629	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A6	6.00%	03/25/2037	143,253
1,206,046	Merrill Lynch Mortgage Investors Trust, Series 2006-AF1-AF2C	6.25%	08/25/2036	579,873
36,657,798	Merrill Lynch Mortgage Investors Trust, Series 2006-RM2-A1A (1 Month LIBOR USD + 0.37%, 0.37% Floor)	3.45%	05/25/2037	12,112,975
4,617,439	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A2A (1 Month LIBOR USD + 0.24%, 0.24% Floor)	3.32%	02/25/2037	1,563,645
7,139,928	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A2B (1 Month LIBOR USD + 0.42%, 0.42% Floor)	3.50%	02/25/2037	2,419,004
5,899,265	MFA Trust, Series 2021-NQM2-A3	1.47% (b)(c)	11/25/2064	4,811,462
237,277	Morgan Stanley Mortgage Loan Trust, Series 2006-2-7A1	5.47% (c)	02/25/2036	143,505
553,509	Morgan Stanley Residential Mortgage Loan Trust, Series 2020-RPL1-A1	2.69% (b)(c)	10/25/2060	529,845
17,882,209	New York Mortgage Trust, Series 2020-SP2-A1	2.94% (b)(c)	10/25/2060	17,254,683

25,000,000	New York Mortgage Trust, Series 2021-BPL1-A1	2.24% (b)(g)	05/25/2026	23,667,427
4,287,620	Nomura Resecuritization Trust, Series 2015-8R-4A4	2.24% (b)(c)	11/26/2047	3,505,500
502,083	OBX Trust, Series 2020-EXP2-A3	2.50% (b)(c)	05/25/2060	445,064
3,473,620	OBX Trust, Series 2021-NQM2-A3	1.56% (b)(c)	05/25/2061	2,897,598
7,033,418	OBX Trust, Series 2022-NQM1-A1	2.31% (b)(c)	11/25/2061	6,073,201
2,901,375	Pretium Mortgage Credit Partners LLC, Series 2021-NPL1-A1	2.24% (b)(g)	09/29/2060	2,760,681
3,613,086	Pretium Mortgage Credit Partners LLC, Series 2021-NPL2-A1	1.99% (b)(g)	06/29/2060	3,377,695
30,654,356	Pretium Mortgage Credit Partners LLC, Series 2021-NPL3-A1	1.87% (b)(g)	07/25/2051	27,424,905
26,341,517	Pretium Mortgage Credit Partners LLC, Series 2021-RN1-A1	1.99% (b)(g)	02/25/2061	24,715,524
6,454,124	Pretium Mortgage Credit Partners LLC, Series 2021-RN2-A1	1.74% (b)(g)	07/25/2051	5,941,777
7,089,786	Pretium Mortgage Credit Partners LLC, Series 2022-NPL2-A1	5.24% (b)(g)	04/25/2052	6,846,093
19,738,633	PRPM LLC, Series 2021-2-A1	2.12% (b)(c)	03/25/2026	18,526,768
8,361,579	PRPM LLC, Series 2021-4-A1	1.87% (b)(g)	04/25/2026	7,701,411
6,514,612	PRPM LLC, Series 2021-6-A1	1.79% (b)(g)	07/25/2026	6,024,887
12,735,068	PRPM LLC, Series 2021-7-A1	1.87% (b)(g)	08/25/2026	11,733,642
8,898,082	PRPM LLC, Series 2022-1-A1	3.72% (b)(g)	02/25/2027	8,324,073
673,097	RBSSP Resecuritization Trust, Series 2009-2-3A2 (1 Month LIBOR USD + 0.50%, 0.50% Floor)	2.94% (b)	04/26/2035	611,528
554,651	Residential Accredit Loans, Inc., Series 2006-QS12-2A3	6.00%	09/25/2036	443,679
1,455,984	Residential Accredit Loans, Inc., Series 2007-QS4-3A4	6.00%	03/25/2037	1,173,048
1,813,058	Residential Accredit Loans, Inc., Series 2007-QS4-3A9	6.00%	03/25/2037	1,460,687
1,234,743	Residential Accredit Loans, Inc., Series 2007-QS8-A3 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	3.68%	06/25/2037	960,209
810,734	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	654,198
4,866,803	Residential Asset Securities Corporation, Series 2004-KS7-A2A (1 Month LIBOR USD + 0.58%, 0.58% Floor)	3.66%	08/25/2034	4,473,098
688,541	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	308,351
2,102,483	Residential Asset Securitization Trust, Series 2006-A6-1A4	6.00%	07/25/2036	651,171
4,679,675	Residential Funding Mortgage Securities Trust, Series 2007-S1-A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	3.68%	01/25/2037	3,630,632
5,394,000	Residential Mortgage Loan Trust, Series 2019-2-M1	3.86% (b)(c)	05/25/2059	5,076,146
6,095,027	Securitized Asset Backed Receivables LLC Trust, Series 2006-WM3-A1 (1 Month LIBOR USD + 0.10%, 0.10% Floor)	3.18%	10/25/2036	2,277,684
1,830,060	Soundview Home Loan Trust, Series 2007-OPT3-2A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	3.26%	08/25/2037	1,770,530
13,953,904	Specialty Underwriting & Residential Finance Trust, Series 2006-BC4-A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	3.36%	09/25/2037	12,585,048
8,000,000	Starwood Mortgage Residential Trust, Series 2020-2-M1E	3.00% (b)	04/25/2060	7,964,913
31,935,384	Starwood Mortgage Residential Trust, Series 2021-5-A1	1.92% (b)(c)	09/25/2066	26,342,470
1,345,121	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	3.26% (c)	12/25/2035	1,210,485
25,275,205	Toorak Mortgage Corporation Ltd., Series 2020-1-A1	2.73% (b)(g)	03/25/2023	25,145,677
13,010,768	VCAT LLC, Series 2021-NPL1-A1	2.29% (b)(g)	12/26/2050	12,507,322
14,118,008	VCAT LLC, Series 2021-NPL4-A1	1.87% (b)(g)	08/25/2051	13,038,092
7,254,179	VCAT LLC, Series 2021-NPL5-A1	1.87% (b)(g)	08/25/2051	6,639,241
3,705,125	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% (b)(c)	10/25/2048	3,591,581
3,489,593	Velocity Commercial Capital Loan Trust, Series 2020-1-M2	2.98% (b)(c)	02/25/2050	3,111,132
2,735,901	Velocity Commercial Capital Loan Trust, Series 2021-1-M2	2.26% (b)(c)	05/25/2051	2,044,248
1,986,015	Velocity Commercial Capital Loan Trust, Series 2021-2-M2	2.20% (b)(c)	08/25/2051	1,575,644
2,861,738	Verus Securitization Trust, Series 2020-4-A1	1.50% (b)(g)	05/25/2065	2,730,112
314,852	Verus Securitization Trust, Series 2020-4-A3	2.32% (b)(g)	05/25/2065	302,383
1,500,000	Verus Securitization Trust, Series 2020-INV1-A2	3.04% (b)(c)	03/25/2060	1,438,683
69,194	Verus Securitization Trust, Series 2020-NPL1-A1	3.60% (b)(g)	08/25/2050	69,023
16,706,059	Verus Securitization Trust, Series 2021-7-A1	1.83% (b)(c)	10/25/2066	14,217,486
2,835,821	Verus Securitization Trust, Series 2021-R1-A3	1.26% (b)(c)	10/25/2063	2,603,080
20,576,734	Verus Securitization Trust, Series 2022-3-A1	4.13% (b)(g)	02/25/2067	18,948,588
5,212,560	VOLT LLC, Series 2021-NP10-A1	1.99% (b)(g)	05/25/2051	4,813,068
8,131,633	VOLT LLC, Series 2021-NP11-A1	1.87% (b)(g)	08/25/2051	7,410,426
13,347,042	VOLT LLC, Series 2021-NPL1-A1	1.89% (b)(g)	02/27/2051	12,182,507
1,211,241	VOLT LLC, Series 2021-NPL2-A1	1.89% (b)(g)	02/27/2051	1,130,045
5,719,642	VOLT LLC, Series 2021-NPL5-A1	2.12% (b)(g)	03/27/2051	5,272,794
3,216,778	VOLT LLC, Series 2021-NPL6-A1	2.24% (b)(g)	04/25/2051	2,947,150
28,627,912	VOLT LLC, Series 2021-NPL8-A1	2.12% (b)(g)	04/25/2051	26,613,621
6,606,402	Washington Mutual Asset-Backed Certificates Trust, Series 2006-HE5-2A2 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	3.26%	10/25/2036	2,848,465
2,426,187	Washington Mutual Asset-Backed Certificates Trust, Series 2006-HE5-2A3 (1 Month LIBOR USD + 0.23%, 0.23% Floor)	3.31%	10/25/2036	1,046,206
1,122,774	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-8-2CB3 (1 Month LIBOR USD + 0.41%, 0.41% Floor, 5.50% Cap)	3.49%	10/25/2035	1,061,705
3,409,379	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-AR4-A5	2.98% (c)	04/25/2035	3,219,498
78,487	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-5-1A5	6.00%	07/25/2036	59,737
2,976,437	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR10-2A1	3.55% (c)	09/25/2036	2,509,024
12,176,303	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-AR18-1A1	2.57% (c)	01/25/2037	10,892,989
1,746,269	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2007-HE4-2A3 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	3.25%	07/25/2047	1,137,312
589,680	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	512,451
2,305,880	Wells Fargo Mortgage Backed Securities Trust, Series 2007-15-A1	6.00%	11/25/2037	1,921,978
7,646,810	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR6-A2	4.25% (c)	10/25/2037	6,855,893
<b>Total Non-Agency Residential Collateralized Mortgage Obligations (Cost \$993,533,457)</b>				<b>881,494,596</b>

#### US Corporate Bonds - 7.7%

3,810,000	AbbVie, Inc.	2.30%	11/21/2022	3,801,025
2,340,000	AbbVie, Inc.	2.60%	11/21/2024	2,228,546
890,000	American Express Company	3.38%	05/03/2024	868,331

1,899,000	American Express Company (3 Month LIBOR USD + 0.65%)	3.69%	02/27/2023	1,899,436
3,310,000	American Express Company (Secured Overnight Financing Rate + 0.93%)	3.76%	03/04/2025	3,307,979
3,400,000	Amgen, Inc.	3.63%	05/22/2024	3,342,814
2,730,000	Amgen, Inc.	3.13%	05/01/2025	2,619,137
9,290,000	Athene Global Funding	3.45% (b)(d)	05/24/2024	9,117,743
2,790,000	Atmos Energy Corporation	0.63%	03/09/2023	2,746,131
1,925,000	Avery Dennison Corporation	0.85%	08/15/2024	1,783,128
8,205,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	3.95%	03/05/2024	8,190,875
3,985,000	Bank of America Corporation (Secured Overnight Financing Rate + 0.69%)	3.17%	04/22/2025	3,921,758
3,350,000	Bank of America Corporation (Secured Overnight Financing Rate + 1.10%)	3.62%	04/25/2025	3,338,127
2,605,000	Boeing Company	4.51%	05/01/2023	2,596,626
425,000	Boeing Company	4.88%	05/01/2025	415,105
2,795,000	Brighthouse Financial Global Funding	0.60% (b)	06/28/2023	2,708,571
2,621,000	Broadcom, Inc.	3.15%	11/15/2025	2,462,965
540,000	Broadcom, Inc.	3.88%	01/15/2027	497,483
6,125,000	Campbell Soup Company	3.95%	03/15/2025	5,963,852
3,160,000	Capital One Financial Corporation (Secured Overnight Financing Rate + 2.16%)	4.99%	07/24/2026	3,091,073
8,787,000	Cardinal Health, Inc.	3.08%	06/15/2024	8,494,226
767,000	Cardinal Health, Inc.	3.50%	11/15/2024	742,009
4,880,000	Caterpillar Financial Services Corporation	3.65%	08/12/2025	4,746,911
6,140,000	Charles Schwab Corporation	3.88% (d)	03/03/2027	6,098,613
2,205,000	Cigna Corporation	0.61%	03/15/2024	2,077,213
4,227,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	4.11%	06/01/2024	4,232,880
2,050,000	Citigroup, Inc. (Secured Overnight Financing Rate + 0.53%)	1.28%	11/03/2025	1,874,133
6,070,000	Conagra Brands, Inc.	4.30%	05/01/2024	5,977,298
279,000	Dell International LLC	5.45%	06/15/2023	279,787
2,162,000	Dell International LLC	4.00%	07/15/2024	2,123,964
3,505,000	Dell International LLC	5.85%	07/15/2025	3,535,336
3,225,000	Dollar General Corporation	4.15%	11/01/2025	3,130,137
5,513,000	Dollar Tree, Inc.	4.00%	05/15/2025	5,347,676
9,145,000	Elevance Health, Inc.	3.50%	08/15/2024	8,952,172
5,210,000	Energy Transfer LP	5.88%	01/15/2024	5,223,652
749,000	Energy Transfer LP	4.50%	04/15/2024	737,728
6,735,000	Entergy Corporation	0.90%	09/15/2025	5,932,023
6,640,000	Equinix, Inc.	1.25%	07/15/2025	5,944,482
5,919,000	Expedia Group, Inc.	6.25% (b)	05/01/2025	5,963,899
6,138,000	Exxon Mobil Corporation	1.57%	04/15/2023	6,052,108
3,040,000	General Mills, Inc.	4.00%	04/17/2025	2,970,839
6,020,000	General Motors Financial Company, Inc.	5.25%	03/01/2026	5,865,272
6,185,000	Goldman Sachs Group, Inc.	3.50%	04/01/2025	5,914,707
6,042,000	HCA, Inc.	5.00%	03/15/2024	6,006,179
5,313,000	Hyatt Hotels Corporation	1.30%	10/01/2023	5,113,322
3,695,000	Hyundai Capital America	2.85% (b)	11/01/2022	3,689,883
2,570,000	Hyundai Capital America	1.00% (b)	09/17/2024	2,349,958
6,110,000	JPMorgan Chase & Company	3.90%	07/15/2025	5,913,263
3,835,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 0.42%)	0.56%	02/16/2025	3,587,613
8,475,000	JPMorgan Chase & Company (Secured Overnight Financing Rate + 1.32%)	3.80%	04/26/2026	8,425,615
6,400,000	Keurig Dr Pepper, Inc.	0.75%	03/15/2024	6,032,749
680,000	Kinder Morgan, Inc.	4.30%	06/01/2025	663,861
1,735,000	Lowe's Companies, Inc.	4.40%	09/08/2025	1,709,793
6,300,000	Magallanes, Inc.	3.79% (b)	03/15/2025	5,954,083
6,105,000	Marriott International, Inc.	3.60%	04/15/2024	5,965,078
6,060,000	Marsh & McLennan Companies, Inc.	3.88%	03/15/2024	5,979,600
1,880,000	Martin Marietta Materials, Inc.	0.65%	07/15/2023	1,815,957
2,310,000	McDonald's Corporation	3.35%	04/01/2023	2,296,275
1,435,000	McDonald's Corporation	3.38%	05/26/2025	1,379,987
2,515,000	McDonald's Corporation	1.45%	09/01/2025	2,295,605
6,401,000	Microchip Technology, Inc.	0.97%	02/15/2024	6,035,439
6,180,000	Morgan Stanley (Secured Overnight Financing Rate + 0.46%)	0.53%	01/25/2024	6,080,278
6,200,000	Morgan Stanley (Secured Overnight Financing Rate + 0.62%)	0.73%	04/05/2024	6,051,584
4,851,000	Mosaic Company	4.25%	11/15/2023	4,814,273
500,000	Mylan, Inc.	3.13% (b)	01/15/2023	497,424
2,455,000	New York Life Global Funding	3.60% (b)	08/05/2025	2,378,351
1,825,000	NextEra Energy Capital Holdings, Inc.	4.20%	06/20/2024	1,803,233
605,000	NextEra Energy Capital Holdings, Inc.	4.26%	09/01/2024	596,723
1,630,000	Nissan Motor Acceptance Company LLC	1.13% (b)	09/16/2024	1,482,698
4,545,000	Northrop Grumman Corporation	3.25%	08/01/2023	4,506,317
303,000	Northrop Grumman Corporation	2.93%	01/15/2025	289,191
6,405,000	NVIDIA Corporation	0.58%	06/14/2024	5,987,715
4,615,000	Omnicom Group, Inc.	3.65%	11/01/2024	4,502,363
3,330,000	Pacific Gas and Electric Company	3.25%	02/16/2024	3,216,175
2,800,000	Pacific Gas and Electric Company	4.95%	06/08/2025	2,721,241
2,780,000	Parker-Hannifin Corporation	3.65%	06/15/2024	2,721,039
6,345,000	Penske Truck Leasing Company LP	2.70% (b)	11/01/2024	5,981,809
6,160,000	PepsiCo, Inc.	0.75%	05/01/2023	6,045,197
1,865,000	Phillips 66	3.85%	04/09/2025	1,809,337
1,570,000	Phillips 66	1.30%	02/15/2026	1,372,958
1,130,000	Pioneer Natural Resources Company	0.55%	05/15/2023	1,102,993
2,185,000	Pioneer Natural Resources Company	1.13%	01/15/2026	1,912,591
4,730,000	Public Service Enterprise Group, Inc.	0.84%	11/08/2023	4,512,945
6,267,000	Republic Services, Inc.	2.50%	08/15/2024	5,988,705
6,170,000	Royalty Pharma PLC	0.75%	09/02/2023	5,911,319
140,000	Royalty Pharma PLC	1.20%	09/02/2025	123,895

2,910,000	Sabine Pass Liquefaction LLC	5.63%	03/01/2025	2,910,287
6,030,000	Schlumberger Holdings Corporation	3.75% (b)	05/01/2024	5,914,751
2,461,000	Shire Acquisitions Investments Ireland DAC	2.88%	09/23/2023	2,408,063
5,025,000	Simon Property Group LP	2.00%	09/13/2024	4,750,011
6,100,000	Southern California Edison Company	3.82% (d)	04/01/2024	6,007,663
2,720,000	Synchrony Financial	4.38%	03/19/2024	2,673,055
3,295,000	Synchrony Financial	4.25%	08/15/2024	3,215,573
4,380,000	Thermo Fisher Scientific, Inc.	0.80%	10/18/2023	4,216,036
3,060,000	Toyota Motor Credit Corporation	3.65%	08/18/2025	2,965,407
6,300,000	Triton Container International Ltd.	0.80% (b)	08/01/2023	6,014,185
3,083,000	Truist Financial Corporation (Secured Overnight Financing Rate + 0.40%)	3.27%	06/09/2025	3,021,425
1,815,000	UnitedHealth Group, Inc.	0.55%	05/15/2024	1,703,497
1,885,000	UnitedHealth Group, Inc.	3.70%	05/15/2027	1,795,696
6,075,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	4.01%	05/15/2025	6,109,649
2,072,000	Viatis, Inc.	1.65%	06/22/2025	1,844,319
2,410,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.32%)	3.77%	04/25/2026	2,398,881
2,425,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.56%)	4.54%	08/15/2026	2,347,318
6,195,000	Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	6,051,214
6,120,000	Welltower, Inc.	3.63%	03/15/2024	5,983,141
3,000,000	Williams Companies, Inc.	4.55%	06/24/2024	2,972,783
3,370,000	Workday, Inc.	3.50%	04/01/2027	3,122,147
6,480,000	Zimmer Biomet Holdings, Inc.	1.45%	11/22/2024	5,997,867
<b>Total US Corporate Bonds (Cost \$428,279,405)</b>				<b>409,165,352</b>

#### US Government and Agency Mortgage Backed Obligations - 2.8%

517,654	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08626	3.00%	02/01/2045	462,533
506,292	Federal Home Loan Mortgage Corporation Pass-Thru, Pool G08631	3.00%	03/01/2045	452,276
8,714,888	Federal Home Loan Mortgage Corporation Pass-Thru, Pool SB8119	2.00%	09/01/2036	7,698,491
20,231,721	Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1	1.45% (c)(h)	03/25/2023	39,320
3,740,153	Federal Home Loan Mortgage Corporation Pass-Thru, Series K-F113-AS (Secured Overnight Financing Rate 30 Day Average + 0.23%, 0.23% Floor)	2.51%	05/25/2028	3,670,862
306,216	Federal Home Loan Mortgage Corporation REMICS, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap)	3.46% (h)(i)	02/15/2038	27,002
294,681	Federal Home Loan Mortgage Corporation REMICS, Series 4060-QA	1.50%	09/15/2026	293,966
697,052	Federal Home Loan Mortgage Corporation REMICS, Series 4471-GA	3.00%	02/15/2044	651,191
9,796,803	Federal Home Loan Mortgage Corporation REMICS, Series 4954-LB	2.50%	02/25/2050	8,752,071
6,534,068	Federal Home Loan Mortgage Corporation REMICS, Series 5105-NH	2.00%	02/25/2037	5,783,843
982,954	Federal Home Loan Mortgage Corporation, Series 2021-MN1-M1 (Secured Overnight Financing Rate 30 Day Average + 2.00%)	4.28% (b)	01/25/2051	945,432
666,804	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	595,286
1,662,175	Federal National Mortgage Association Pass-Thru, Pool CB0302	1.50%	05/01/2036	1,429,660
199,317	Federal National Mortgage Association Pass-Thru, Pool MA1200	3.00%	10/01/2032	183,872
820,237	Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00%	05/01/2045	710,493
14,814,010	Federal National Mortgage Association Pass-Thru, Pool MA4176	2.00%	11/01/2040	12,433,421
607,412	Federal National Mortgage Association REMICS, Series 2012-32-DA	2.00%	11/25/2026	595,043
46,121	Federal National Mortgage Association REMICS, Series 2013-40-KP	3.50%	04/25/2042	46,043
1,530,531	Federal National Mortgage Association REMICS, Series 2016-72-PA	3.00%	07/25/2046	1,392,550
7,653,475	Federal National Mortgage Association REMICS, Series 2019-25-SB (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	2.97% (h)(i)	06/25/2049	771,615
5,810,083	Federal National Mortgage Association REMICS, Series 2020-39-MH	3.00%	06/25/2040	5,251,001
5,015,546	Federal National Mortgage Association REMICS, Series 2021-21-HG	2.00%	11/25/2047	4,448,891
9,391,338	Federal National Mortgage Association REMICS, Series 2021-29-CG	1.25%	05/25/2041	8,080,884
1,657,943	Federal National Mortgage Association, Pool AL2987 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.39% Cap)	2.39%	11/01/2042	1,676,575
2,999,842	Federal National Mortgage Association, Pool AP7870 (12 Month LIBOR USD + 1.70%, 1.70% Floor, 7.55% Cap)	3.95%	07/01/2042	3,056,196
846,489	Federal National Mortgage Association, Pool BM3520 (12 Month LIBOR USD + 1.55%, 1.55% Floor, 7.01% Cap)	3.27%	05/01/2045	854,883
4,124,468	Federal National Mortgage Association, Pool BM4513 (12 Month LIBOR USD + 1.67%, 1.67% Floor, 7.72% Cap)	2.58%	05/01/2044	4,196,567
22,828,642	Federal National Mortgage Association, Series 2020-M49-1A1	1.30% (c)	11/25/2030	19,865,576
10,025,746	Federal National Mortgage Association, Series 2021-M20-A1	1.90% (c)	10/25/2031	8,794,102
12,210,211	Federal National Mortgage Association, Series 2022-M11-A1	3.05% (c)	10/25/2027	11,940,955
8,875,949	Federal National Mortgage Association, Series 2022-M1S-A1	2.15% (c)	04/25/2032	7,929,614
31,121,835	Federal National Mortgage Association, Series 2022-M5-A1	2.45% (c)	01/25/2034	27,447,283
265,258	Government National Mortgage Association, Series 2016-136-UD	3.00%	04/20/2045	263,046
12,475	Government National Mortgage Association, Series 2017-4-NC	3.00%	10/20/2045	12,425
<b>Total US Government and Agency Mortgage Backed Obligations (Cost \$171,368,895)</b>				<b>150,752,968</b>

#### US Government and Agency Obligations - 24.4%

93,800,000	United States Treasury Notes	0.13%	04/30/2023	91,703,080
277,700,000	United States Treasury Notes	2.50%	04/30/2024	269,998,163
333,900,000	United States Treasury Notes	2.50%	05/31/2024	324,280,812
146,900,000	United States Treasury Notes	3.00%	06/30/2024	143,718,123
147,700,000	United States Treasury Notes	3.00%	07/31/2024	144,422,906
92,100,000	United States Treasury Notes	3.25%	08/31/2024	90,445,078
147,700,000	United States Treasury Notes	2.88%	06/15/2025	142,467,035
92,100,000	United States Treasury Notes	3.00%	07/15/2025	89,031,199
<b>Total US Government and Agency Obligations (Cost \$1,323,454,810)</b>				<b>1,296,066,396</b>

#### Common Stocks - 0.0%<sup>(l)</sup>

58,790	Foresight Equity (f)(j)			1,088,205
39,482	McDermott International Ltd. (j)			19,741

<b>Total Common Stocks</b> (Cost \$989,313)					1,107,946
<b>Warrants - 0.0%</b> <sup>(0)</sup>					
29,232	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 (f)(j)				—
<b>Total Warrants</b> (Cost \$—)					—
<b>Short Term Investments - 4.1%</b>					
10,996,858	First American Government Obligations Fund - Class U	2.79%	(k)		10,996,858
10,996,858	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	2.71%	(k)		10,996,858
10,996,858	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	2.80%	(k)		10,996,858
92,800,000	United States Treasury Bills	0.00%		03/23/2023	91,187,774
99,500,000	United States Treasury Bills	0.00%		08/10/2023	96,329,048
<b>Total Short Term Investments</b> (Cost \$220,700,700)					220,507,396
<b>Total Investments - 119.4%</b> (Cost \$6,778,903,094)					6,342,028,864
Liabilities in Excess of Other Assets - (19.4)%					(1,031,766,340)
<b>NET ASSETS - 100.0%</b>					<b>\$5,310,262,524</b>

**SECURITY TYPE BREAKDOWN as a % of Net Assets:**

US Government and Agency Obligations	24.4%
Collateralized Loan Obligations	22.6%
Non-Agency Residential Collateralized Mortgage Obligations	16.6%
Non-Agency Commercial Mortgage Backed Obligations	14.7%
Bank Loans	9.1%
Asset Backed Obligations	8.7%
Foreign Corporate Bonds	8.1%
US Corporate Bonds	7.7%
Short Term Investments	4.1%
US Government and Agency Mortgage Backed Obligations	2.8%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.6%
Common Stocks	0.0% (l)
Warrants	0.0% (l)
Other Assets and Liabilities	(19.4)%
	<u>100.0%</u>

**INVESTMENT BREAKDOWN as a % of Net Assets:**

US Government and Agency Obligations	24.4%
Collateralized Loan Obligations	22.6%
Non-Agency Residential Collateralized Mortgage Obligations	16.6%
Non-Agency Commercial Mortgage Backed Obligations	14.7%
Asset Backed Obligations	8.7%
Banking	5.3%
Short Term Investments	4.1%
US Government and Agency Mortgage Backed Obligations	2.8%
Utilities	2.0%
Healthcare	1.8%
Energy	1.3%
Business Equipment and Services	1.2%
Pharmaceuticals	1.2%
Electronics/Electric	1.1%
Media	0.9%
Transportation	0.9%
Telecommunications	0.8%
Chemicals/Plastics	0.8%
Food Service	0.8%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.7%
Food Products	0.6%
Retailers (other than Food/Drug)	0.6%
Hotels/Motels/Inns and Casinos	0.6%
Technology	0.6%
Automotive	0.5%
Containers and Glass Products	0.4%
Insurance	0.4%
Aerospace & Defense	0.4%
Leisure	0.4%
Building and Development (including Steel/Metals)	0.3%
Finance	0.3%
Mining	0.3%
Chemical Products	0.2%
Real Estate	0.2%
Environmental Control	0.2%
Financial Intermediaries	0.2%
Beverage and Tobacco	0.1%
Construction	0.1%
Commercial Services	0.1%
Diversified Manufacturing	0.1%
Industrial Equipment	0.1%
Food/Drug Retailers	0.0% (l)
Consumer Products	0.0% (l)

Other Assets and Liabilities

(19.4)%

100.0%

- (a) Perpetual maturity. The date disclosed is the next call date of the security.
- (b) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (c) Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of period end.
- (d) 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) Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- (f) Value determined using significant unobservable inputs.
- (g) The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of period end.
- (h) Interest only security
- (i) 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.
- (j) Non-income producing security
- (k) Seven-day yield as of period end
- (l) Represents less than 0.05% of net assets
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.

BRL Brazilian Real

## Swap Agreements

### Excess Return Swaps

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation) / Value
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	08/17/2023	60,000,000	\$ (2,910,453)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	11/16/2023	60,000,000	(2,974,066)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	08/01/2023	85,000,000	(3,383,635)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	07/27/2023	85,000,000	(4,404,869)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	08/09/2023	85,000,000	(5,292,447)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	05/31/2023	65,000,000	(5,424,604)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	11/14/2023	70,000,000	(5,724,781)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	08/16/2023	60,000,000	(5,849,732)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	06/15/2023	80,000,000	(6,608,778)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	10/26/2023	95,000,000	(7,362,108)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	09/06/2023	70,000,000	(7,829,294)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	10/18/2023	75,000,000	(7,999,572)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	10/10/2023	85,000,000	(8,242,409)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	10/24/2023	70,000,000	(8,591,474)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	06/13/2023	80,000,000	(8,633,945)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	08/22/2023	60,000,000	(8,679,341)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	11/07/2023	85,000,000	(8,858,405)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	07/19/2023	70,000,000	(8,887,467)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	06/01/2023	60,000,000	(9,191,573)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	11/01/2023	90,000,000	(9,206,478)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	11/09/2023	100,000,000	(9,445,593)

Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	09/28/2023	75,000,000	(10,631,935)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	07/06/2023	100,000,000	(11,545,354)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	07/25/2023	90,000,000	(12,180,374)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	10/04/2023	85,000,000	(12,297,867)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	08/31/2023	100,000,000	(12,751,084)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	09/14/2023	80,000,000	(12,778,000)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	09/20/2023	80,000,000	(12,802,280)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	07/11/2023	95,000,000	(12,877,635)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	04/11/2023	75,000,000	(12,966,382)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	10/12/2023	90,000,000	(14,003,359)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	06/08/2023	95,000,000	(14,003,992)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	12/29/2022	75,000,000	(14,221,754)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	03/14/2023	75,000,000	(14,300,653)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	06/06/2023	95,000,000	(15,060,308)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	12/19/2022	75,000,000	(15,516,985)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	05/30/2023	95,000,000	(16,160,282)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	09/27/2023	95,000,000	(16,619,197)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	09/12/2023	95,000,000	(16,650,587)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	05/24/2023	80,000,000	(17,006,331)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	05/23/2023	90,000,000	(17,055,731)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	04/26/2023	80,000,000	(17,141,014)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	02/21/2023	100,000,000	(17,369,009)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	12/21/2022	100,000,000	(17,418,035)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/26/2023	75,000,000	(17,660,204)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	02/28/2023	100,000,000	(18,189,410)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	11/08/2022	100,000,000	(18,385,466)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	10/25/2022	100,000,000	(18,461,600)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/22/2022	100,000,000	(18,493,615)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	05/16/2023	95,000,000	(18,506,215)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	11/16/2022	100,000,000	(18,608,277)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	10/20/2022	100,000,000	(18,610,303)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	05/04/2023	90,000,000	(18,614,458)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	11/02/2022	100,000,000	(18,760,480)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	10/18/2022	100,000,000	(18,781,221)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Barclays Capital, Inc.	Long	0.40%	Termination	10/27/2022	100,000,000	(19,327,226)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	04/18/2023	100,000,000	(20,098,232)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	10/11/2022	100,000,000	(20,140,392)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	10/19/2022	100,000,000	(20,626,892)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/30/2022	100,000,000	(20,643,479)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	12/27/2022	100,000,000	(20,774,504)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/20/2022	100,000,000	(21,097,492)

Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	11/15/2022	100,000,000	(21,372,361)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	11/01/2022	100,000,000	(21,438,235)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/10/2023	100,000,000	(21,472,046)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	12/28/2022	100,000,000	(21,606,904)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	11/22/2022	100,000,000	(21,777,566)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	12/06/2022	100,000,000	(21,815,180)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	12/14/2022	100,000,000	(21,875,658)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	BNP Paribas	Long	0.39%	Termination	01/11/2023	100,000,000	(22,031,714)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/13/2022	100,000,000	(22,078,572)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/17/2023	100,000,000	(22,377,803)
Shiller Barclays CAPE® US Sector II ER USD Index(1)	Bank of America Merrill Lynch	Long	0.38%	Termination	02/07/2023	100,000,000	(22,509,211)
							<u>\$ (1,064,993,888)</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 September 30, 2022, is available on the Barclays Capital, Inc. website at <https://indices.barclays/IM/12/en/indices/details.app;ticker=BXIICS2E>.