PRINCIPAL AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
ASSET BACKED C	BLIGATIONS 8.0%			
495 000	Aaset Trust,	2.80% ^(a)	01/15/2047	424 712
485,006	Series 2021-2A-A Affirm Asset Securi		01/15/2047	424,713
750,000	Series 2022-A-A	4.30% ^(a)	05/17/2027	738,327
750,000	Series 2022-A-A Series 2023-X1-A	4.30% ^(a)	11/15/2028	752,352
750,000	Aligned Data Cente			152,552
600,000	Series 2023-1A-A2		, 08/17/2048	595,361
000,000	AMSR Trust,	0.0070	00/1//2040	555,501
2,100,000	Series 2023-SFR2-A	3 95%(a)	06/17/2040	1,979,718
2,100,000	Carvana Auto Rece			1,575,710
1,000,000	Series 2023-P5-A2		, 04/12/2027	1,003,398
_,,	CyrusOne Data Cer			_,,
500,000	Series 2023-1A-A2		04/20/2048	457,842
,	DataBank Issuer,		- , ,	,
500,000	Series 2023-1A-A2	5.12% ^(a)	02/25/2053	470,070
,	Diamond Resorts C			
138,110	Series 2021-1A-A	1.51% ^(a)	11/21/2033	128,797
	EWC Master Issuer	LLC,		
492,500	Series 2022-1A-A2	5.50% ^(a)	03/15/2052	469,026
	GLS Auto Receivab		ist,	
304,003	Series 2021-2A-C	1.08% ^(a)	06/15/2026	298,951
	Hilton Grand Vacat	ions Trust,		
240,004	Series 2022-1D-C	4.69% ^(a)	06/20/2034	230,679
	Lendbuzz Securitiza			
642,847	Series 2022-1A-A	4.22% ^(a)	05/17/2027	629,305
	Lunar Structured A	ircraft Portfo	lio Notes,	
810,255	Series 2021-1-A	2.64% ^(a)	10/15/2046	707,646
	MetroNet Infrastru	icture Issuer	LLC,	
300,000	Series 2023-1A-A2	6.56% ^(a)	04/20/2053	297,829
	Mosaic Solar Loan			
587,166	Series 2018-2GS-A	4.20% ^(a)	02/22/2044	542,877
	Pagaya Al Debt Tru			
350,411	Series 2023-3-A	7.60% ^(a)	12/16/2030	352,444
	PAGAYA AI Debt Tr	·		
151,963	Series 2022-2-A	4.97% ^(a)	01/15/2030	151,115
	PRET LLC,			
342,124		= = = = (2)(b)		
	2022-NPL2-A1	5.24% ^{(a)(b)}	04/25/2052	336,117
700.265	Prosper Marketpla			704442
790,365	Series 2023-1A-A	7.06% ^(a)	07/16/2029	794,142
000 40 4	PRPM LLC,	C O O (a)(b)	00/27/2027	1 000 440
998,194	Series 2022-5-A1	6.90% ^{(a)(b)}	09/27/2027	1,000,443
F 40 000	Santander Drive Au			F20 4F7
542,002		1.48%	01/15/2027	530,157
498,750	SEB Funding LLC, Series 2021-1A-A2	1 070/(a)	01/20/2052	463,053
498,750	Sierra Timeshare R		01/30/2052	405,053
220 100	Series 2019-2A-A	2.59% ^(a)	05/20/2036	224 042
239,199	SMB Private Educa			234,842
741,749	Series 2021-A-B	2.31% ^(a)	01/15/2053	686,888
741,745	STWD Ltd.,	2.51/0	01/15/2055	000,000
300,000				
500,000	(CME Term SOFR			
	1 Month + 1.51%			
	1.51% Floor)	, 6.88% ^(a)	07/15/2038	288,093
	Theorem Funding 1			
292,788	Series 2023-1A-A	7.58% ^(a)	04/15/2029	296,178
	TierPoint Issuer LLO	C,		
500,000	Series 2023-1A-A2		06/25/2053	489,257
	TRTX Issuer Ltd.,			
198,054	Series 2021-FL4-A			
	(CME Term SOFR			
	1 Month + 1.31%	()		
	1.20% Floor)	6.68% ^(a)	03/15/2038	196,009

	PRINCIPAL AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
		Upstart Securitizati			
	500,000	Series 2021-4-B	1.84% ^(a)	09/20/2031	486,722
	1,000,000	Series 2021-5-B	2.49% ^(a)	11/20/2031	969,889
		Vantage Data Cent		2,	
	621,833	Series 2019-1A-A2	3.19% ^(a)	07/15/2044	610,452
		VOLT C LLC,			
	318,788		1.99% ^{(a)(b)}	05/25/2054	206.226
		2021-NPL9-A1	1.99%(*)(*)	05/25/2051	306,236
	102 251	VOLT CI LLC, Series			
	403,351	2021-NP10-A1	1.99% ^{(a)(b)}	05/25/2051	386,536
		Washington Mutua			300,330
	3,596,864	Series 2007-HE2-		,	
	-,,	2A2 (CME Term			
		SOFR 1 Month			
		+ 0.33%, 0.22%			
		Floor)	5.69%	02/25/2037	1,015,870
		Total Asset Backed			
		(Cost \$19,246,619)		-	19,321,334
BA	NK LOANS 2.7	7%			
		1011778 B.C. Unlin	nited Liability	γ Co.,	
	70,000	Senior Secured			
		First Lien Term			
		Loan (CME Term			
		SOFR 1 Month + 2.25%)	7.61%	09/23/2030	70,112
		Access CIG LLC,	7.01%	09/23/2030	70,112
	34,913	Senior Secured			
	54,515	First Lien Term			
		Loan (CME Term			
		SOFR 3 Month			
		+ 5.00%, 0.50%			
		Floor)	10.39%	08/18/2028	35,014
		Acrisure LLC,			
	99,483	Senior Secured First Lien Term			
		Loan (3 Month			
		LIBOR USD +			
		3.50%) ^(c)	9.15%	02/15/2027	99,457
		Acuris Finance U.S.	, Inc.,	- , -, -	, -
	35,000	Senior Secured			
		First Lien Term			
		Loan (CME Term			
		SOFR 3 Month			
		+ 4.00%, 0.50%	0 5 00/	02/16/2028	25.029
		Floor) ADMI Corp.,	9.50%	02/16/2028	35,038
	29 924				
	29,924	Senior Secured First Lien Term			
	29,924	First Lien Term Loan (CME Term			
	29,924	First Lien Term			
	29,924	First Lien Term Loan (CME Term			
	29,924	First Lien Term Loan (CME Term SOFR 1 Month + 3.75%, 0.50% Floor)	9.21%	12/23/2027	28,521
	·	First Lien Term Loan (CME Term SOFR 1 Month + 3.75%, 0.50% Floor) AlixPartners LLP,	9.21%	12/23/2027	28,521
	29,924 89,311	First Lien Term Loan (CME Term SOFR 1 Month + 3.75%, 0.50% Floor) AlixPartners LLP, Senior Secured	9.21%	12/23/2027	28,521
	·	First Lien Term Loan (CME Term SOFR 1 Month + 3.75%, 0.50% Floor) AlixPartners LLP, Senior Secured First Lien Term	9.21%	12/23/2027	28,521
	·	First Lien Term Loan (CME Term SOFR 1 Month + 3.75%, 0.50% Floor) AlixPartners LLP, Senior Secured First Lien Term Loan (CME Term	9.21%	12/23/2027	28,521
	·	First Lien Term Loan (CME Term SOFR 1 Month + 3.75%, 0.50% Floor) AlixPartners LLP, Senior Secured First Lien Term Loan (CME Term SOFR 1 Month	9.21%	12/23/2027	28,521
	·	First Lien Term Loan (CME Term SOFR 1 Month + 3.75%, 0.50% Floor) AlixPartners LLP, Senior Secured First Lien Term Loan (CME Term	9.21%	12/23/2027 02/04/2028	28,521 89,613
	·	First Lien Term Loan (CME Term SOFR 1 Month + 3.75%, 0.50% Floor) AlixPartners LLP, Senior Secured First Lien Term Loan (CME Term SOFR 1 Month + 2.75%, 0.50%			
	·	First Lien Term Loan (CME Term SOFR 1 Month + 3.75%, 0.50% Floor) AlixPartners LLP, Senior Secured First Lien Term Loan (CME Term SOFR 1 Month + 2.75%, 0.50%			

PRINCIPAL AMOUNT	SECURITY				PRINCIPAL AMOUNT	SECURITY			
\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$	\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$
	Alliant Holdings Inte	ermediate L	LC,			Aveanna Healthcare	e LLC,		
109,725	Senior Secured				69,822	Senior Secured			
	First Lien Term					First Lien Term			
	Loan (CME Term					Loan (CME Term			
	SOFR 1 Month					SOFR 3 Month			
	+ 3.50%, 0.50%	0.000/	11/05/0000			+ 3.75%, 0.50%	0.0.00	07/17/0000	65.404
	Floor)	8.86%	11/06/2030	110,349		Floor)	9.24%	07/17/2028	65,184
110 200	Allied Universal Hol	aco LLC,			74 425	Bausch & Lomb Cor Senior Secured	p.,		
119,389	Senior Secured First Lien Term				74,435	First Lien Term			
	Loan (CME Term					Loan (CME Term			
	SOFR 1 Month					SOFR 1 Month			
	+ 3.75%, 0.50%					+ 3.25%, 0.50%			
	Floor)	9.21%	05/12/2028	119,080		Floor)	8.71%	05/10/2027	73,830
	Allspring Buyer LLC,	,			29,925	Senior Secured			
59,696	Senior Secured					First Lien Term			
	First Lien Term					Loan (CME Term			
	Loan (CME Term					SOFR 1 Month + 4.00%)	0.26%	00/20/2028	20.062
	SOFR 3 Month + 3.25%, 0.50%					BCPE Empire Holdir	9.36%	09/29/2028	29,962
	Floor)	8.95%	11/01/2028	59,580	119,400	Senior Secured	igs, iiic.,		
	Alterra Mountain C		,,	,	110,100	First Lien Term			
89,315	Senior Secured					Loan (CME Term			
	First Lien Term					SOFR 1 Month			
	Loan (CME Term					+ 4.75%, 0.50%			
	SOFR 1 Month					Floor)	10.11%	12/11/2028	119,870
	+ 3.50%, 0.50%					Boxer Parent Co., In	ıc.,		
	Floor)	8.97%	08/17/2028	89,557	42,941	Senior Secured			
126.051	American Airlines, I Senior Secured	nc.,				First Lien Term Loan (CME Term			
136,051	First Lien Term					SOFR 1 Month +			
	Loan (CME Term					3.75%)	9.22%	10/02/2025	43,142
	SOFR 3 Month +				140,000	Senior Secured		-,-,	- ,
	3.50%)	8.87%	06/04/2029	136,513		First Lien Term			
	Applied Systems, In	с.,				Loan (CME Term			
59,550	Senior Secured					SOFR 1 Month +			
	First Lien Term					4.50%)	9.60%	12/29/2028	141,208
	Loan (CME Term				24.975	Carnival Corp.,			
	SOFR 3 Month + 4.50%, 0.50%				24,875	Senior Secured First Lien Term			
	Floor)	9.85%	09/18/2026	59,895		Loan (CME Term			
	APX Group, Inc.,	510070	0072072020	00,000		SOFR 1 Month			
114,124	Senior Secured					+ 3.00%, 0.75%			
	First Lien Term					Floor)	8.36%	08/09/2027	24,968
	Loan (CME Term					Catalent Pharma So	olutions, Inc	C.,	
	SOFR 3 Month				119,386	Senior Secured			
	+ 3.25%, 0.50%	0.020/	07/10/2020	114 220		First Lien Term			
	Floor)	8.92%	07/10/2028	114,338		Loan (CME Term SOFR 1 Month			
34,900	AssuredPartners, In Senior Secured	C.,				+ 2.00%, 0.50%			
54,500	First Lien Term					Floor)	7.47%	02/22/2028	117,401
	Loan (CME Term					Central Parent LLC,		-,,,	, -
	SOFR 1 Month				30,000	Senior Secured			
	+ 3.75%, 0.50%					First Lien Term			
	Floor)	9.10%	02/12/2027	35,080		Loan (CME Term			
	athenahealth Group	o, Inc.,				SOFR 3 Month +			
39,774	Senior Secured					4.00%)	9.35%	07/06/2029	30,205
	First Lien Term				105 000	Charter Communica	ations Oper	rating LLC,	
	Loan (CME Term SOFR 1 Month				105,000	Senior Secured First Lien Term			
	+ 3.25%, 0.50%					Loan (CME Term			
	Floor)	8.61%	02/15/2029	39,655		SOFR 1 Month +			
						2.00%)	7.36%	12/07/2030	104,817

PRINCIPAL				PRINCIPAL				
AMOUNT \$/SHARES	SECURITY DESCRIPTION RATE	MATURITY	VALUE \$	AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
Ş∕ SHARES	Charter Next Generation, Inc.,	MAIORITI	VALUE 9	₽/ SHARES	Focus Financial Partn		MAIORITI	VALUE 9
30,000	Senior Secured			114,413	Senior Secured			
	First Lien Term				First Lien Term			
	Loan (CME Term				Loan (CME Term			
	SOFR 1 Month				SOFR 1 Month			
	+ 3.75%, 0.75%	42/04/2027	20.474		+ 2.50%, 0.50%	7.000	00/20/2020	111.000
	Floor) 9.22% CHG Healthcare Services, Inc.,	12/01/2027	30,174		Floor) Gainwell Acquisition	7.86%	06/30/2028	114,621
129,010	Senior Secured			124,679	Senior Secured	corp.,		
125,010	First Lien Term			12 1,07 5	First Lien Term			
	Loan (CME Term				Loan (CME Term			
	SOFR 1 Month				SOFR 3 Month			
	+ 3.25%, 0.50%				+ 4.00%, 0.75%			
	Floor) 8.72%	09/29/2028	129,362		,	9.45%	10/01/2027	121,562
11/ 712	Clarios Global LP, Senior Secured			114 705	Genesys Cloud Servic Senior Secured	ces Holdin	gs I LLC,	
114,713	First Lien Term			114,705	First Lien Term			
	Loan (CME Term				Loan (CME Term			
	SOFR 1 Month +				SOFR 1 Month			
	3.75%) 9.11%	05/06/2030	115,114		+ 4.00%, 0.75%			
	CQP Holdco LP,				,	9.47%	12/01/2027	115,288
95,000	Senior Secured			20,000	GIP Pilot Acquisition	Partners I	LP,	
	First Lien Term Loan (CME Term			20,000	Senior Secured First Lien Term			
	SOFR 1 Month +				Loan (CME Term			
	3.00%) 8.36%	12/31/2030	95,335		SOFR 3 Month +			
	CSC Holdings LLC,				3.00%)	8.39%	10/04/2030	20,030
19,948	Senior Secured				Graham Packaging Co	o., Inc.,		
	First Lien Term			134,943	Senior Secured			
	Loan (1 Month LIBOR USD +				First Lien Term Loan (CME Term			
	2.50%) ^(c) 7.98%	04/15/2027	18,934		SOFR 1 Month			
	DCert Buyer, Inc.,	0 1, 20, 202,	20,001		+ 3.00%, 0.75%			
34,909	Senior Secured				Floor)	8.47%	08/04/2027	135,293
	First Lien Term				Great Outdoors Grou	ıp LLC,		
	Loan (CME Term			99,745	Senior Secured			
	SOFR 1 Month + 4.00%) 9.36%	10/16/2026	34,673		First Lien Term Loan (CME Term			
	DG Investment Intermediate Ho		54,075		SOFR 3 Month			
69,821	Senior Secured				+ 3.75%, 0.75%			
	First Lien Term				Floor)	9.36%	03/06/2028	99,870
	Loan (CME Term				Grifols Worldwide O	perations	Ltd.,	
	SOFR 1 Month			94,753	Senior Secured			
	+ 3.75%, 0.75% Floor) 9.22%	03/31/2028	69,360		First Lien Term Loan (CME Term			
	DIRECTV Financing LLC,	03/31/2020	05,500		SOFR 3 Month +			
23,049	Senior Secured					7.54%	11/15/2027	94,872
	First Lien Term				GTCR W Merger Sub	LLC,		
	Loan (CME Term			85,000	Senior Secured			
	SOFR 3 Month				First Lien Term			
	+ 5.00%, 0.75% Floor) 10.65%	08/02/2027	23,091		Loan (CME Term SOFR 1 Month			
	Dynasty Acquisition Co., Inc.,	00,02,2027	23,031		+ 3.00%, 0.50%			
74,625	Senior Secured					8.36%	09/20/2030	85,478
,	First Lien Term				Hub International Lto	d.,		
	Loan (CME Term			14,963	Senior Secured			
	SOFR 1 Month +	00/04/0000			First Lien Term			
	4.00%) 9.36%	08/24/2028	74,911		Loan (CME Term SOFR 3 Month			
134,405	Fertitta Entertainment LLC, Senior Secured				+ 4.25%, 0.75%			
10-,+00	First Lien Term					9.66%	06/20/2030	15,046
	Loan (CME Term							
	SOFR 1 Month							
	+ 4.00%, 0.50%	01/27/2020	124 626					
	Floor) 9.36%	01/27/2029	134,636					

5/5/MRES DESCRIPTION RATE MATURITY VALUE 5 104.475 Senior Secured	PRINCIPAL AMOUNT	SECURITY				PRINCIPAL AMOUNT	SECURITY			
104.47 Serior Secured Lon (CME Ferm S074 Month + 3.50%) 95/00 Serior Secured First Lien Term Lon (CME Ferm S074 Month + 3.50%) 104,725 Serior Secured First Lien Term Lon (CME Term S076 Month + 3.75%) 3.60% 02/18/2830 104,735 Secured First Lien Term Lon (CME Term S076 Month + 3.75%) 3.60% 02/18/2830 104,735 Secured First Lien Term Lon (CME Term S076 Month + 3.00%, 0.75%) 3.60% 02/18/2830 104,755 Secured First Lien Term Lon (CME Term S076 Month + 4.30%, 0.75%) 3.60% 10/15/2028 35.035 119,918 Second Secured First Lien Term Lon (CME Term S076 Month + 4.30%, 0.50% 11/09/2028 59.683 119,918 Second Secured First Lien Term First Lien Term S076 Month + 4.37%, 0.50% 98/01/2028 19,80% 11,000 Second Secured First Lien Term S076 Month + 4.37%, 0.50% 11/12/2028 11,8,92% 11,000 Second Secured First Lien Term S076 Month + 4.37%, 0.50% 11,17% 11/12/2028 11,8,92% 11,000 Second Secured First Lien Term Loan (CME Term S076 Month + 4.37%, 0.50% 11,17% 11,12%	\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$	\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$
First Lian Term SOFA Month 30503 8.95% 02/18/2010 104,736 First Lian Term SOFA Month		Ineos U.S. Finance L	.LC,				Mitchell Internation	nal, Inc.,		
	104,475	Senior Secured				35,000	Senior Secured			
SOFR: Month H SOFR: M		First Lien Term					First Lien Term			
3.50%) 8.90% 02/18/2030 104,736 +3.75%, 0.50% 10/15/208 35.05%) 59,669 Senior Secured Floor) 9.40% 10/15/208 35.05%) 59,679 Senior Secured Floor) 9.40% 10/15/208 35.05%) 60,783 Month Senior Secured Floor) 9.40% 10/07/208 59.639 119,091 Senior Secured Floor) 9.45% 10/07/208 59.639 119,091 Senior Secured Floor) 9.45% 10/07/208 59.639 69,212 Senior Secured Floor) 8.45% 12/15/2027 119.431 Senior Secured Floor) 9.60% 08/01/2030 30.166 69,212 Senior Secured Floor) 8.47% 05/05/2028 69.659 Floor) 9.05% 08/01/2030 30.166 69,212 Senior Secured Floor) 9.05% 08/01/2030 30.166 7,507,80% Floor) 8.57% 05/05/2028 69.659 Floor) 9.05% 07/03/2028 14.378 11,000 S.67% Ju/15/2028 14.		•								
100 Trading Finance Ltd, 59604 9.00% Trading Finance Ltd, 5972 9.00% 10/15/2028 35.035 59604 Scient's Secured Trading Secure Trading Secured Trading Secured Trading Secure Trading Secure Tra		SOFR 1 Month +					SOFR 3 Month			
59.69 Senior Secured Olympic Water U.S. Holding Corp. 59.71 Senior Secured 159.72 Senior Secured 159.71 Senior Secured 159.72 Senior Secured		3.50%)	8.96%	02/18/2030	104,736		+ 3.75%, 0.50%			
First Lien Term 59,212 Senior Secured 47,753/s 10,20% 04/01/2028 59,839 110,001 Soff 3 Month + - 6,757 Soff 3 Month + - 110,001 Soff 3 Month + - 6,775 10,001 Soff 3 Month + 110,001 Soff 3 Month + - 6,777 Month + - 5,778 Month + - 1,5000 Senior Secured - <			e Ltd.,				,			35,035
Lan (CME Term 4.75%) 10.20% 04/01/2028 59,839 119,001 Senior Secured 150,001 Senior Secured 150,001 Senior Secured 150,001 Senior Secured 150,007 H 1Month 4.30%, 0.75% 120,007 H 1Mon	59,694	Senior Secured					Olympus Water U.S.	. Holding C	Corp.,	
SOFR 3 Month + SofR 3 Month + SofR 3 Month + 375%, SO% 375%, SO%<						59,721				
4.75% 10.20% 04/01/2028 59.839 50FR 3 Month 113.001 Senior Secured Foor) 9.36% 11/09/2028 59.683 113.001 Senior Secured Foor) 9.36% 11/09/2028 59.683 113.001 Senior Secured Foor) 9.36% 11/09/2028 59.683 113.001 Senior Secured First Line Term Loan (CME Term First Line Term Loan (CME Term 50FR 3 Month 132.27 Pharmaceuticals pic, First Line Term Loan (CME Term 50FR 3 Month 133.10 Senior Secured First Line Term 139.410 115,000 Senior Secured First Line Term 139.10 Senior Secured First Line Term 139.410 First Line Term First Line Term First Line Term 139.10 Senior Secured First Line Term 139.410 First Line Term First Line Term First Line Term 73.75%, 0.50% 139.410										
I18 Holding Corp., First Lien Term + 3.75%, 0.50% 1/09/2028 59,683 I10,001 Soff I Month - - - 59,683 Outario Gaming GTA LP, Soff I Month - - - - - 59,683 Interm - - - - - - - - - 59,683 Outario Gaming GTA LP, - </td <td></td> <td></td> <td></td> <td> / /</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>				/ /						
113.003 Senior Secured Floor) 9.36% 11/09/2028 59.683 113.003 Senior Secured Otatia Gaming GTA LP, 00 0 10000 500000 500000 500000 50			10.20%	04/01/2028	59,839					
Inst Len Term Ontario Gamile GTA LP, Lan (CME Term 30,00 SOFA 1 Month								0.26%	44/00/2020	50 602
$ \begin{array}{ $	119,091						,		11/09/2028	59,683
SOFA 1 Month First lien Term Lon (CME Term SOFA 3 Month Jazz Pharmaeutical sple, 19,215/2027 119,431 SOFA 3 Month 30,000 08,001/2030 30,166 69,212 Senior Secured First Lien Term 42,358, 05,00% First Lien Term 139,130 Senior Secured 139,130 Senior Secured 139,130 Senior Secured 139,140 29,946 Senior Secured First Lien Term Loan (CME Term Loan (CME Term 139,140 4,3758, 050% First Lien Term Loan (CME Term Loan (CME Term 139,140 4,3758, 050% First Lien Term Loan (CME Term 14,122 Senior Secured 139,140 4,3758, 050% First Lien Term Lian (CME Term 139,140 114,122 114,122 114,122 114,122 113,100 114,124 114,124 114,124 114,124 114,143 114,142 114,143 114,143 114,143 114,144 114,144 114,144 114,144 114,144 114,144 114,144 114,145 114,147 114,147 114,14						~~~~~	-	a lp,		
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McAfee Corp., Senior Secured SOFR 1 Month 29,848 Senior Secured SOFR 1 Month First Lien Term Loan (CME Term SOFR 1 Month Loan (CME Term Floor) 9.21% 02/11/2028 117,955 SOFR 1 Month + 3.75%, 0.50% Floor) 9.21% 02/11/2028 117,955 Floor) 9.19% 03/01/2029 29,805 Senior Secured First Lien Term First Lien Term Loan (CME Term SOFR 1 Month Loan (CME Term SOFR 1 Month + 4.25%, 0.50% Floor) 9.61% 01/05/2029 59,837 SOFR 1 Month + 3.00%, 0.50% Sofre 1 Month + 3.00%, 0.50% Floor) 9.61% 01/05/2029 59,837		-				119,086				
29,848 Senior Secured SOFR 1 Month First Lien Term Loan (CME Term SOFR 1 Month + 3.75%, 0.75% SOFR 1 Month + 3.75%, 0.50% Floor) 9.19% 03/01/2029 29,805 Medline Borrower LP, SofFr 1 Month First Lien Term 114,091 Senior Secured First Lien Term First Lien Term SofFr 1 Month Loan (CME Term SofFr 1 Month SofFr 1 Month + 4.25%, 0.50% Floor) 9.61% 01/05/2029 59,837		,	9.47%	05/04/2028	124,612					
First Lien Term + 3.75%, 0.75% Loan (CME Term Floor) 9.21% 02/11/2028 117,955 SOFR 1 Month + 3.75%, 0.50% Floor) 9.21% 02/11/2028 117,955 Floor) 9.19% 03/01/2029 29,805 Senior Secured First Lien Term Loan (CME Term Loan (CME Term Loan (CME Term Loan (CME Term SOFR 1 Month + 4.25%, 0.50% Floor) 9.61% 01/05/2029 59,837 SOFR 1 Month + 3.00%, 0.50% Floor) 9.61% 01/05/2029 59,837										
Loan (CME Term 9.21% 02/11/2028 117,955 SOFR 1 Month +3.75%, 0.50% Playa Resorts Holding BV, 117,955 Floor) 9.19% 03/01/2029 29,805 Senior Secured 114,001 Senior Secured First Lien Term Loan (CME Term Loan (CME Term 114,050 First Lien Term Loan (CME Term + 4.25%, 0.50% 50,698 SOFR 1 Month Loan (CME Term SOFR 1 Month + 4.25%, 0.50% Floor) 9.61% 01/05/2029 59,837 SOFR 1 Month + 3.00%, 0.50% Floor) 9.61% 01/05/2029 59,837	29,848									
SOFR 1 Month Playa Resorts Holding BV, + 3.75%, 0.50% 59,698 Senior Secured Floor) 9.19% 03/01/2029 29,805 Medline Borrower LP, Loan (CME Term 114,091 Senior Secured SOFR 1 Month First Lien Term Loan (CME Term Loan (CME Term Floor) 9.61% SOFR 1 Month + 3.00%, 0.50%								0 21%	02/11/2028	117 055
+ 3.75%, 0.50% Floor) 9.19% 03/01/2029 29,805 Medline Borrower LP, 114,091 Senior Secured First Lien Term Loan (CME Term Loan (CME Term Loan (CME Term SOFR 1 Month + 3.00%, 0.50% Sofor 1 Month + 3.00%, 0.50%		•					,		02/11/2020	117,555
Floor) 9.19% 03/01/2029 29,805 First Lien Term Medline Borrower LP, Loan (CME Term SOFR 1 Month 114,091 Senior Secured SOFR 1 Month First Lien Term + 4.25%, 0.50% Loan (CME Term Floor) SOFR 1 Month + 3.00%, 0.50%						59 698	-	iig Dv,		
Medline Borrower LP,Loan (CME Term114,091Senior SecuredSOFR 1 MonthFirst Lien Term+ 4.25%, 0.50%Loan (CME TermFloor)9.61%SOFR 1 Month+ 3.00%, 0.50%			9.19%	03/01/2029	29.805	55,656				
114,091 Senior Secured SOFR 1 Month First Lien Term + 4.25%, 0.50% Loan (CME Term Floor) 9.61% 01/05/2029 59,837 SOFR 1 Month + 3.00%, 0.50%		,		00,01,2020	20,000					
First Lien Term + 4.25%, 0.50% Loan (CME Term Floor) SOFR 1 Month + 3.00%, 0.50%	114.091									
SOFR 1 Month + 3.00%, 0.50%							+ 4.25%, 0.50%			
+ 3.00%, 0.50%		Loan (CME Term					Floor)	9.61%	01/05/2029	59,837
		SOFR 1 Month								
Hoor) 8.47% 10/23/2028 114,795		-	0.474	10/00/0000						
		Floor)	8.47%	10/23/2028	114,795					

PRINCIPAL AMOUNT	SECURITY				PRINCIPAL AMOUNT	SECURITY			
\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$	\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$
29,924	PMHC II, Inc., Senior Secured First Lien Term Loan (CME Term SOFR 3 Month + 4.25%, 0.50%				130,000	SRS Distribution, Inc Senior Secured First Lien Term Loan (CME Term SOFR 1 Month + 3.50%, 0.50%	•,		
49,741	Floor) Pregis TopCo LLC, Senior Secured First Lien Term Loan (CME Term SOFR 1 Month + 3.75%)	9.81%	04/23/2029 07/31/2026	28,749 49,916	34,823	Floor) SWF Holdings I Corp Senior Secured First Lien Term Loan (CME Term SOFR 1 Month + 4.00%, 0.75%	8.97% .,	06/02/2028	130,380
128,574	Proofpoint, Inc., Senior Secured First Lien Term Loan (CME Term SOFR 1 Month + 3.25%, 0.50%	5.1170	07/31/2020	43,310	50,000		9.47%	10/06/2028	31,286
24,873	Floor) QUIKRETE Holdings, Senior Secured First Lien Term Loan (CME Term	8.72% , Inc.,	08/31/2028	128,793	119,067	UKG, Inc., Senior Secured First Lien Term Loan (CME Term	8.60%	02/14/2031	50,284
119,389	SOFR 1 Month + 2.75%) RealPage, Inc., Senior Secured	8.22%	03/19/2029	24,977	34,910	SOFR 3 Month + 3.75%) United AirLines, Inc., Senior Secured	9.23%	05/04/2026	119,498
113,365	First Lien Term Loan (CME Term SOFR 1 Month + 3.00%, 0.50% Floor)	8.47%	04/24/2028	118,726	54,510	First Lien Term Loan (CME Term SOFR 1 Month + 3.75%, 0.75%	9.22%	04/21/2028	35,085
44,773	Scientific Games Ho Senior Secured First Lien Term Loan (CME Term SOFR 3 Month + 3.25%, 0.50%	Idings LP,			115,000	Virgin Media Bristol Senior Secured First Lien Term Loan (CME Term SOFR 6 Month + 3.25%)	LLC, 8.79%	03/31/2031	114,784
119,070	Floor) SMG U.S. Midco 2, I Senior Secured First Lien Term Loan (CME Term SOFR 3 Month +	8.66% nc.,	04/04/2029	44,846	49,741	Wand Newco 3, Inc., Senior Secured First Lien Term Loan (CME Term SOFR 1 Month + 2.75%)	8.22%	02/05/2026	49,949
114,453	2.50%) Sophia LP, Senior Secured First Lien Term Loan (CME Term SOFR 1 Month	8.14%	01/23/2025	119,382	119,089	Whatabrands LLC, Senior Secured First Lien Term Loan (CME Term SOFR 1 Month + 3.00%, 0.50%			
115,000	+ 3.50%, 0.50% Floor) Sotera Health Holdi Senior Secured First Lien Term	8.96% ngs LLC,	10/07/2027	114,837	59,700	Floor) Wyndham Hotels & Senior Secured First Lien Term Loan (CME Term	8.47% Resorts, Inc	08/03/2028 ,	119,440
	Loan (CME Term SOFR 3 Month + 2.75%, 0.50% Floor)	8.39%	12/11/2026	115,096	30,000	Zayo Group Holdings Senior Secured First Lien Term	7.71% s, Inc.,	05/24/2030	59,928
							8.47%	03/09/2027	25,865
						Total Bank Loans (Cost \$6,522,629)			6,595,698
								Decemb	er 31, 2023 5

December 31, 2023 5

PRINCIPAL	SECUDITY				PRINCIPAL	SECUDITY			
AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
COLLATERALIZE	D LOAN OBLIGATIONS					Stratus CLO Ltd.,			
F00.000	37 Capital CLO 4 Ltd	l.,			500,000	Series 2021-1A-C			
500,000	Series 2023-2A-B (CME Term SOFR					(CME Term SOFR 3 Month + 2.01%,			
	3 Month + 2.75%,					2.01% Floor)	7.43% ^(a)	12/29/2029	501,258
	2.75% Floor)	8.12% ^(a)	01/15/2034	501,640		STWD Ltd.,			
F00.000	Bain Capital Credit (CLO Ltd.,			159,713	Series 2021-FL2-A			
500,000	Series 2023-4A-C (CME Term SOFR					(CME Term SOFR 1 Month + 1.31%,			
	3 Month + 2.90%,					1.20% Floor)	6.67% ^(a)	04/18/2038	156,674
	2.90% Floor)	8.32% ^(a)	10/21/2036	503,862		Venture XXVI CLO L	td.,		
500.000	CBAM Ltd.,				500,000	Series 2017-26A-BR			
500,000	Series 2017-2A-BR (CME Term SOFR					(CME Term SOFR 3 Month + 1.96%,			
	3 Month + 2.11%,					1.70% Floor)	7.38% ^(a)	01/20/2029	497,265
	1.85% Floor)	7.51% ^(a)	07/17/2034	496,503		Voya CLO Ltd.,			
500.000	Dryden 78 CLO Ltd.,				1,000,000	Series 2013-1A-BR			
500,000	Series 2020-78A-B (CME Term SOFR					(CME Term SOFR 3 Month + 2.16%)	7.56% ^(a)	10/15/2030	990,055
	3 Month + 1.76%,					Wellfleet CLO Ltd.,	, 100,0	20, 20, 2000	556,000
	1.50% Floor)	7.16% ^(a)	04/17/2033	497,168	500,000	Series 2017-3A-A2			
500.000	Eaton Vance CLO Lto	d.,				(CME Term SOFR			
500,000	Series 2013-1A-A23R					3 Month + 1.76%, 1.50% Floor)	7.16% ^(a)	01/17/2031	497,928
	(CME Term SOFR					Total Collateralized		· · · · —	137,320
	3 Month + 1.81%,					(Cost \$9,145,643)		_	9,327,816
	1.55% Floor)	7.21% ^(a)	01/15/2034	495,670	FOREIGN CORPC	ORATE BONDS 7.4%			
500.000	Empower CLO Ltd., Series 2023-2A-B				AUSTRALIA 0.4%				
500,000	(CME Term SOFR				265,000	BHP Billiton	5.05%		274 606
	3 Month + 2.75%,				175 000	Finance USA Ltd. Glencore Funding	5.25%	09/08/2030	274,696
	2.75% Floor)	8.09% ^(a)	07/15/2036	503,012	175,000	LLC	1.63% ^(a)	04/27/2026	162,300
199 106	LoanCore Issuer Ltd. Series 2021-CRE5-A	•7			330,000	Macquarie Group			
155,100	(CME Term SOFR					Ltd. (SOFR +	E 440((2)	00/00/2020	222.000
	1 Month + 1.41%,	(-)			335 000	2.21%) Westpac Banking	5.11% ^(a)	08/09/2026	328,809
	1.41% Floor)	6.78% ^(a)	07/15/2036	196,153	555,000	Corp. (US			
500 000	Marble Point CLO XI Series 2017-2A-B	i Lla.,				Treasury Yield			
500,000	(CME Term SOFR					Curve Rate T			
	3 Month + 1.76%,	(-)				Note Constant Maturity 5 Year +			
	1.50% Floor)	7.16% ^(a)	12/18/2030	494,129		1.53%)	3.02%	11/18/2036	272,680
158 644	MF1 Ltd., Series 2021-FL7-A							_	1,038,485
200,011	(CME Term SOFR				BERMUDA 0.1%				
	1 Month + 1.19%,				310,000	Triton Container		/ /	
	1.08% Floor)	6.55% ^(a)	10/16/2036	156,620		International Ltd.	3.25%	03/15/2032_	248,753
500.000	Octagon Investment Series 2019-1A-BR	t Partners 4	+5 Lta.,		BRAZIL 0.9%				
500,000	(CME Term SOFR				200,000	Banco do Brasil SA (US Treasury			
	3 Month + 1.85%,					Yield Curve Rate			
	1.85% Floor)	7.24% ^(a)	04/15/2035	494,610		T Note Constant			
500.000	Park Avenue Institut Series 2018-1A-BR	uonai Advis	sers clo lla.,			Maturity 10 Year	c 250(d)	04/45/2024	405 646
500,000	(CME Term SOFR				200.000	+ 4.40%) Banco do Estado	6.25% ^(d)	04/15/2024	195,646
	3 Month + 2.36%,				200,000	do Rio Grande			
	2.10% Floor)	7.78% ^(a)	10/20/2031	496,742		do Sul SA (US			
1 000 000	Race Point IX CLO Lt Series 2015-9A-BR	:d.,				Treasury Yield			
1,000,000	(CME Term SOFR					Curve Rate T Note Constant			
	3 Month + 2.41%,					Maturity 5 Year +			
	0.26% Floor)	7.81% ^(a)	10/15/2030	990,904		4.93%)	5.38%	01/28/2031	187,564
856 673	Steele Creek CLO Lto Series 2017-1A-A	u.,							
030,073	(CME Term SOFR								
	3 Month + 1.51%)	6.91% ^(a)	10/15/2030	857,623					

	PRINCIPAL				
	AMOUNT	SECURITY			
	\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$
	200,000	Braskem Netherlands			
		Finance BV (US			
		Treasury Yield			
		Curve Rate T			
		Note Constant			
		Maturity 5 Year +			
		8.22%)	8.50%	01/23/2081	172,188
	250,000	Cosan Overseas			
		Ltd.	8.25% ^(d)	02/05/2024	249,316
	200,000	CSN Resources SA	5.88%	04/08/2032	174,133
	342,716	Guara Norte Sarl	5.20%	06/15/2034	312,592
	200,000	Minerva			
		Luxembourg SA	4.38%	03/18/2031	165,091
	161,272	MV24 Capital BV	6.75%	06/01/2034	151,082
	200,000	NBM US Holdings,	C C 20/	09/06/2020	106 270
	200,000	Inc. Rumo Luxembourg	6.63%	08/06/2029	196,279
	200,000	Sarl	4.20%	01/18/2032	170,464
	200,000	Simpar Europe SA	5.20%	01/26/2032	173,465
	200,000		5.2070	01/20/2001	2,147,820
ļ				_	_, ,020
	CANADA 0.7% 285,000	Bank of Montreal			
	205,000	(5 Year Swap			
		Rate USD +			
		1.43%)	3.80%	12/15/2032	262,463
	535,000	Bank of Nova			
		Scotia (The)	3.45%	04/11/2025	523,850
	170,000	Bombardier, Inc.	7.88% ^(a)	04/15/2027	170,191
	75,000	Bombardier, Inc.	8.75% ^(a)	11/15/2030	79,946
	30,000	Garda World	(-)		
		Security Corp.	4.63% ^(a)	02/15/2027	28,944
	35,000	Garda World	c oox(2)	00/01/0000	
	FF 000	Security Corp.	6.00% ^(a)	06/01/2029	31,411
	55,000	GFL Environmental, Inc.	6.75% ^(a)	01/15/2031	56,734
	80,000	Parkland Corp.	4.63% ^(a)	01/13/2031 05/01/2030	73,688
	85,000	Titan Acquisition	4.03/0	03/01/2030	73,088
	05,000	Ltd.	7.75% ^(a)	04/15/2026	85,618
	260,000	Toronto-Dominion		0 1/ 10/ 2020	00,010
		Bank (The)	4.69%	09/15/2027	260,139
					1,572,984
j	CAYMAN ISLAND	OS 0.1%			
	205,000	Global Aircraft			
		Leasing Co. Ltd.	6.50% ^(a)	09/15/2024	192,939
	CHILE 0.3%				
	200,000	Agrosuper SA	4.60%	01/20/2032	172,201
	400,000	CAP SA	3.90%	04/27/2031	311,600
	200,000	Chile Electricity PEC			
		SpA	0.00%	01/25/2028	159,894
					643,695
	CHINA 0.2%				
	550,000	NXP BV	3.88%	06/18/2026	536,060
	COLOMBIA 0.8%				
	206,250	AI Candelaria Spain			
		SA	7.50%	12/15/2028	195,667
	250,000	AI Candelaria Spain			
		SA	5.75%	06/15/2033	194,110

AMOUNT		DATE	ΜΛΤΙΙΡΙΤΥ	
\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$
350,000	Banco GNB Sudameris SA (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 4.56%)	7.05%	04/03/2027	340,605
200,000	Bancolombia SA (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 2.94%)	4.63%	12/18/2029	185,547
200,000	Canacol Energy Ltd.	5.75%	11/24/2028	146,048
200,000	Empresas Publicas de Medellin ESP	4.25%	07/18/2029	170,676
182,000	Fideicomiso PA Pacifico Tres	8.25%	01/15/2035	173,696
400,000	Geopark Ltd.	5.50%	01/17/2027	354,537
200,000	Gran Tierra Energy, Inc.	9.50% ^(a)	10/15/2029_	175,787 1,936,673
			_	1,930,073
GUATEMALA 0.3				
150,000	Banco Industrial SA (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year +			
400,000 180,000	4.44%) CT Trust Millicom	4.88% 5.13%	01/29/2031 02/03/2032	141,308 350,023
	International Cellular SA	6.25%	03/25/2029	170,778
				662,109
INDIA 0.5%			-	
200,000	Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	
	,		07/22/2031	662,109 155,552
200,000	Mumbai Ltd. Adani International Container Terminal Pvt. Ltd. Adani Ports & Special Economic		07/22/2031	662,109
200,000 177,500	Mumbai Ltd. Adani International Container Terminal Pvt. Ltd. Adani Ports & Special Economic Zone Ltd. Adani Transmission	3.00% 3.83%	07/22/2031 02/16/2031 02/02/2032	662,109 155,552 145,703 310,457
200,000 177,500 400,000	Mumbai Ltd. Adani International Container Terminal Pvt. Ltd. Adani Ports & Special Economic Zone Ltd. Adani Transmission Step-One Ltd. JSW Hydro Energy	3.00% 3.83% 4.25%	07/22/2031 02/16/2031 02/02/2032 05/21/2036	662,109 155,552 145,703 310,457 126,710
200,000 177,500 400,000 157,000	Mumbai Ltd. Adani International Container Terminal Pvt. Ltd. Adani Ports & Special Economic Zone Ltd. Adani Transmission Step-One Ltd. JSW Hydro Energy Ltd. Network i2i Ltd. (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year +	3.00% 3.83% 4.25% 4.13%	07/22/2031 02/16/2031 02/02/2032 05/21/2036 05/18/2031	662,109 155,552 145,703 310,457 126,710 140,454
200,000 177,500 400,000 157,000 161,000	Mumbai Ltd. Adani International Container Terminal Pvt. Ltd. Adani Ports & Special Economic Zone Ltd. Adani Transmission Step-One Ltd. JSW Hydro Energy Ltd. Network i2i Ltd. (US Treasury Yield Curve Rate T Note Constant	3.00% 3.83% 4.25%	07/22/2031 02/16/2031 02/02/2032 05/21/2036	662,109 155,552 145,703 310,457 126,710
200,000 177,500 400,000 157,000 161,000 200,000	Mumbai Ltd. Adani International Container Terminal Pvt. Ltd. Adani Ports & Special Economic Zone Ltd. Adani Transmission Step-One Ltd. JSW Hydro Energy Ltd. Network i2i Ltd. (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 4.27%) UPL Corp. Ltd.	3.00% 3.83% 4.25% 4.13% 5.65% ^(d)	07/22/2031 02/16/2031 02/02/2032 05/21/2036 05/18/2031	662,109 155,552 145,703 310,457 126,710 140,454 198,086 177,392
200,000 177,500 400,000 157,000 161,000 200,000	Mumbai Ltd. Adani International Container Terminal Pvt. Ltd. Adani Ports & Special Economic Zone Ltd. Adani Transmission Step-One Ltd. JSW Hydro Energy Ltd. Network i2i Ltd. (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 4.27%) UPL Corp. Ltd.	3.00% 3.83% 4.25% 4.13% 5.65% ^(d)	07/22/2031 02/16/2031 02/02/2032 05/21/2036 05/18/2031	662,109 155,552 145,703 310,457 126,710 140,454 198,086 177,392 1,254,354
200,000 177,500 400,000 157,000 161,000 200,000 200,000	Mumbai Ltd. Adani International Container Terminal Pvt. Ltd. Adani Ports & Special Economic Zone Ltd. Adani Transmission Step-One Ltd. JSW Hydro Energy Ltd. Network i2i Ltd. (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 4.27%) UPL Corp. Ltd.	3.00% 3.83% 4.25% 4.13% 5.65% ^(d) 4.50%	07/22/2031 02/16/2031 02/02/2032 05/21/2036 05/18/2031	662,109 155,552 145,703 310,457 126,710 140,454 198,086 177,392
200,000 177,500 400,000 157,000 161,000 200,000 200,000 INDONESIA 0.4% 200,000	Mumbai Ltd. Adani International Container Terminal Pvt. Ltd. Adani Ports & Special Economic Zone Ltd. Adani Transmission Step-One Ltd. JSW Hydro Energy Ltd. Network i2i Ltd. (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 4.27%) UPL Corp. Ltd. Freeport Indonesia PT Indonesia Asahan	3.00% 3.83% 4.25% 4.13% 5.65% ^(d) 4.50%	07/22/2031 02/16/2031 02/02/2032 05/21/2036 05/18/2031 01/15/2025 03/08/2028	662,109 155,552 145,703 310,457 126,710 140,454 198,086 177,392 1,254,354

PRINCIPAL AMOUNT	SECURITY				
\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$	
200,000	Minejesa Capital BV	5.63%	08/10/2037_	175,728	
			_	1,075,209	
IRELAND 0.2%					
485,000	Avolon Holdings Funding Ltd.	3.25% ^(a)	02/15/2027_	448,938	
KUWAIT 0.1%					
200,000	MEGlobal Canada ULC	5.00%	05/18/2025	197,990	
MEXICO 0.8%					
200,000	Banco Mercantil del Norte SA (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year +				
200,000	4.64%) Banco Mercantil del Norte SA (US Treasury Yield Curve Rate T Note Constant Maturity 10 Year	5.88% ^(d)	01/24/2027	184,278	
	+ 5.35%)	7.63% ^(d)	01/10/2028	192,426	
200,000	Banco Nacional de Comercio Exterior SNC (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 2.00%)	2.72%	08/11/2031	170,895	
200,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year +	7 52%			
400,000	3.00%) BBVA Bancomer SA (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year +	7.53%	10/01/2028	209,460	
200,000	2.65%) Cemex SAB de CV	5.13%	01/18/2033	362,738	
	(US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 5.16%)	9.13% ^{(a)(d)}	03/14/2028	213,250	
200,000	Industrias Penoles SAB de CV	4.15%	09/12/2020	186 007	
379,272	Mexico Generadora		09/12/2029	186,907	
100,000	de Energia S de rl Petroleos	5.50%	12/06/2032	369,923	
	Mexicanos	6.75%	09/21/2047_	65,558 1,955,435	

PRINCIPAL AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
PANAMA 0.1% 200,000	Global Bank Corp. (3 Month LIBOR USD + 3.30%) ^(c)	5.25%	04/16/2029	179,244
PARAGUAY 0.2%				
200,000 346,667	Frigorifico Concepcion SA Rutas 2 & 7 Finance	7.70%	07/21/2028	169,505
	Ltd.	0.00%	09/30/2036	230,785 400,290
PERU 0.9%				
250,000	Banco de Credito del Peru SA (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year +			
150,000	3.00%) Banco Internacional del Peru SAA Interbank (3 Month LIBOR	3.13%	07/01/2030	238,016
200,000	USD + 5.76%) ^(c) Banco Internacional del Peru SAA Interbank (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year +	6.63%	03/19/2029	149,428
400,000	3.71%) Cia de Minas Buenaventura SAA	4.00%	07/08/2030	191,676
200,000	Corp. Financiera de Desarrollo SA (3 Month LIBOR USD + 5.61%) ^(c)	5.50%	07/23/2026	382,217 198,329
200,000	Inkia Energy Ltd.	5.88%	11/09/2027	191,261
88,849 209,000	Lima Metro Line 2 Finance Ltd. Orazul Energy Peru	5.88%	07/05/2034	88,001
	SA	5.63%	04/28/2027	197,183
400,000	Petroleos del Peru SA	5.63%	06/19/2047	246,790
200,000	Transportadora de Gas del Peru SA	4.25%	04/30/2028	197,067 2,079,968
SAUDI ARABIA 0	.1%			
200,000	EIG Pearl Holdings Sarl	3.55%	08/31/2036	174,680
SINGAPORE 0.19				
200,000	Oversea-Chinese Banking Corp. Ltd. (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 1.58%)	1.83%	09/10/2030	188,208

PRINCIPAL AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
200,000	United Overseas Bank Ltd. (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year +			
	1.23%)	2.00%	10/14/2031	182,303 370,511
SOUTH AFRICA).1%			
200,000	Sasol Financing USA LLC Sasol Financing	4.38%	09/18/2026	186,479
200,000	USA LLC	5.50%	03/18/2031	168,672 355,151
VIETNAM 0.1%				
230,573	Mong Duong			
	Finance Holdings			
	BV	5.13%	05/07/2029	214,716
	Total Foreign Corpo	rate Bonds		
	(Cost \$17,193,183)		_	17,686,004
NON-AGENCY C	OMMERCIAL MORTG	AGE BACKED	OBLIGATIONS	5.9%
	BANK,			
300,000	Series 2018-BN11-C	4.37% ^(e)	03/15/2061	254,325
200,000	Series			
	2018-BN14-A3	3.97%	09/15/2060	191,678
160,000	Series			
	2019-BN23-A3	2.92%	12/15/2052	141,869
220,000	Series 2021-BN32-A4	2 250/	04/15/2054	107 /25
300,000	Series	2.35%	04/15/2054	187,435
500,000	2021-BN38-A5	2.52%	12/15/2064	250,042
307,000	Series	2.52/0	12/13/2004	230,042
007,000	2022-BNK43-C	5.23% ^(e)	08/15/2055	231,247
6,006,263	Series			,
	2023-BNK46-XA	0.62% ^{(e)(f)}	08/15/2056	243,945
	Bank of America Me	errill Lynch C	ommercial Mo	rtgage Trust,
266,000	Series 2016-UB10-C	4.82% ^(e)	07/15/2049	231,349
197,912	Series		((
	2017-BNK3-A3	3.31%	02/15/2050	187,848
11,936,158	BANK5, Series			
11,950,158	2023-5YR1-XA	0.27% ^{(e)(f)}	04/15/2056	136,800
	BBCMS Mortgage Tr		04/13/2030	130,000
300,000	Series 2021-C12-A5		11/15/2054	255,415
180,000	Series 2021-C12-AS	2.90%	11/15/2054	147,015
250,000	Series 2021-C9-A5	2.30%	02/15/2054	209,998
100,000	Series 2022-C16-A5	4.60% ^(e)	06/15/2055	97,385
200,000	Series 2022-C17-A5	4.44%	09/15/2055	192,487
250,000	Series 2023-C19-A5		04/15/2056	258,616
	Benchmark Mortgag			
7,559,498	Series 2018-B2-XA	0.45% ^{(e)(f)}	02/15/2051	98,753
150,000	Series	2 060/	12/15/2002	140.044
190,000	2019-B14-ASB Series 2020-B19-A2	2.96% 1.69%	12/15/2062 09/15/2053	140,944 174,093
250,000	Series 2020-B19-A2 Series 2021-B31-A5	2.67%	12/15/2054	210,774
250,000	Series 2022-B31-A5	4.44% ^(e)	05/15/2055	176,326
305,000	Series 2022-B35-C	5.75% ^(e)	11/15/2055	231,155
200,000	Series 2023-B38-A4		04/15/2056	206,359
7,096,834	Series 2023-V3-XA	0.81% ^{(e)(f)}	07/15/2056	229,917
	Cantor Commercial			
500,000	Series 2019-CF1-C	4.35% ^(e)	05/15/2052	382,829
	CFCRE Commercial I	Mortgage Tr	ust,	
184,634	Series 2016-C6-A2	2.95%	11/10/2049	174,928

PRINCIPAL AMOUNT	SECURITY			
\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$
250,000	Citigroup Commerci Series 2015-GC27-C		Trust, 02/10/2048	231,364
311,815	Series 2017-P7-A3	3.44%	04/14/2050	295,534
300,000	Series 2018-B2-A3	3.74%	03/10/2051	283,510
272,432	Series 2018-C5-A3	3.96%	06/10/2051	261,146
100,000	Series	0.0070	00, 10, 2001	201)1.0
,	2022-GC48-A5 Commercial Mortga	4.58% ^(e) ge Trust.	05/15/2054	97,671
205,000	Series 2016-DC2-C CSMC Trust,	4.66% ^(e)	02/10/2049	186,237
273,000	Series 2021-B33-A2 DBJPM Mortgage Tr		10/10/2043	208,083
290,000	Series 2016-C1-B	4.20% ^(e)	05/10/2049	259,393
250,000	Series 2016-C1-C	3.32% ^(e)	05/10/2049	212,502
250,000	Series 2020-C9-ASB		08/15/2053	212,302
230,000	Del Amo Fashion Ce		00/10/2000	213,200
250,000	Series 2017-AMO-C FIVE Mortgage Trus	3.64% ^{(a)(e)}	06/05/2035	204,453
250,000	Series 2023-V1-D	6.40% ^{(a)(e)}	02/10/2056	211,164
250.000	GS Mortgage Securi Series 2023-SHIP-A		00/10/2020	242 245
250,000	GS Mortgage Securi		09/10/2038	243,215
9,393,474	Series 2017-GS7-XA		08/10/2050	275,436
250,000	Series			
250.000	2019-GC42-A3 Series 2019-GSA1-C	2.75%	09/10/2052	222,358
250,000	IMT Trust,	3.81%(-)	11/10/2052	193,721
250,000	Series			
	2017-APTS-AFX	3.48% ^(a)	06/15/2034	245,956
400 4 40	J.P. Morgan Chase C	ommercial N	Nortgage Securities	s Trust,
488,140	Series 2022-NLP-A (CME Term SOFR			
	1 Month + 0.60%,			
	0.60% Floor)	5.96% ^(a)	04/15/2037	450,213
	JPMBB Commercial			,
325,000	Series 2014-C21-B	4.34% ^(e)	08/15/2047	298,691
	JPMCC Commercial		curities Trust,	
8,082,635	Series 2017-JP6-XA	1.02% ^{(e)(f)}	07/15/2050	194,880
	LSTAR Commercial I			
250,000	Series 2015-3-D	3.13% ^{(a)(e)}	04/20/2048	232,311
	Morgan Stanley Bar			
250,000	Series 2016-C31-C		11/15/2049	195,256
202.000	Morgan Stanley Cap Series 2018-L1-C	4.78% ^(e)	10/15/2051	220.249
283,000	MSWF Commercial			229,248
250,000	Series 2023-2-A1	5.96%	12/15/2056	251,359
230,000	NJ Trust,	5.5670	12, 13, 2030	201,000
250,000	Series 2023-GSP-A	6.70% ^{(a)(e)}	01/06/2029	257,934
	RIAL Issuer Ltd.,			
350,000	Series 2022-FL8-A			
	(CME Term SOFR			
	1 Month + 2.25%,			
	2.25% Floor)	7.61% ^(a)	01/19/2037	344,839
250 252	SREIT Trust,			
258,353	Series 2021-MFP-A (CME Term SOFR			
	1 Month + 0.85%,			
	0.73% Floor)	6.21% ^(a)	11/15/2038	254,307
	UBS Commercial Me	ortgage Trust		
273,308	Series 2017-C4-A3	3.30%	10/15/2050	256,271
324,000	Series 2018-C10-C	5.05% ^(e)	05/15/2051	264,672
200,000	Series 2018-C8-C	4.68% ^(e)	02/15/2051	166,569
	Wells Fargo Comme	-		
301,863	Series 2015-C27-A4	3.19%	02/15/2048	294,120

PRINCIPAL AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
250,000	Series	TUTE		WILD'L V
	2015-LC22-A4	3.84%	09/15/2058	242,466
306,000	Series 2017-C41-B	4.19% ^(e)	11/15/2050	264,736
320,000		4.73%	06/15/2051	282,537
270,000	Series 2020-C58-A3		07/15/2053	225,804
246,000	Series 2021-C60-A3		08/15/2054	205,360
8,834,873	WFRBS Commercial Series 2014-C21-XA	0.98% ^{(e)(f)}	08/15/2047	42,509
	Total Non-Agency C Backed Obligations	ommercial N	Nortgage	
	(Cost \$14,285,858)			14,048,617
NON-AGENCY RE	SIDENTIAL COLLATE			
NON-AGENCI KI	BRAVO Residential			ATIONS 10.1%
1,216,151	Series		,	
	2023-NQM3-A1	4.85% ^{(a)(b)}	09/25/2062	1,198,118
1,907,681	Series			
	2023-NQM5-A1	6.50% ^{(a)(b)}	06/25/2063	1,929,603
	Citigroup Mortgage	Loan Trust,		
529,008	Series			
	2007-AR8-2A1A	4.50% ^(e)	07/25/2037	462,092
500,000	Connecticut Avenue Series 2022-R01-	e Securities I	rust,	
500,000	1M2 (SOFR 30			
	Day Average +			
	1.90%)	7.24% ^(a)	12/25/2041	501,563
	Deephaven Residen	tial Mortgag	e Trust,	
973,640	Series 2022-2-A1	4.30% ^{(a)(e)}	03/25/2067	928,783
	FHLMC STACR REMI	C Trust,		
500,000	Series 2022-DNA2- M1B (SOFR 30			
	Day Average +			
	2.40%)	7.74% ^(a)	02/25/2042	506,823
	HOMES Trust,			
902,159	Series	6.18% ^{(a)(b)}	01/25/2000	000 101
	2023-NQM1-A1 Legacy Mortgage As		01/25/2068	909,101
432,368	Series 2021-GS2-A1		04/25/2061	418,774
132,300	New Residential Mo			110,771
943,162	Series			
,	2019-RPL2-A1	3.25% ^{(a)(e)}	02/25/2059	902,579
	OBX Trust,			
1,700,000	Series			
	2023-NQM10-A1	6.46% ^{(a)(b)}	10/25/2063	1,722,217
901,821	Series	6.32% ^{(a)(b)}	01/25/2002	010 073
002 880	2023-NQM2-A1	6.32% ^{(a)(b)}	01/25/2062	910,073
902,880	Series 2023-NQM3-A3	6.76% ^{(a)(b)}	02/25/2063	907,567
	RFMSI Trust,	017 070	02,20,2000	567,667
1,409,986	Series 2006-S4-A7	6.00%	04/25/2036	1,114,056
	Structured Asset Mo	ortgage Inve		
1,315,290	Series 2007-AR3-			
	1A3 (CME Term			
	SOFR 1 Month			
	+ 0.53%, 0.42%	E 000/	00/25/2047	1 001 252
	Floor) Towd Point Mortgag	5.89% Trust	09/25/2047	1,091,353
1,761,749	Series 2018-5-A1	3.25% ^{(a)(e)}	07/25/2058	1,659,828
2,387,885	Series 2020-2-A1A	1.64% ^{(a)(e)}	04/25/2060	2,122,991
258,517	Series 2020-3-A1	3.09% ^{(a)(e)}	02/25/2063	245,849
1,003,498	Series 2022-1-A1	3.75% ^{(a)(e)}	07/25/2062	941,241
	Verus Securitization	Trust,		
522,781	Series 2021-8-A1	1.82% ^{(a)(e)}	11/25/2066	454,379
1,328,086	Series 2023-4-A1	5.81% ^{(a)(b)}	05/25/2068	1,327,490
873,664	Series	$C = T C \alpha_{2}(a)(b)$	02/25/2000	077.005
	2023-INV1-A3	6.76% ^{(a)(b)}	02/25/2068	877,225

PRINCIPAL AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
2,489,250	Series 2023-INV3-A1	6.88% ^{(a)(e)}	11/25/2068	2,538,479
423,032	WaMu Mortgage-Ba Series	acked Pass-I	nrough Certific	ates Irust,
0,002	2006-AR16-2A1 Wells Fargo Mortga	4.34% ^(e) ge Backed So	12/25/2036 ecurities Trust,	367,400
327,436	Series 2006-AR14-2A1 Total Non-Agency R	6.38% ^(e)	10/25/2036_	289,369
	Mortgage Obligation (Cost \$24,302,559)			24,326,953
US CORPORATE	BONDS 14.0%			
590,000		4.70%	05/14/2045	562,050
160,000	Academy Ltd.	6.00% ^(a)	11/15/2027	157,311
75,000		5.13% ^(a)	03/01/2030	58,602
195,000 100,000	Advanced Drainage Systems, Inc. AEP Transmission	6.38% ^(a)	06/15/2030	196,586
40,000	Co. LLC Aethon United	5.40%	03/15/2053	104,108
,	BR LP	8.25% ^(a)	02/15/2026	40,241
270,000	Air Lease Corp.	1.88%	08/15/2026	248,498
435,000	Alexandria Real Estate Equities,			
65,000	Inc. Alliant Holdings	3.00%	05/18/2051	287,037
125,000	Intermediate LLC Allied Universal	6.75% ^(a)	04/15/2028	66,538
70,000	Holdco LLC Allied Universal	6.63% ^(a)	07/15/2026	124,461
195,000	Holdco LLC American Airlines,	9.75% ^(a)	07/15/2027	68,671
65,000	Inc. American Airlines,	7.25% ^(a)	02/15/2028	197,407
110,000	Inc. American Airlines,	5.75% ^(a)	04/20/2029	63,434
245,000	Inc. American Express	8.50% ^(a)	05/15/2029	116,229
243,000	Co.	5.85%	11/05/2027	255,593
65,000	Amgen, Inc.	5.25%	03/02/2030	66,850
110,000	Amgen, Inc.	5.75%	03/02/2063	115,544
220,000	AssuredPartners,	F (20)	04 /45 /2020	205 625
390,000	Inc.	5.63% ^(a) 3.50%	01/15/2029 09/15/2053	205,625
135,000	AT&T, Inc. AthenaHealth	3.3070	55/15/2055	283,347
205,000	Group, Inc. Athene Global	6.50% ^(a)	02/15/2030	122,649
	Funding (SOFR Compounded			
	Index + 0.56%)	5.98% ^(a)	08/19/2024	204,205
210,000 55,000	Athene Holding Ltd. Bank of America Corp. (SOFR +	5.88%	01/15/2034	212,158
45,000	1.11%) Bank of America	3.84%	04/25/2025	54,655
43,000	Corp. (SOFR + 1.75%)	4.83%	07/22/2026	44,680
553,000	Bank of America Corp. (US Treasury Yield Curve Rate T Note Constant Maturity 5 Year +		.,,_020	,
	1.20%)	2.48%	09/21/2036	438,284

PRINCIPAL				
AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
180,000	Bausch & Lomb Escrow Corp.	8.38% ^(a)	10/01/2028	190,114
60,000	BCPE Empire Holdings, Inc.	7.63% ^(a)	05/01/2027	57,918
160,000	Beacon Roofing			
240,000	Supply, Inc. Becton Dickinson	6.50% ^(a)	08/01/2030	163,718
305,000	& Co. Boeing Co. (The)	4.69% 2.95%	02/13/2028 02/01/2030	241,161 275,000
270,000	BP Capital Markets	4.89%	09/11/2033	
720,000	America, Inc. Broadcom, Inc.	4.89% 3.50% ^(a)	02/15/2041	274,846 571,363
90,000	Builders FirstSource, Inc.	5.00% ^(a)	03/01/2030	87,006
95,000	Builders FirstSource, Inc.	6.38% ^(a)	06/15/2032	97,112
50,000	Callon Petroleum	7.50% ^(a)		
50,000	Co. Calpine Corp.	5.13% ^(a)	06/15/2030 03/15/2028	50,479 47,970
210,000	Carnival Corp.	5.75% ^(a)	03/01/2027	204,999
210,000	Carrier Global Corp.		03/15/2054	28,929
125,000	CCO Holdings LLC	5.13% ^(a)	05/01/2027	120,849
145,000	CCO Holdings LLC	4.75% ^(a)	02/01/2032	128,050
75,000	Central Parent LLC	8.00% ^(a)	06/15/2029	78,340
535,000	Charter	0.0070	00/13/2023	70,340
555,000	Communications			
	Operating LLC	4.91%	07/23/2025	530,218
275,000	Cheniere Energy,	1.51/0	0772072020	550,210
273,000	Inc.	4.63%	10/15/2028	268,627
70,000	Chesapeake Energy		10/ 10/ 2020	200,027
,	Corp.	5.88% ^(a)	02/01/2029	68,673
40,000	Chord Energy Corp.	6.38% ^(a)	06/01/2026	40,040
30,000	CHS/Community			
	Health Systems,			
	Inc.	6.00% ^(a)	01/15/2029	27,038
475,000	Citigroup, Inc.			
	(SOFR + 1.35%)	3.06%	01/25/2033	405,423
95,000	Civitas Resources,	(-)		
	Inc.	8.38% ^(a)	07/01/2028	99,294
25,000	Clear Channel			
	Outdoor	7 750(2)	04/45/2020	24 570
CO 000	Holdings, Inc.	7.75% ^(a)	04/15/2028	21,579
60,000	CNX Resources Corp.	6.00% ^(a)	01/15/2029	57 580
290,000	Corp. Comcast Corp.	3.40%	04/01/2030	57,589 271,549
295,000	Constellation	3.4070	04/01/2030	271,349
255,000	Brands, Inc.	3.15%	08/01/2029	274,397
65,000	Coty, Inc.	5.00% ^(a)	04/15/2026	64,014
235,000	Coty, Inc.	6.63% ^(a)	07/15/2030	241,565
287,000	Crown Castle, Inc.	3.65%	09/01/2027	273,109
350,000	CSX Corp.	3.80%	11/01/2046	291,306
65,000	CVS Health Corp.	5.13%	02/21/2030	66,047
135,000	CVS Health Corp.	5.30%	06/01/2033	138,597
135,000	CVS Health Corp.	5.88%	06/01/2053	142,172
120,000	Directv Financing			
	LLC	5.88% ^(a)	08/15/2027	112,848
543,000	Dollar Tree, Inc.	4.00%	05/15/2025	533,533
120,000	Dornoch Debt			
	Merger Sub, Inc.	6.63% ^(a)	10/15/2029	108,338
125,000	DTE Energy Co.	4.22% ^(b)	11/01/2024	123,616
105,000	Duke Energy			
	Carolinas LLC	3.55%	03/15/2052	80,637
70,000	Duke Energy Corp.	4.30%	03/15/2028	69,070
90,000	Duke Energy Corp.	5.00%	08/15/2052	84,219

PRINCIPAL AMOUNT	SECURITY			
\$/SHARES 85,000	DESCRIPTION Dun & Bradstreet	RATE	MATURITY	VALUE \$
235,000	Corp. (The) Elevance Health,	5.00% ^(a)	12/15/2029	79,382
95,000	Inc. Elevance Health,	2.38%	01/15/2025	228,324
	Inc.	4.55%	05/15/2052	86,790
270,000	Energy Transfer LP	4.75%	01/15/2026	268,368
85,000	Entergy Louisiana LLC	4.75%	09/15/2052	78,277
95,000	EQM Midstream Partners LP	6.50% ^(a)	07/01/2027	96,791
150,000	Equinix, Inc.	3.90%	04/15/2032	139,365
265,000	Equinix, Inc.	2.95%	09/15/2051	177,353
305,000	Essential Utilities,			
	Inc.	2.70%	04/15/2030	266,821
80,000	Everi Holdings, Inc.	5.00% ^(a)	07/15/2029	72,717
170,000	Exelon Corp.	5.15%	03/15/2028	172,928
265,000	Expedia Group, Inc. Expedia Group, Inc.		02/15/2026 02/15/2030	264,850
300,000 75,000	Ferrellgas LP	3.25% 5.38% ^(a)	04/01/2026	275,201 73,470
35,000	Fertitta Entertainment	5.56%	04/01/2020	75,470
	LLC	6.75% ^(a)	01/15/2030	30,770
165,000	Ford Motor Co.	3.25%	02/12/2032	137,300
210,000	Fortrea Holdings,		-,,,	- ,
	Inc.	7.50% ^(a)	07/01/2030	215,927
135,000	Fortress			
	Transportation and Infrastructure			
	Investors LLC	7.88% ^(a)	12/01/2030	140,769
60,000	Frontier	7.0070	12/01/2030	140,705
00,000	Communications			
	Holdings LLC	5.88% ^(a)	10/15/2027	58,016
55,000	Frontier			
	Communications			
	Holdings LLC	8.63% ^(a)	03/15/2031	56,122
310,000	General Motors			
~~~~~	Financial Co., Inc.	2.40%	10/15/2028	275,455
80,000	Gilead Sciences, Inc.		10/15/2052	96 752
135,000	Global Payments,	5.55%	10/15/2053	86,752
135,000	Inc.	4.95%	08/15/2027	135,300
530,000	Goldman Sachs	4.5570	00/13/2027	133,300
,	Group, Inc. (The)			
	(SOFR + 0.82%)	6.23%	09/10/2027	519,763
105,000	Griffon Corp.	5.75%	03/01/2028	103,297
40,000	Gulfport Energy			
	Corp.	8.00% ^(a)	05/17/2026	40,477
285,000	HCA, Inc.	4.13%	06/15/2029	272,682
90,000	Hess Midstream	5.50% ^(a)	10/15/2020	07 200
105,000	Operations LP Hewlett Packard	5.50%	10/15/2030	87,209
105,000	Enterprise Co.	5.90%	10/01/2024	105,294
210,000	Hilcorp Energy I LP	5.75% ^(a)	02/01/2029	203,031
20,000	Hilcorp Energy I LP	8.38% ^(a)	11/01/2033	21,220
300,000	Host Hotels &			,
	Resorts LP	3.50%	09/15/2030	267,880
200,000	Hyundai Capital	F ( ( )		202.025
200.000	America	5.68% ^(a)	06/26/2028	203,999
260,000	Intuit, Inc.	5.50%	09/15/2053	284,600
345,000	Invitation Homes Operating			
	Partnership LP	2.70%	01/15/2034	277,618
180,000	IQVIA, Inc.	6.25% ^(a)	02/01/2029	188,135

5/SHARES         DESCRIPTION         RATE         MATURITY         VALUE S           210,000         Iron Mountain, Inc. 7.00% ^(a) 02/15/2029         215,986           125,000         JPMorgan Chase         & Co. (SOFR +         1.25%)         2.96%         01/25/2023         125,097           630,000         JPMorgan Chase         & Co. (SOFR +         1.26%)         2.96%         01/25/2033         540,088           250,000         Kinder Morgan         Energy Partners         IP         6.95%         01/15/2038         274,831           70,000         Level 3 Financing,         Inc.         10.05% ^(b) 05/15/2030         67,944           105,000         Light & Wonder         Inc.         7.25% ^(a) 10/15/2031         10,712           50,000         Light & Wonder         Inc.         5.63%         04/15/2053         83,944           55,000         Lowe's Cos., Inc.         5.63%         04/15/2053         83,944           55,000         Madison IAQ LLC         4.38% ^(a) 06/30/2029         97,054           280,000         Marvell         Energy Partners         Inc.         3.13%         06/15/2026         269,187           260,000         Martoit         S.65% <td< th=""><th>PRINCIPAL AMOUNT</th><th>SECURITY</th><th>0.175</th><th></th><th></th></td<>	PRINCIPAL AMOUNT	SECURITY	0.175		
125,000       JPMorgan Chase & C.o. (SOFR + 1.99%)       4.85%       07/25/2028       125,097         630,000       JPMorgan Chase & C.o. (SOFR + 1.26%)       2.96%       01/25/2033       540,088         250,000       Kinder Morgan Inc.       0.50%       01/15/2038       274,831         70,000       Level 3 Financing, Inc.       10.50% ^(a) 05/15/2030       67,944         105,000       LifePoint Health, Inc.       11/00% ^(a) 10/15/2030       110,712         50,000       Light & Wonder International, Inc.       6.50% ^(a) 05/15/2027       45,817         80,000       Live Nation       Entertainment, Inc.       6.50% ^(a) 05/15/2028       50,058         10,000       Madison IAQ LLC       4.13% ^(a) 06/30/2028       50,058         11,000       Madison IAQ LLC       5.88% ^(a) 06/30/2029       97,054         260,000       Marriott       International, Inc.       1.13% ^(b) 06/15/2026       269,187         260,000       Marvell       5.95%       09/15/2033       275,905         75,000       McGraw-Hill       Education, Inc.       5.75% ^(a) 10/01/2029       184,064         310,000       McGraw-Hill       Education, Inc.       5.75% ^(a) 05/1					
630,000         JPMorgan Chase & Co. (SOFR + 1.26%)         2.96%         01/25/2033         540,088           250,000         Kinder Morgan Energy Partners IP         6.95%         01/15/2038         274,831           70,000         Level 3 Financing, Inc.         10.50% ^(a) 05/15/2030         67,944           105,000         LifePoint Health, International, International, International, Inc.         1.00% ^(a) 10/15/2030         110,712           50,000         Live Nation Entertainment, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, International, Intecons, Interna, International, Internatinternational, Internationa	-	JPMorgan Chase & Co. (SOFR +	7.00% ^(a)	02/15/2029	215,986
250,000         Kinder Morgan Energy Partners LP         6.95%         01/15/2038         274,831           70,000         Level 3 Financing, Inc.         10.50% ^(a) 05/15/2030         67,944           105,000         LifePoint Health, Inc.         11.00% ^(a) 10/15/2030         110,712           50,000         Light & Wonder International, Inc.         7.25% ^(a) 11/15/2029         51,245           45,000         Live Nation Entertainment, Inc.         5.63%         04/15/2053         83,944           55,000         Madison IAQ LLC         4.13% ^(a) 06/30/2029         97,054           280,000         Mariot InQ LLC         5.88% ^(a) 06/15/2026         269,187           260,000         Marvell         Technology, Inc.         5.95%         09/15/2033         275,905           75,000         Match Group         Holdings II LLC         5.00% ^(a) 12/15/2027         73,298           140,000         McGrav-Hill         Education, Inc.         5.75% ^(a) 08/01/2028         53,090           195,000         Medime Borrower         LC         6.50% ^(a) 05/15/2029         36,217           275,000         Mediane Borrower         LLC         5.25% ^(a) 05/01/2029         184,	630,000	JPMorgan Chase	4.85%	07/25/2028	125,097
70,000         Level 3 Financing, Inc.         10.50%(a)         05/15/2030         67,944           105,000         LifePoint Health, Inc.         11.00%(a)         10/15/2030         110,712           50,000         Light & Wonder International, Inc.         7.25%(a)         11/15/2029         51,245           45,000         Live Nation Entertainment, Inc.         5.63%         04/15/2053         83,944           55,000         Madison IAQ LLC         4.13%(a)         06/30/2028         50,058           110,000         Madison IAQ LLC         5.83%(a)         06/30/2029         97,054           280,000         Marriott         Inc.         3.13%         06/15/2026         269,187           260,000         Marriott         Inc.         3.13%         06/15/2033         275,905           75,000         Marcell         5.95%         09/15/2033         275,905           75,000         McConald's Corp.         3.60%         07/01/2030         132,867           55,000         McGraw-Hill         5.75%(a)         08/01/2028         53,090           195,000         Medline Borrower         Inc.         5.25%(a)         10/01/2029         184,064           310,000         Meta Platforms, Inc.         5.25%(a)	250,000	Kinder Morgan	2.96%	01/25/2033	540,088
LifePoint Health, Inc. 11.00% ^(a) 10/15/2030 110,712 50,000 Light & Wonder International, Inc. 7.25% ^(a) 11/15/2029 51,245 45,000 Live Nation Entertainment, Inc. 6.50% ^(a) 05/15/2027 45,817 80,000 Lowe's Cos., Inc. 5.63% 04/15/2053 83,944 55,000 Madison IAQ LLC 4.13% ^(a) 06/30/2029 97,054 280,000 Marison IAQ LLC 5.88% ^(a) 06/30/2029 97,054 280,000 Marison IAQ LLC 5.88% ^(a) 06/30/2029 97,054 280,000 Marriott International, Inc. 3.13% 06/15/2026 269,187 260,000 Marvell Technology, Inc. 5.95% 09/15/2033 275,905 75,000 Match Group Holdings II LLC 5.00% ^(a) 12/15/2027 73,298 140,000 McDonald's Corp. 3.60% 07/01/2030 132,867 55,000 McGraw-Hill Education, Inc. 5.75% ^(a) 08/01/2028 53,090 195,000 Medline Borrower LP 5.25% ^(a) 10/01/2029 184,064 310,000 Metis Merger Sub Inc. 4.45% 08/15/2052 285,049 40,000 Metis Merger Sub LLC 6.50% ^(a) 05/15/2029 36,217 275,000 Michaels Cos., Inc. (The) 5.25% ^(a) 05/01/2028 67,263 135,000 Michaels Cos., Inc. (The) 5.25% ^(a) 05/01/2029 184,064 310,000 Metis Merger Sub LLC 6.50% ^(a) 05/15/2029 36,217 275,000 Metlife, Inc. 5.25% 01/15/2054 282,930 85,000 Michaels Cos., Inc. (The) 5.25% ^(a) 05/01/2029 125,699 ModivCare Escrow Issuer, Inc. 5.00% ^(a) 10/01/2029 159,641 381,000 Modivast Gaming Borrower LLC 4.88% ^(a) 05/01/2029 159,641 381,000 Morgan Stanley (SOFR + 1.36%) 2.48% 09/16/2036 491,720 50,000 Nationstar Mortgage Holdings, Inc. 5.75% ^(a) 11/15/2013 46,692 100,000 NCL Corp. Itd. 8.38% ^(a) 02/01/2028 105,952 280,000 NetApp, Inc. 1.88% 06/22/2025 266,500 115,000 NetHilk, Inc. 4.88% 06/22/2025 266,500 115,000 NetHilk, Inc. 4.88% 06/22/2025 266,500 115,000 NetHilk, Inc. 4.88% 06/21/2026 232,484 80,000 Nustar Logistics IP 6.00% 02/15/2031 16,631 230,000 NGE Energy - Operating LLC 7.50% ^(a) 02/15/2031 16,631 230,000 NGE Energy, Inc. 1.88% 06/21/2026 79,931 125,000 NGE Energy, Inc. 1.88% 06/21/2026 79,931 125,000 NGL Energy - Operating LLC 7.50% ^(a) 02/15/2031 16,68,331 80,000 Nustar Logistics IP 6.00% 06/01/2026	70,000		6.95%	01/15/2038	274,831
50,000         Light & Wonder International, Inc.         7.25% ^(a) 11/15/2029         51,245           45,000         Live Nation Entertainment, Inc.         6.50% ^(a) 05/15/2027         45,817           80,000         Lowe's Cos., Inc.         5.63%         04/15/2053         83,944           55,000         Madison IAQ LLC         5.83% ^(a) 06/30/2028         50,058           110,000         Madison IAQ LLC         5.88% ^(a) 06/30/2029         97,054           280,000         Marriott         Inc.         3.13%         06/15/2026         269,187           260,000         Marriott         Inc.         5.95%         09/15/2033         275,905           75,000         Match Group Holdings II LLC         5.00% ^(a) 12/15/2027         73,298           140,000         McCoraw-Hill         5.75% ^(a) 08/01/2028         53,090           195,000         Medline Borrower         Inc.         5.25% ^(a) 10/01/2029         184,064           310,000         Metis Merger Sub LLC         6.50% ^(a) 05/15/2029         36,217           275,000         Michaels Cos., Inc. (The)         5.25% ^(a) 05/01/2028         67,263           135,000         Michaels Cos., In	105,000				67,944
45,000       Live Nation         Entertainment, Inc.       6.50% ^(a) 05/15/2027       45,817         80,000       Madison IAQ LLC       4.13% ^(a) 06/30/2028       50,058         110,000       Madison IAQ LLC       5.83% ^(a) 06/30/2029       97,054         280,000       Marriott       International, Inc.       3.13%       06/15/2026       269,187         260,000       Marriott       International, Inc.       5.95%       09/15/2033       275,905         75,000       Match Group       Holdings II LLC       5.00% ^(a) 12/15/2027       73,298         140,000       McDonald's Corp.       3.60%       07/01/2030       132,867         55,000       McGiaw-Hill       Education, Inc.       5.75% ^(a) 08/01/2028       53,090         195,000       Medline Borrower       LP       5.25% ^(a) 10/01/2029       184,064         310,000       Meta Platforms, Inc.       4.45%       08/15/2052       285,049         40,000       Metife, Inc.       5.25% ^(a) 05/01/2028       67,263         135,000       Mitchaels Cos., Inc.       (The)       5.25% ^(a) 05/01/2029       125,699         195,000       MotivCare Escrow Issuer, Inc.	50,000	Light & Wonder	11.00% ^(a)	10/15/2030	110,712
Inc.         6.50% ^(a) 05/15/2027         45,817           80,000         Lowe's Cos., Inc.         5.63%         04/15/2053         83,944           55,000         Madison IAQ LLC         4.13% ^(a) 06/30/2029         97,054           280,000         Marriott         International,         Inc.         3.13%         06/15/2026         269,187           260,000         Marroll         Technology, Inc.         5.95%         09/15/2033         275,905           75,000         Match Group         Holdings II LLC         5.00% ^(a) 12/15/2027         73,298           140,000         McDonald's Corp.         3.60%         07/01/2030         132,867           75,000         McGraw-Hill         Education, Inc.         5.75% ^(a) 08/01/2028         53,090           195,000         Medline Borrower         Inc.         4.45%         08/15/2052         285,049           40,000         Metis Merger Sub         ILC         6.50% ^(a) 05/15/2029         36,217           275,000         Michaels Cos., Inc.         (The)         5.25% ^(a) 05/01/2028         67,263           135,000         Midwest Gaming         Borrower LLC         4.88% ^(a) 05/01/2029         125,699 </td <td>45,000</td> <td>Live Nation</td> <td>7.25%^(a)</td> <td>11/15/2029</td> <td>51,245</td>	45,000	Live Nation	7.25% ^(a)	11/15/2029	51,245
55,000         Madison IAQ LLC         4.13% ^(a) 06/30/2028         50,058           110,000         Madison IAQ LLC         5.88% ^(a) 06/30/2029         97,054           280,000         Marriott         International,         International,         1           Inc.         3.13%         06/15/2026         269,187           260,000         March Group         5.95%         09/15/2033         275,905           75,000         Match Group         12/15/2027         73,298           140,000         McDonald's Corp.         3.60%         07/01/2030         132,867           55,000         McGraw-Hill         Education, Inc.         5.75% ^(a) 08/01/2028         53,090           195,000         Medine Borrower         Inc.         4.45%         08/15/2052         285,049           40,000         Metis Merger Sub         Inc.         4.45%         08/15/2052         285,049           40,000         Metis Merger Sub         Inc.         5.25% ^(a) 05/01/2028         67,263           85,000         Michaels Cos., Inc.         (The)         5.25% ^(a) 05/01/2029         125,699           195,000         ModivCare Escrow         Issuer, Inc.         5.00% ^(a) <t< td=""><td>80.000</td><td>Inc.</td><td></td><td></td><td></td></t<>	80.000	Inc.			
110,000       Madison IAQ LLC       5.88% ^(a) 06/30/2029       97,054         280,000       Marriott       International,       Inc.       3.13%       06/15/2026       269,187         260,000       Marvell       Technology, Inc.       5.95%       09/15/2033       275,905         75,000       Match Group       Holdings II LLC       5.00% ^(a) 12/15/2027       73,298         140,000       McDrau-Hill       Education, Inc.       5.75% ^(a) 08/01/2028       53,090         195,000       Medline Borrower       LP       5.25% ^(a) 10/01/2029       184,064         310,000       Meta Platforms,       Inc.       4.45%       08/15/2052       285,049         40,000       Metis Merger Sub       LLC       6.50% ^(a) 05/01/2028       67,263         135,000       Michaels Cos., Inc.       (The)       5.25% ^(a) 05/01/2028       67,263         135,000       Midwest Gaming       Borrower LLC       4.88% ^(a) 05/01/2029       125,699         195,000       ModivCare Escrow       Insuer, Inc.       5.00% ^(a) 12/15/2043       373,975         620,000       Morgan Stanley       GOFR + 1.36%       2.48%       09/16/2036       491,720 <td></td> <td></td> <td></td> <td></td> <td></td>					
280,000       Marriott International, Inc.       3.13%       06/15/2026       269,187         260,000       Marvell Technology, Inc.       5.95%       09/15/2033       275,905         75,000       Match Group Holdings II LLC       5.00% ^[4] 12/15/2027       73,298         140,000       McDonald's Corp.       3.60%       07/01/2030       132,867         55,000       McGraw-Hill Education, Inc.       5.75% ^[3] 08/01/2028       53,090         195,000       Medline Borrower LP       5.25% ^[3] 10/01/2029       184,064         310,000       Meta Platforms, Inc.       4.45%       08/15/2052       285,049         40,000       Metife, Inc.       5.25% ^[3] 05/01/2029       36,217         275,000       Metlife, Inc.       5.25% ^[3] 05/01/2028       67,263         135,000       Midwest Gaming Borrower LLC       4.88% ^[3] 05/01/2029       125,699         195,000       ModivCare Escrow Issuer, Inc.       5.00% ^[3] 10/01/2029       159,641         381,000       Morgage       Holdings, Inc.       5.75% ^[3] 11/15/2031       46,692         100,000       NCL Corp. Ltd.       8.38% ^[3] 02/01/2028       105,952         280,000 <t< td=""><td>,</td><td></td><td></td><td></td><td></td></t<>	,				
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	,	Marriott International,			
75,000       Match Group Holdings II LLC       5.00% ^(a) 12/15/2027       73,298         140,000       McDonald's Corp.       3.60%       07/01/2030       132,867         55,000       McGraw-Hill       5.75% ^(a) 08/01/2028       53,090         195,000       Medline Borrower LP       5.25% ^(a) 10/01/2029       184,064         310,000       Meta Platforms, Inc.       4.45%       08/15/2052       285,049         40,000       Metis Merger Sub LLC       6.50% ^(a) 05/15/2029       36,217         275,000       MetLife, Inc.       5.25%       01/15/2054       282,930         85,000       Michaels Cos., Inc. (The)       5.25% ^(a) 05/01/2028       67,263         135,000       ModivCare Escrow Issuer, Inc.       5.00% ^(a) 10/01/2029       125,699         195,000       ModivCare Escrow (SOFR + 1.36%)       12/15/2043       373,975         620,000       Morgage Holdings, Inc.       5.75% ^(a) 11/15/2031       46,692         100,000       Net Corp. Ltd.       8.38% ^(a) 02/01/2028       105,552         280,000       NetApp, Inc.       1.88%       04/15/2028       106,611         230,000       NetApp, Inc.       1.88%       04/15/2028	260,000	Marvell			
140,000         McDonald's Corp.         3.60%         07/01/2030         132,867           55,000         McGraw-Hill         Education, Inc.         5.75% ^(a) 08/01/2028         53,090           195,000         Medline Borrower         LP         5.25% ^(a) 10/01/2029         184,064           310,000         Meta Platforms,         Inc.         4.45%         08/15/2052         285,049           40,000         Metis Merger Sub         LLC         6.50% ^(a) 05/15/2029         36,217           275,000         Mettife, Inc.         5.25%         01/15/2054         282,930           85,000         Michaels Cos., Inc.         (The)         5.25% ^(a) 05/01/2028         67,263           135,000         Midwest Gaming         Borrower LLC         4.88% ^(a) 05/01/2029         125,699           195,000         ModivCare Escrow         Issuer, Inc.         5.40% ^(a) 12/15/2043         373,975           620,000         Morgan Stanley         Vorgage         Vorgage         Vorgage         10/01/2028         105,952           100,000         NCL Corp. Ltd.         8.38% ^(a) 02/01/2028         105,952           280,000         NetApp, Inc.         1.88%         04/	75,000	Match Group			
55,000         McGraw-Hill Education, Inc.         5.75% ^(a) 08/01/2028         53,090           195,000         Medline Borrower LP         5.25% ^(a) 10/01/2029         184,064           310,000         Meta Platforms, Inc.         4.45%         08/15/2052         285,049           40,000         Metis Merger Sub LLC         6.50% ^(a) 05/15/2029         36,217           275,000         Mettife, Inc.         5.25%         01/15/2054         282,930           85,000         Michaels Cos., Inc. (The)         5.25% ^(a) 05/01/2028         67,263           135,000         Midwest Gaming Borrower LLC         4.88% ^(a) 05/01/2029         125,699           195,000         ModivCare Escrow Issuer, Inc.         5.00% ^(a) 10/01/2029         159,641           381,000         Moorgan Stanley (SOFR + 1.36%)         2.48%         09/16/2036         491,720           50,000         Nationstar Mortgage Holdings, Inc.         5.75% ^(a) 11/15/2031         46,692           100,000         NCL Corp. Ltd.         8.38% ^(a) 02/01/2028         105,952           280,000         NetApp, Inc.         1.88%         04/15/2028         116,611           230,000         NetFlix, Inc.         4.88% ^(a)		Holdings II LLC			73,298
195,000       Medline Borrower LP       5.25% ^(a) 10/01/2029       184,064         310,000       Meta Platforms, Inc.       4.45%       08/15/2052       285,049         40,000       Metis Merger Sub LLC       6.50% ^(a) 05/15/2029       36,217         275,000       MetLife, Inc.       5.25%       01/15/2054       282,930         85,000       Michaels Cos., Inc. (The)       5.25% ^(a) 05/01/2028       67,263         135,000       Midwest Gaming Borrower LLC       4.88% ^(a) 05/01/2029       125,699         195,000       ModivCare Escrow Issuer, Inc.       5.00% ^(a) 10/01/2029       159,641         381,000       Monongahela Power Co.       5.40% ^(a) 12/15/2043       373,975         620,000       Morgan Stanley (SOFR + 1.36%)       2.48%       09/16/2036       491,720         50,000       Nationstar Mortgage Holdings, Inc.       5.75% ^(a) 11/15/2031       46,692         100,000       NCL Corp. Ltd.       8.38% ^(a) 02/01/2028       105,9552         280,000       NetFlix, Inc.       4.88%       04/15/2028       116,611         230,000       NetFlix, Inc.       3.63% ^(a) 02/01/2026       232,484         80,000       NRG Energy,	-			07/01/2030	132,867
310,000         Meta Platforms, Inc.         4.45%         08/15/2052         285,049           40,000         Metis Merger Sub LLC         6.50% ^(a) 05/15/2029         36,217           275,000         MetLife, Inc.         5.25%         01/15/2054         282,930           85,000         Michaels Cos., Inc. (The)         5.25% ^(a) 05/01/2028         67,263           135,000         Midwest Gaming Borrower LLC         4.88% ^(a) 05/01/2029         125,699           195,000         ModivCare Escrow Issuer, Inc.         5.00% ^(a) 10/01/2029         159,641           381,000         Monongahela Power Co.         5.40% ^(a) 12/15/2043         373,975           620,000         Morgan Stanley (SOFR + 1.36%)         2.48%         09/16/2036         491,720           50,000         Nationstar Mortgage         Mortgage         10/01/2028         105,952           100,000         NCL Corp. Ltd.         8.38% ^(a) 02/01/2028         105,952           280,000         NetApp, Inc.         1.88%         06/22/2025         266,520           115,000         NetHix, Inc.         4.88%         04/15/2028         116,611           230,000         NRE Energy, Inc.         3.63% ^(a) 02/15/2031<	195,000	-	5.75% ^(a)	08/01/2028	53,090
40,000         Metis Merger Sub           LLC         6.50% ^(a) 05/15/2029         36,217           275,000         MetLife, Inc.         5.25%         01/15/2054         282,930           85,000         Michaels Cos., Inc.         (The)         5.25% ^(a) 05/01/2028         67,263           135,000         Midwest Gaming         Borrower LLC         4.88% ^(a) 05/01/2029         125,699           195,000         ModivCare Escrow         Issuer, Inc.         5.00% ^(a) 10/01/2029         159,641           381,000         Monongahela         Power Co.         5.40% ^(a) 12/15/2043         373,975           620,000         Morgan Stanley         (SOFR + 1.36%)         2.48%         09/16/2036         491,720           50,000         Nationstar         Mortgage         Holdings, Inc.         5.75% ^(a) 11/15/2031         46,692           100,000         NCL Corp. Ltd.         8.38% ^(a) 02/01/2028         105,952           280,000         NetApp, Inc.         1.88%         06/22/2025         266,520           115,000         NetHix, Inc.         4.88%         04/15/2028         116,611           230,000         NRE Energy, Inc.         3.63% ^(a) <t< td=""><td>310,000</td><td></td><td>5.25%^(a)</td><td>10/01/2029</td><td>184,064</td></t<>	310,000		5.25% ^(a)	10/01/2029	184,064
275,000       MetLife, Inc.       5.25%       01/15/2054       282,930         85,000       Michaels Cos., Inc.       (The)       5.25% ^(a) 05/01/2028       67,263         135,000       Midwest Gaming       Borrower LLC       4.88% ^(a) 05/01/2029       125,699         195,000       ModivCare Escrow       Issuer, Inc.       5.00% ^(a) 10/01/2029       159,641         381,000       Monongahela       Power Co.       5.40% ^(a) 12/15/2043       373,975         620,000       Morgan Stanley       (SOFR + 1.36%)       2.48%       09/16/2036       491,720         50,000       Nationstar       Mortgage       Mortgage       10/01/2028       105,952         100,000       NCL Corp. Ltd.       8.38% ^(a) 02/01/2028       105,952         280,000       NetApp, Inc.       1.88%       06/22/2025       266,520         115,000       NetFlix, Inc.       4.88%       04/15/2028       116,611         230,000       NRG Energy, Inc.       3.63% ^(a) 02/01/2026       232,484         80,000       NRG Energy, Inc.       3.63% ^(a) 02/15/2031       68,831         80,000       NRG Energy, Inc.       3.63% ^(a) 02/15/2031       68,831	40,000		4.45%	08/15/2052	285,049
85,000         Michaels Cos., Inc. (The)         5.25%(a)         05/01/2028         67,263           135,000         Midwest Gaming Borrower LLC         4.88%(a)         05/01/2029         125,699           195,000         ModivCare Escrow Issuer, Inc.         5.00%(a)         10/01/2029         159,641           381,000         Monongahela Power Co.         5.40%(a)         12/15/2043         373,975           620,000         Morgan Stanley (SOFR + 1.36%)         2.48%         09/16/2036         491,720           50,000         Nationstar Mortgage Holdings, Inc.         5.75%(a)         11/15/2031         46,692           100,000         NCL Corp. Ltd.         8.38%(a)         02/01/2028         105,952           280,000         NetApp, Inc.         1.88%         06/22/2025         266,520           115,000         NetFlix, Inc.         4.88%         04/15/2028         116,611           230,000         NRG Energy Operating LLC         7.50%(a)         02/01/2026         232,484           80,000         NRG Energy, Inc.         3.63%(a)         02/15/2031         68,831           80,000         NRG Energy, Inc.         3.63%(a)         02/15/2031         68,831           80,000         NuStar Logistics LP         6.00%         06/0		LLC	6.50% ^(a)	05/15/2029	36,217
(The)         5.25% ^(a) 05/01/2028         67,263           135,000         Midwest Gaming Borrower LLC         4.88% ^(a) 05/01/2029         125,699           195,000         ModivCare Escrow Issuer, Inc.         5.00% ^(a) 10/01/2029         159,641           381,000         Monongahela Power Co.         5.40% ^(a) 12/15/2043         373,975           620,000         Morgan Stanley (SOFR + 1.36%)         2.48%         09/16/2036         491,720           50,000         Nationstar Mortgage Holdings, Inc.         5.75% ^(a) 11/15/2031         46,692           100,000         NCL Corp. Ltd.         8.38% ^(a) 02/01/2028         105,952           280,000         NetApp, Inc.         1.88%         06/22/2025         266,520           115,000         NetFlix, Inc.         4.88%         04/15/2028         116,611           230,000         NRG Energy Operating LLC         7.50% ^(a) 02/01/2026         232,484           80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031         68,831           80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031         68,831           80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031	275,000	MetLife, Inc.	5.25%	01/15/2054	282,930
Borrower LLC         4.88% ^(a) 05/01/2029         125,699           195,000         ModivCare Escrow Issuer, Inc.         5.00% ^(a) 10/01/2029         159,641           381,000         Monongahela Power Co.         5.40% ^(a) 12/15/2043         373,975           620,000         Morgan Stanley (SOFR + 1.36%)         2.48%         09/16/2036         491,720           50,000         Nationstar Mortgage         -         -         46,692           100,000         NCL Corp. Ltd.         8.38% ^(a) 02/01/2028         105,952           280,000         NetApp, Inc.         1.88%         06/22/2025         266,520           115,000         NetFlix, Inc.         4.88%         04/15/2028         116,611           230,000         NGE Energy         -         -         -           Operating LLC         7.50% ^(a) 02/01/2026         232,484           80,000         NRG Energy, Inc.         3.63% ^(a) 02/01/2026         232,484           80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031         68,831           80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031         68,831           125,000         Occidental         - <td>85,000</td> <td></td> <td>5.25%^(a)</td> <td>05/01/2028</td> <td>67,263</td>	85,000		5.25% ^(a)	05/01/2028	67,263
Issuer, Inc.         5.00% ^(a) 10/01/2029         159,641           381,000         Monongahela         Power Co.         5.40% ^(a) 12/15/2043         373,975           620,000         Morgan Stanley         (SOFR + 1.36%)         2.48%         09/16/2036         491,720           50,000         Nationstar         Mortgage         46,692           Holdings, Inc.         5.75% ^(a) 11/15/2031         46,692           100,000         NCL Corp. Ltd.         8.38% ^(a) 02/01/2028         105,952           280,000         NetApp, Inc.         1.88%         06/22/2025         266,520           115,000         NetFlix, Inc.         4.88%         04/15/2028         116,611           230,000         NGL Energy         Operating LLC         7.50% ^(a) 02/01/2026         232,484           80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031         68,831           80,000         NuStar Logistics LP         6.00%         06/01/2026         79,931           125,000         Occidental         Petroleum Corp.         6.63%         09/01/2030         133,091           40,0000         OneMain Finance         Corp.         6.88%         03/15/2025         40,523 <td>135,000</td> <td>•</td> <td>4.88%^(a)</td> <td>05/01/2029</td> <td>125,699</td>	135,000	•	4.88% ^(a)	05/01/2029	125,699
Power Co.         5.40% ^(a) 12/15/2043         373,975           620,000         Morgan Stanley (SOFR + 1.36%)         2.48%         09/16/2036         491,720           50,000         Nationstar Mortgage Holdings, Inc.         5.75% ^(a) 11/15/2031         46,692           100,000         NCL Corp. Ltd.         8.38% ^(a) 02/01/2028         105,952           280,000         NetApp, Inc.         1.88%         06/22/2025         266,520           115,000         NetFlix, Inc.         4.88%         04/15/2028         116,611           230,000         NGL Energy         0         0         02/01/2026         232,484           80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031         68,831           80,000         NuStar Logistics LP         6.00%         06/01/2026         79,931           125,000         Occidental              Petroleum Corp.         6.63%         09/01/2030         133,091           40,000         OneMain Finance           40,523	195,000		5.00% ^(a)	10/01/2029	159,641
(SOFR + 1.36%)         2.48%         09/16/2036         491,720           50,000         Nationstar         Mortgage         Mortgage         46,692           100,000         NCL Corp. Ltd.         8.38% ^(a) 02/01/2028         105,952           280,000         NetApp, Inc.         1.88%         06/22/2025         266,520           115,000         NetFlix, Inc.         4.88%         04/15/2028         116,611           230,000         NGL Energy         Operating LLC         7.50% ^(a) 02/01/2026         232,484           80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031         68,831           80,000         NuStar Logistics LP         6.00%         06/01/2026         79,931           125,000         Occidental         Petroleum Corp.         6.63%         09/01/2030         133,091           40,000         OneMain Finance         Corp.         6.88%         03/15/2025         40,523	381,000		5.40% ^(a)	12/15/2043	373,975
50,000         Nationstar           Mortgage         Holdings, Inc.         5.75% ^(a) 11/15/2031         46,692           100,000         NCL Corp. Ltd.         8.38% ^(a) 02/01/2028         105,952           280,000         NetApp, Inc.         1.88%         06/22/2025         266,520           115,000         NetApp, Inc.         1.88%         04/15/2028         116,611           230,000         NGE Energy         Operating LLC         7.50% ^(a) 02/01/2026         232,484           80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031         68,831           80,000         NuStar Logistics LP         6.00%         06/01/2026         79,931           125,000         Occidental         Petroleum Corp.         6.63%         09/01/2030         133,091           40,000         OneMain Finance         Corp.         6.88%         03/15/2025         40,523	620,000	· ·	2.48%	09/16/2036	491,720
100,000         NCL Corp. Ltd.         8.38% ^(a) 02/01/2028         105,952           280,000         NetApp, Inc.         1.88%         06/22/2025         266,520           115,000         Netflix, Inc.         4.88%         04/15/2028         116,611           230,000         NGL Energy         0         02/01/2026         232,484           80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031         68,831           80,000         NuStar Logistics LP         6.00%         06/01/2026         79,931           125,000         Occidental         9etroleum Corp.         6.63%         09/01/2030         133,091           40,000         OneMain Finance         Corp.         6.88%         03/15/2025         40,523	50,000	Nationstar Mortgage		11/15/2021	
280,000         NetApp, Inc.         1.88%         06/22/2025         266,520           115,000         Netflix, Inc.         4.88%         04/15/2028         116,611           230,000         NGL Energy          0         116,611           230,000         NGL Energy          02/01/2026         232,484           80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031         68,831           80,000         NuStar Logistics LP         6.00%         06/01/2026         79,931           125,000         Occidental              Petroleum Corp.         6.63%         09/01/2030         133,091           40,000         OneMain Finance             Corp.         6.88%         03/15/2025         40,523	100 000	-			
115,000         Netflix, Inc.         4.88%         04/15/2028         116,611           230,000         NGL Energy         Operating LLC         7.50% ^(a) 02/01/2026         232,484           80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031         68,831           80,000         NuStar Logistics LP         6.00%         06/01/2026         79,931           125,000         Occidental         Petroleum Corp.         6.63%         09/01/2030         133,091           40,000         OneMain Finance         Corp.         6.88%         03/15/2025         40,523		-			
230,000         NGL Energy         Operating LLC         7.50% ^(a) 02/01/2026         232,484           80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031         68,831           80,000         NuStar Logistics LP         6.00%         06/01/2026         79,931           125,000         Occidental         Petroleum Corp.         6.63%         09/01/2030         133,091           40,000         OneMain Finance         Corp.         6.88%         03/15/2025         40,523					
Operating LLC         7.50% ^(a) 02/01/2026         232,484           80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031         68,831           80,000         NuStar Logistics LP         6.00%         06/01/2026         79,931           125,000         Occidental         Petroleum Corp.         6.63%         09/01/2030         133,091           40,000         OneMain Finance         Corp.         6.88%         03/15/2025         40,523	-	-	4.88%	04/15/2028	116,611
80,000         NRG Energy, Inc.         3.63% ^(a) 02/15/2031         68,831           80,000         NuStar Logistics LP         6.00%         06/01/2026         79,931           125,000         Occidental         Petroleum Corp.         6.63%         09/01/2030         133,091           40,000         OneMain Finance         Corp.         6.88%         03/15/2025         40,523	230,000		7 500(2)	02/01/2020	222.404
80,000         NuStar Logistics LP         6.00%         06/01/2026         79,931           125,000         Occidental         Petroleum Corp.         6.63%         09/01/2030         133,091           40,000         OneMain Finance         Corp.         6.88%         03/15/2025         40,523	00.000				
125,000         Occidental           Petroleum Corp.         6.63%         09/01/2030         133,091           40,000         OneMain Finance         Corp.         6.88%         03/15/2025         40,523	-				
Petroleum Corp.         6.63%         09/01/2030         133,091           40,000         OneMain Finance         Corp.         6.88%         03/15/2025         40,523		-	0.00%	00/01/2026	79,931
Corp.6.88%03/15/202540,523		Petroleum Corp.	6.63%	09/01/2030	133,091
	40,000		6 000/	02/15/2025	40 500
	125,000				

PRINCIPAL AMOUNT	SECURITY			
\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$
20,000	Oracle Corp.	6.25%	11/09/2032	21,765
35,000 65,000	Oracle Corp. Outfront Media	3.80%	11/15/2037	29,779
125,000	Capital LLC Owens & Minor,	7.38% ^(a)	02/15/2031	68,300
	Inc.	6.63% ^(a)	04/01/2030	119,507
335,000	Owens Corning	4.40%	01/30/2048	292,511
325,000	Pacific Gas and Electric Co.	2.50%	02/01/2031	268,407
300,000	Packaging Corp. of America	3.00%	12/15/2029	271,827
60,000	Pactiv Evergreen Group Issuer LLC	4.38% ^(a)	10/15/2028	56,154
80,000	Park Intermediate Holdings LLC	4.88% ^(a)	05/15/2029	74,139
135,000	Parker-Hannifin			·
115,000	Corp. PennyMac Financial	4.25%	09/15/2027	133,900
278,000	Services, Inc. Penske Truck	7.88% ^(a)	12/15/2029	118,542
65,000	Leasing Co. LP Permian Resources	4.20% ^(a)	04/01/2027	268,909
270,000	Operating LLC Philip Morris International,	7.00% ^(a)	01/15/2032	67,107
	Inc.	5.13%	02/15/2030	274,585
115,000	Pike Corp.	8.63% ^(a)	01/31/2031	120,990
50,000	Post Holdings, Inc.	5.50% ^(a)	12/15/2029	48,231
95,000	Qorvo, Inc.	1.75%	12/15/2024	91,207
340,000	Quanta Services,	1.7370	12/13/2021	51,207
540,000	Inc.	2.35%	01/15/2032	281,562
20,000		5.75% ^(a)		
30,000	Realogy Group LLC	5.75%(3)	01/15/2029	23,348
125,000	Realty Income Corp.	5.05%	01/13/2026	124,987
135,000	Regal Rexnord Corp.	6.05% ^(a)	02/15/2026	136,523
80,000	Roller Bearing Co. of America, Inc.	4.38% ^(a)	10/15/2029	74,134
185,000	Royal Caribbean Cruises Ltd.	7.25% ^(a)	01/15/2030	193,326
130,000	Ryder System, Inc.	5.65%	03/01/2028	133,995
240,000	Sabine Pass Liquefaction LLC	5.00%	03/15/2027	241,141
75,000	San Diego Gas & Electric Co.	5.35%	04/01/2053	76,030
285,000	Santander Holdings USA, Inc. (SOFR +	0.400/	04/05/0000	0.01.0.00
110,000	1.25%) Scientific Games	2.49%	01/06/2028	261,142
45,000	Holdings LP Scripps Escrow II,	6.63% ^(a)	03/01/2030	104,128
	Inc.	3.88% ^(a)	01/15/2029	39,846
60,000 150,000	Sealed Air Corp. Sirius XM Radio,	7.25% ^(a)	02/15/2031	63,693
	Inc.	5.50% ^(a)	07/01/2029	145,187
45,000	Sitio Royalties Operating	7 000((2)	11/01/2020	46.669
506,000	Partnership LP Smithfield Foods,	7.88% ^(a)	11/01/2028	46,668
290,000	Inc. Southern Co. (The) (US Treasury Yield Curve Rate T Note Constant	4.25% ^(a)	02/01/2027	484,974
	Maturity 5 Year +	2 750/	09/15/2051	264 772
	2.92%)	3.75%	09/15/2051	264,772

					DRINCIDAL				
PRINCIPAL AMOUNT	SECURITY				PRINCIPAL AMOUNT	SECURITY			
\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$	\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$
	Spirit AeroSystems,					XPO, Inc.	7.13% ^(a)	06/01/2031	145,077
	Inc.	9.75% ^(a)	11/15/2030	107,622	,	Total US Corporate		,	,
30,000	SRS Distribution,			,		(Cost \$32,812,313)			33,727,439
,	Inc.	6.13% ^(a)	07/01/2029	28,477					
110,000	Standard				US GOVERNIVIEN	IT AND AGENCY MOI	RIGAGE BA	CKED OBLIGATIC	INS 22.0%
	Industries, Inc.	4.38% ^(a)	07/15/2030	101,154	1 220 674	FHLMC REMICS,	2.00%	00/15/2040	1 115 000
35,000	Staples, Inc.	7.50% ^(a)	04/15/2026	32,594	1,338,674	Series 5077-ME	2.00%	08/15/2048	1,115,006
95,000	Suburban Propane				2,081,226	FHLMC STRIPS, Series 358-300	2 000/	10/15/2047	1 002 5 42
	Partners LP	5.00% ^(a)	06/01/2031	86,267	2,081,220		3.00%	10/15/2047	1,902,543
615,000	Synchrony Financial	2.88%	10/28/2031	493,105	1 270 220	FHLMC UMBS,	4 5 00/	00/01/2052	1 226 040
255,000	Sysco Corp.	5.95%	04/01/2030	271,251	1,378,230	Pool RA7930	4.50%	09/01/2052	1,336,949
200,000	Tenet Healthcare				1,837,730	Pool RA7939	5.00%	09/01/2052	1,821,175
	Corp.	6.13%	06/15/2030	202,467	2,867,011		3.00%	08/01/2052	2,540,295
260,000	T-Mobile USA, Inc.	4.75%	02/01/2028	259,229	3,371,526	Pool SD2969	2.50%	05/01/2052	2,912,500
155,000	Townsquare Media,				325,893		5.50%	08/01/2053	329,703
	Inc.	6.88% ^(a)	02/01/2026	151,983	1,944,680	Pool SD3574 Pool SD3803	3.00%	11/01/2048	1,765,246
85,000	TransDigm, Inc.	5.50%	11/15/2027	83,348	1,652,506		2.00%	02/01/2052	1,377,618
78,750	Transocean				1,507,241		5.50%	09/01/2053	1,519,611
	Poseidon Ltd.	6.88% ^(a)	02/01/2027	78,532	1 1 5 1 9 0 7	FNMA REMICS,	2 000/	01/25/2049	025 070
50,000	Transocean, Inc.	8.00% ^(a)	02/01/2027	48,801	1,151,897			01/25/2048 07/25/2048	935,979 1,261,221
135,000	Trident TPI				1,431,591	Series 2018-53-Z	3.50%		
	Holdings, Inc.	12.75% ^(a)	12/31/2028	144,619	1,638,619	Series 2018-62-B	3.50%	09/25/2048	1,503,422
130,000	Truist Financial				2,769,212	Series 2019-5-FE			
	Corp. (SOFR +					(SOFR 30 Day			
	1.44%)	4.87%	01/26/2029	128,159		Average + 0.56%, 0.45% Floor,			
50,000	United Airlines, Inc.	4.63% ^(a)	04/15/2029	46,814		6.50% Cap)	5.90%	03/25/2049	2,704,330
200,000	UnitedHealth					FNMA UMBS,	5.50%	03/23/2043	2,704,550
	Group, Inc.	5.05%	04/15/2053	202,226	2,158,769	Pool BR2217	2.50%	08/01/2051	1,860,315
50,000	UnitedHealth				3,553,386	Pool CA6032	2.50%	06/01/2050	3,075,449
	Group, Inc.	4.95%	05/15/2062	49,391	1,860,242		5.00%	09/01/2052	1,843,485
55,000	Univision				1,176,581		4.50%	10/01/2052	1,141,340
	Communications,		00/00/0000	54.000	699,340	Pool CB6266	4.30% 6.00%	05/01/2053	713,947
	Inc.	7.38% ^(a)	06/30/2030	54,906	1,088,219	Pool CB7272	6.00%	10/01/2053	1,112,078
95,000	Venture Global	a . a . (2)	/ /		1,963,588	Pool FS1472	3.50%	11/01/2050	1,828,392
25.000	LNG, Inc.	8.13% ^(a)	06/01/2028	96,027	2,810,653		5.00%	01/01/2053	2,784,956
35,000	Venture Global	0.000(2)	00/04/2024	25.024	2,111,390	Pool FS4165	2.50%	04/01/2052	1,822,257
45 000	LNG, Inc.	8.38% ^(a)	06/01/2031	35,034	1,851,782		2.50%	03/01/2052	1,592,395
45,000	Venture Global	9.88% ^(a)	02/01/2022	46.002	1,944,291		2.50%	06/01/2052	1,679,267
265,000	LNG, Inc.	9.88% ^(a) 5.35% ^(a)	02/01/2032	46,902	3,000,000	Pool FS6517	2.50%	04/01/2052	2,588,531
265,000		5.35%(3)	09/18/2028	271,401	2,723,721	Pool MA4600	3.50%	05/01/2052	2,588,551
105,000	Verscend Escrow	9.75% ^(a)	09/15/2026	105 804	2,723,721	GNMA,	3.30%	03/01/2032	2,300,271
50.000	Corp.	9.75%	08/15/2026	105,804	1 221 610	Pool 785717	3.00%	11/20/2051	1,108,754
50,000	Victoria's Secret & Co.	4.63% ^(a)	07/15/2029	41,829	879,478		3.00%	04/20/2052	791,808
125 000	Viking Cruises Ltd.	5.88% ^(a)	09/15/2023		1,302,117		5.0070	04/20/2052	751,000
	Viking Cruises Ltd.	9.13% ^(a)	09/15/2027	130,393 207,926	1,302,117	2013-116-WU	3.00%	12/20/2042	1,252,318
,	Vistra Operations	9.1370	07/15/2031	207,920	1 192 827	Series 2021-58-HP	3.00%	08/20/2050	1,059,346
00,000	Co. LLC	7.75% ^(a)	10/15/2031	62,360		Series 2022-23-BA		05/20/2049	1,001,502
50.000	VT Topco, Inc.	8.50% ^(a)	08/15/2030	52,072	1,100,715	Total US Governme			1,001,302
	WASH Multifamily	0.0070	00/15/2050	52,072		Backed Obligations		ney montgage	
00,000	Acquisition, Inc.	5 75% ^(a)	04/15/2026	57,804		(Cost \$51,793,841)			52,782,009
100 000	Weatherford	3.7370	01/10/2020	57,001					
100,000	International Ltd.	8 63% ^(a)	04/30/2030	104,496		IT AND AGENCY OBL	IGATIONS 2	4.8%	
115 000	Wells Fargo & Co.	0.0070	01/00/2000	101,150	26,700,000	U.S. Treasury			
115,000	(SOFR + 1.98%)	4.81%	07/25/2028	114,215		Bonds	4.75%	11/15/2043	28,648,266
320,000	Wells Fargo & Co.		0772072020	11 ()210	12,000,000				
520,000	(SOFR + 1.74%)	5.57%	07/25/2029	326,932		Bonds	4.75%	11/15/2053	13,459,687
305.000	Welltower OP LLC	2.05%	01/15/2029	268,445	16,750,000			11/15/2033	17,590,117
	Willis North	2.0070	01, 10, 2020	200)110		Total US Governme	nt and Age	ncy	
201,000	America, Inc.	4.50%	09/15/2028	257,453		<b>Obligations</b>			
285.000	Workday, Inc.	3.70%	04/01/2029	273,711		(Cost \$56,417,116)			59,698,070
	WR Grace Holdings	20,0	5., 61, 2025	2.0,711	SHORT TERM IN	VESTMENTS 2.5%			
00,000	LLC	5.63% ^(a)	08/15/2029	52,866		JPMorgan U.S.			
270.000	WRKCo, Inc.	3.75%	03/15/2025	265,114	,,	Government			
235,000		4.88% ^(a)	06/01/2029	216,583		Money Market			
,000			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,500		Fund - Class IM	5.30% ^(g)		3,038,725
								Decembe	er 31, 2023 <b>13</b>

PRINCIPAL AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
3,038,725	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share			
	Class	5.27% ^(g)		3,038,725
	Total Short Term In	vestments		
	(Cost \$6,077,450)			6,077,450
	Total Investments 1	L01.3%		
	(Cost \$237,797,211	.)		243,591,390
	Liabilities in Excess	of Other Asse	ets (1.3)%	(3,227,232)
	NET ASSETS 100.0%	6		\$240,364,158

<b>INVESTMENT BREAKDOWN</b> as a % of Net Assets:	
US Government and Agency Obligations	24.8%
US Government and Agency Mortgage Backed Obligations	22.0
Non-Agency Residential Collateralized Mortgage Obligations	10.1
Asset Backed Obligations	8.0
Non-Agency Commercial Mortgage Backed Obligations	5.9
Collateralized Loan Obligations	3.9
Banking	3.6
Short Term Investments	2.5
Electric	1.7
Technology	1.7
Midstream	1.5
Healthcare	1.2
Transportation Services	0.8
Food and Beverage	0.8
Independent	0.7
Metals and Mining	0.7
Pharmaceuticals	0.6
Cable Satellite	0.6
	0.5
Government Owned, No Guarantee	
Finance Companies	0.5
Building Materials	0.5
Consumer Cyclical Services	0.4
Wireless	0.4
Chemicals	0.4
Software	0.4
Diversified Manufacturing	0.4
Retailers	0.4
Leisure	0.4
Hotels, Restaurants & Leisure	0.4
Aerospace & Defense	0.4
Media Entertainment	0.3
Automotive	0.3
Life	0.3
Oil Field Services	0.3
Wirelines	0.3
Health Insurance	0.2
Other REITs	0.2
Railroads	0.2
P&C	0.2
Paper	0.2
Airlines	0.2
Other Industrial	0.2
Local Authority	0.2
Specialty Retail	0.1
Health Care Equipment & Supplies	0.1
Health Care Providers & Services	0.1
Commercial Services & Supplies	0.1

#### **INVESTMENT BREAKDOWN** as a % of Net Assets: 0.1% Refining **Consumer Products** 0.1 Office REITs 0.1 Apartment REITs 0.1 Gaming 0.1 Integrated 0.1 Tobacco 0.1 Lodging 0.1 Healthcare REITs 0.1 Other Utility 0.1 Packaging 0.1 Media 0.1 Insurance 0.1 Containers & Packaging 0.1 Diversified Consumer Services 0.1 Government Sponsored 0.1 **Financial Services** 0.1 **Passenger Airlines** 0.1 Restaurants 0.1 **Capital Markets** 0.1 **IT** Services 0.1 **Professional Services** 0.1 **Retail REITs** 0.1 Distributors 0.1 Entertainment 0.1 Automobile Components 0.1 0.0 ^(h) Oil, Gas & Consumable Fuels 0.0^(h) **Consumer Finance Construction & Engineering** 0.0^(h) 0.0^(h) Environmental 0.0^(h) Household Products 0.0^(h) Diversified Telecommunication Services 0.0^(h) **Building Products** Other Assets and Liabilities (1.3) 100.0%

- (a) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration to qualified institutional buyers.
- (b) Step bond; coupon rate changes based on a predetermined schedule or event. The interest rate shown is the rate in effect as of period end.
- (c) Securities referencing LIBOR are expected to transition to an alternative reference rate by the security's next scheduled coupon reset date.
- (d) Perpetual maturity. The date disclosed is the next call date of the security.
- (e) Coupon rate is variable or floats based on components including but not limited to reference rate and spread. These securities may not indicate a reference rate and/or spread in their description. The rate disclosed is as of period end.
- (f) Interest only security.
- (g) Seven-day yield as of period end.
- (h) Represents less than 0.05% of net assets.

#### Abbreviations:

- FHLMC Federal Home Loan Mortgage Corporation
- FNMA Federal National Mortgage Association
- GNMA Government National Mortgage Association
- LIBOR London Interbank Offered Rate
- SOFR Secured Overnight Financing Rate
- UMBS Uniform Mortgage Backed Securities

# Schedules of Investments DoubleLine Shiller CAPE $^{\circ}$ U.S. Equities ETF

SHARES		VALUE \$
COMMON ST	OCKS 99.6% E COMPONENTS 0.2%	
6,518	Aptiv plc ^(a)	584,795
5,491	BorgWarner, Inc.	196,852
	<b>U</b>	781,647
AUTOMOBILE 91,232	Ford Motor Co.	1,112,118
31,928	General Motors Co.	1,146,854
62,743	Tesla, Inc. ^(a)	15,590,380
,	,	17,849,352
BANKS 6.2%		
114,999	Bank of America Corp.	3,872,016
31,998	Citigroup, Inc.	1,645,977
7,825	Citizens Financial Group, Inc.	259,321
2,165	Comerica, Inc.	120,829
11,446	Fifth Third Bancorp	394,773
24,187	Huntington Bancshares, Inc.	307,659
48,409	JPMorgan Chase & Co.	8,234,371
15,703	KeyCorp	226,123
2,816	M&T Bank Corp.	386,017
6,680	PNC Financial Services Group, Inc. (The)	1,034,398
15,501	Regions Financial Corp.	300,409
22,356	Truist Financial Corp.	825,384
26,058	US Bancorp	1,127,790
60,696	Wells Fargo & Co.	2,987,457
2,520	Zions Bancorp NA	110,552
		21,833,076
BROADLINE R	RETAIL 5.9%	
130,954	Amazon.com, Inc. ^(a)	19,897,151
130,954 12,074	Amazon.com, Inc. ^(a) eBay, Inc.	
-		526,668
12,074	eBay, Inc.	526,668 228,399
12,074 2,818	eBay, Inc. Etsy, Inc. ^(a)	526,668 228,399
12,074 2,818	eBay, Inc. Etsy, Inc. ^(a)	526,668 228,399 20,652,218
12,074 2,818 CAPITAL MAR	eBay, Inc. Etsy, Inc. ^(a) IKETS 5.7%	526,668 228,399 20,652,218 646,091
12,074 2,818 CAPITAL MAR 1,701	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc.	526,668 228,399 20,652,218 646,091 667,125
12,074 2,818 CAPITAL MAR 1,701 12,817	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The)	526,668 228,399 20,652,218 646,091 667,125 1,901,236
12,074 2,818 <b>CAPITAL MAR</b> 1,701 12,817 2,342 11,907 1,801	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864
12,074 2,818 <b>CAPITAL MAR</b> 1,701 12,817 2,342 11,907 1,801 24,937	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The)	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666
12,074 2,818 <b>CAPITAL MAR</b> 1,701 12,817 2,342 11,907 1,801 24,937 6,027	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666
12,074 2,818 <b>CAPITAL MAR</b> 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626	eBay, Inc. Etsy, Inc. ^(a) Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633
12,074 2,818 <b>CAPITAL MAR</b> 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894
12,074 2,818 <b>CAPITAL MAR</b> 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507	eBay, Inc. Etsy, Inc. ^(a) Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The)	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435
12,074 2,818 <b>CAPITAL MAR</b> 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552	eBay, Inc. Etsy, Inc. ^(a) Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763
12,074 2,818 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552 7,451	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926
12,074 2,818 <b>CAPITAL MAR</b> 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552 7,451 621	eBay, Inc. Etsy, Inc. ^(a) Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd. MarketAxess Holdings, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926 181,860
12,074 2,818 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552 7,451 621 2,625	eBay, Inc. Etsy, Inc. ^(a) Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd. MarketAxess Holdings, Inc. Moody's Corp.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926 181,860 1,025,220
12,074 2,818 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552 7,451 621 2,625 21,141	eBay, Inc. Etsy, Inc. ^(a) Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd. MarketAxess Holdings, Inc. Moody's Corp. Morgan Stanley	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926 181,860 1,025,220 1,971,398
12,074 2,818 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552 7,451 621 2,625 21,141 1,324	eBay, Inc. Etsy, Inc. ^(a) Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd. MarketAxess Holdings, Inc. Moody's Corp. Morgan Stanley MSCI, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926 181,860 1,025,220 1,971,398 748,921
12,074 2,818 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552 7,451 621 2,625 21,141 1,324 5,688	eBay, Inc. Etsy, Inc. ^(a) Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd. MarketAxess Holdings, Inc. Morgan Stanley MSCI, Inc. Nasdaq, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926 181,860 1,025,220 1,971,398 748,921 330,700
12,074 2,818 <b>CAPITAL MAR</b> 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552 7,451 621 2,625 21,141 1,324 5,688 3,500	eBay, Inc. Etsy, Inc. ^(a) Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd. MarketAxess Holdings, Inc. Morgan Stanley MSCI, Inc. Nasdaq, Inc. Northern Trust Corp.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926 181,860 1,025,220 1,971,398 748,921 330,700 295,330
12,074 2,818 1,701 12,817 2,342 11,907 1,801 24,937 6,027 6,027 626 4,696 5,507 9,552 7,451 621 2,625 21,141 1,324 5,688 3,500 3,105	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd. MarketAxess Holdings, Inc. Moody's Corp. Morgan Stanley MSCI, Inc. Nasdaq, Inc. Northern Trust Corp. Raymond James Financial, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926 181,860 1,025,220 1,971,398 748,921 330,700 295,330 346,207
12,074 2,818 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552 7,451 621 2,625 21,141 1,324 5,688 3,500 3,105 5,451	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd. MarketAxess Holdings, Inc. Morgan Stanley MSCI, Inc. Nasdaq, Inc. Northern Trust Corp. Raymond James Financial, Inc. S&P Global, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926 181,860 1,025,220 1,971,398 748,921 330,700 295,330 346,207 2,401,275
12,074 2,818 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552 7,451 621 2,625 21,141 1,324 5,688 3,500 3,105 5,451 5,109	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd. MarketAxess Holdings, Inc. Moody's Corp. Morgan Stanley MSCI, Inc. Nasdaq, Inc. Northern Trust Corp. Raymond James Financial, Inc. S&P Global, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926 181,860 1,025,220 1,971,398 748,921 330,700 295,330 346,207 2,401,275 395,743
12,074 2,818 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552 7,451 621 2,625 21,141 1,324 5,688 3,500 3,105 5,451	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd. MarketAxess Holdings, Inc. Morgan Stanley MSCI, Inc. Nasdaq, Inc. Northern Trust Corp. Raymond James Financial, Inc. S&P Global, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926 181,860 1,025,220 1,971,398 748,921 330,700 295,330 346,207 2,401,275 395,743 404,699
12,074 2,818 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552 7,451 621 2,625 21,141 1,324 5,688 3,500 3,105 5,451 5,109	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd. MarketAxess Holdings, Inc. Moody's Corp. Morgan Stanley MSCI, Inc. Nasdaq, Inc. Northern Trust Corp. Raymond James Financial, Inc. S&P Global, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926 181,860 1,025,220 1,971,398 748,921 330,700 295,330 346,207 2,401,275 395,743 404,699
12,074 2,818 <b>CAPITAL MAR</b> 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552 7,451 621 2,625 21,141 1,324 5,688 3,500 3,105 5,451 5,109 3,758	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd. MarketAxess Holdings, Inc. Moody's Corp. Morgan Stanley MSCI, Inc. Nasdaq, Inc. Northern Trust Corp. Raymond James Financial, Inc. S&P Global, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926 181,860 1,025,220 1,971,398 748,921 330,700 295,330 346,207 2,401,275 395,743 404,699
12,074 2,818 <b>CAPITAL MAR</b> 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552 7,451 621 2,625 21,141 1,324 5,688 3,500 3,105 5,451 5,109 3,758	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd. MarketAxess Holdings, Inc. Moody's Corp. Morgan Stanley MSCI, Inc. Nasdaq, Inc. Northern Trust Corp. Raymond James Financial, Inc. S&P Global, Inc. State Street Corp. T Rowe Price Group, Inc.	526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926 181,860 1,025,220 1,971,398 748,921 330,700 295,330 346,207 2,401,275 395,743 404,699 20,103,859
12,074 2,818 <b>CAPITAL MAR</b> 1,701 12,817 2,342 11,907 1,801 24,937 6,027 626 4,696 5,507 9,552 7,451 621 2,625 21,141 1,324 5,688 3,500 3,105 5,451 5,109 3,758	eBay, Inc. Etsy, Inc. ^(a) KKETS 5.7% Ameriprise Financial, Inc. Bank of New York Mellon Corp. (The) BlackRock, Inc. Blackstone, Inc. Cboe Global Markets, Inc. Cboe Global Markets, Inc. Charles Schwab Corp. (The) CME Group, Inc. FactSet Research Systems, Inc. Franklin Resources, Inc. Goldman Sachs Group, Inc. (The) Intercontinental Exchange, Inc. Invesco Ltd. MarketAxess Holdings, Inc. Moody's Corp. Morgan Stanley MSCI, Inc. Nasdaq, Inc. Northern Trust Corp. Raymond James Financial, Inc. S&P Global, Inc. State Street Corp. T Rowe Price Group, Inc.	19,897,151 526,668 228,399 20,652,218 646,091 667,125 1,901,236 1,558,864 321,587 1,715,666 1,269,286 298,633 139,894 2,124,435 1,226,763 132,926 181,860 1,025,220 1,971,398 748,921 330,700 295,330 346,207 2,401,275 395,743 404,699 20,103,859

SHARES	SECURITY DESCRIPTION	VALUE \$
6,891	Synchrony Financial	263,167
		3,364,656
DISTRIBUTO	RS 0.3%	
3,241	Genuine Parts Co.	448,878
6,194	LKQ Corp.	296,011
870	Pool Corp.	346,878
		1,091,767
DIVERSIFIED		075 106
15,047	WP Carey, Inc.	975,196
DIVERSIFIED	TELECOMMUNICATION SERVICES 2.1%	
224,780	AT&T, Inc.	3,771,808
99,471	Verizon Communications, Inc.	3,750,057
		7,521,865
ENTERTAINM	Electronic Arts, Inc.	2 701 420
27,640 16 627	Live Nation Entertainment, Inc. ^(a)	3,781,428
16,627 8,352	Netflix, Inc. ^(a)	1,556,287 4,066,422
8,552 18,574	Take-Two Interactive Software, Inc. ^(a)	2,989,485
40,878	Walt Disney Co. (The) ^(a)	3,690,875
260,867	Warner Bros Discovery, Inc. ^(a)	2,968,667
.,	<i>1</i> /	19,053,164
	ERVICES 7.9%	
30,437	Berkshire Hathaway, Inc Class B ^(a)	10,855,660
9,845	Fidelity National Information Services, Inc.	591,389
10,058	Fiserv, Inc. ^(a)	1,336,105
1,171 4,372	FleetCor Technologies, Inc. ^(a) Global Payments, Inc.	330,936 555,244
4,372	Jack Henry & Associates, Inc.	193,478
13,811	Mastercard, Inc Class A	5,890,530
17,987	PayPal Holdings, Inc. ^(a)	1,104,582
26,675	Visa, Inc Class A	6,944,836
,		27,802,760
HEALTH CAR		
26,228	Healthcare Realty Trust, Inc Class A	451,909
37,593	Healthpeak Properties, Inc.	744,341
41,307	Medical Properties Trust, Inc.	202,817
16,858 16,409	Omega Healthcare Investors, Inc. Physicians Realty Trust	516,866 218,404
15,942	Sabra Health Care REIT, Inc.	218,404 227,492
27,721	Ventas, Inc.	1,381,615
37,989	Welltower, Inc.	3,425,468
.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		7,168,912
	ORT REITS 0.3%	
48,308	Host Hotels & Resorts, Inc.	940,557
HOTELS RES	TAURANTS & LEISURE 5.5%	
10,105	Airbnb, Inc Class A ^(a)	1,375,695
851	Booking Holdings, Inc. ^(a)	3,018,684
4,984	Caesars Entertainment, Inc. ^(a)	233,650
23,371	Carnival Corp. ^(a)	433,298
628	Chipotle Mexican Grill, Inc. ^(a)	1,436,211
2,836	Darden Restaurants, Inc.	465,955
854	Domino's Pizza, Inc.	352,044
3,127	Expedia Group, Inc. ^(a)	474,647
5,951	Hilton Worldwide Holdings, Inc.	1,083,618
8,595	Las Vegas Sands Corp.	422,960
5,759	Marriott International, Inc Class A	1,298,712
13,239	McDonald's Corp.	3,925,496
6,355	MGM Resorts International ^(a)	283,941
9,890	Norwegian Cruise Line Holdings Ltd. ^(a)	198,196

SHARES	SECURITY DESCRIPTION	VALUE \$	
5,427	Royal Caribbean Cruises Ltd. ^(a)	702,742	
26,484	Starbucks Corp.	2,542,729	
2,204	Wynn Resorts Ltd.	200,806	
6,484	Yum! Brands, Inc.	847,200	
		19,296,584	
HOUSEHOLD	DURABLES 1.1%		M
7,027	DR Horton, Inc.	1,067,963	
3,530	Garmin Ltd.	453,746	
5,778	Lennar Corp Class A	861,153	
1,207	Mohawk Industries, Inc. ^(a)	124,925	
95	NVR, Inc. ^(a)	665,043	
5,023	PulteGroup, Inc.	518,474	
1,254	Whirlpool Corp.	152,700	05
		3,844,004	OF
INDUSTRIAL	REITS 3.3%		
18,394	Americold Realty Trust, Inc.	556,786	
3,152	EastGroup Properties, Inc.	578,518	
9,075	First Industrial Realty Trust, Inc.	477,980	
20,107	LXP Industrial Trust	199,461	
62,834	Prologis, Inc.	8,375,772	
14,525	Rexford Industrial Realty, Inc.	814,853	
12,471	STAG Industrial, Inc.	489,612	
		11,492,982	
INSURANCE 3	0%		RE
8,886	Aflac, Inc.	733,095	T.L
4,401	Allstate Corp. (The)	616,052	
11,781	American International Group, Inc.	798,163	
3,356	Aon plc - Class A	976,663	
6,242	Arch Capital Group Ltd. ^(a)	463,593	
3,595	Arthur J Gallagher & Co.	808,444	
845	Assurant, Inc.	142,374	
3,945	Brown & Brown, Inc.	280,529	
6,782	Chubb Ltd.	1,532,732	DE
2,622	Cincinnati Financial Corp.	271,272	RE
745	Everest Group Ltd.	263,417	
1,466	Globe Life, Inc. Hartford Financial Services Group, Inc. (The)	178,441 406,642	
5,059 3,089	Loews Corp.	214,963	
8,246	Marsh & McLennan Cos., Inc.	1,562,370	
10,416	MetLife, Inc.	688,810	
3,680	Principal Financial Group, Inc.	289,506	
9,763	Progressive Corp. (The)	1,555,051	
6,061	Prudential Financial, Inc.	628,586	
3,773	Travelers Cos., Inc. (The)	718,719	
3,443	W R Berkley Corp.	243,489	
1,748	Willis Towers Watson plc	421,618	
		13,794,529	RE
INTERACTIVE	MEDIA & SERVICES 11.9%		
77,522	Alphabet, Inc Class A ^(a)	10,829,048	
65,264	Alphabet, Inc Class C ^(a)	9,197,656	
31,653	Match Group, Inc. ^(a)	1,155,334	
58,337	Meta Platforms, Inc Class A ^(a)	20,648,965	
,		41,831,003	
LEISURE PRO			
3,020	Hasbro, Inc.	154,201	
MEDIA 4.3%			
10,356	Charter Communications, Inc Class A ^(a)	4,025,170	SP
90,237	Comcast Corp Class A	3,956,892	
28,985	Fox Corp Class A	859,985	
15,464	Fox Corp Class B	427,580	
45,103	Interpublic Group of Cos., Inc. (The)	1,472,162	

SHARES	SECURITY DESCRIPTION	VALUE \$
44,740	News Corp Class A	1,098,367
13,473	News Corp Class B	346,525
23,313	Omnicom Group, Inc.	2,016,808
56,868	Paramount Global - Class B	841,078
		15,044,567
/IORTGAGE F	REAL ESTATE INVESTMENT TRUSTS (REITS) 0.6%	
46,161	AGNC Investment Corp.	452,839
34,461	Annaly Capital Management, Inc.	667,510
11,853	Blackstone Mortgage Trust, Inc Class A	252,113
33,254	Rithm Capital Corp.	355,153
20,472	Starwood Property Trust, Inc.	430,321
- /		2,157,936
OFFICE REITS	1.0%	
10,779	Alexandria Real Estate Equities, Inc.	1,366,454
9,940	Boston Properties, Inc.	697,490
7,793	COPT Defense Properties	199,735
10,392	Cousins Properties, Inc.	253,045
11,477	Douglas Emmett, Inc.	166,416
6,027	JBG SMITH Properties	102,519
7,375	Kilroy Realty Corp.	293,820
1,012	NET Lease Office Properties	18,702
10,995	Vornado Realty Trust	310,609
		3,408,790
	MANAGEMENT & DEVELOPMENT 1.8%	
21,067	CBRE Group, Inc Class A ^(a)	1,961,127
28,079	CoStar Group, Inc. ^(a)	2,453,824
2,216	Howard Hughes Holdings, Inc. ^(a)	189,579
3,277	Jones Lang LaSalle, Inc. ^(a)	618,927
39,208	Opendoor Technologies, Inc. ^(a)	175,652
	$\mathbf{Z}$	201 015
3,544	Zillow Group, Inc Class A ^(a)	201,015
3,544 11,013	Zillow Group, Inc Class A ^(a) Zillow Group, Inc Class C ^(a)	637,212
-	• •	
11,013	Zillow Group, Inc Class C ^(a)	637,212
11,013 ESIDENTIAL	Zillow Group, Inc Class C ^(a) REITS 3.3%	637,212 6,237,336
11,013 ESIDENTIAL 21,934	Zillow Group, Inc Class C ^(a) REITS 3.3% American Homes 4 Rent - Class A	637,212 6,237,336 788,747
11,013 ESIDENTIAL 21,934 10,053	Zillow Group, Inc Class C ^(a) REITS 3.3% American Homes 4 Rent - Class A Apartment Income REIT Corp Class A	637,212 6,237,336 788,747 349,141
11,013 ESIDENTIAL 21,934 10,053 9,725	Zillow Group, Inc Class C ^(a) REITS 3.3% American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc.	637,212 6,237,336 788,747 349,141 1,820,714
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351	Zillow Group, Inc Class C ^(a) REITS 3.3% American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust	637,212 6,237,336 788,747 349,141 1,820,714 729,881
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849	Zillow Group, Inc Class C ^(a) REITS 3.3% American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761	Zillow Group, Inc Class C ^(a) REITS 3.3% American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442	Zillow Group, Inc Class C ^(a) REITS 3.3% American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587	Zillow Group, Inc Class C ^(a) REITS 3.3% American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055	Zillow Group, Inc Class C ^(a) REITS 3.3% American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558	Zillow Group, Inc Class C ^(a) REITS 3.3% American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055	Zillow Group, Inc Class C ^(a) REITS 3.3% American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558	Zillow Group, Inc Class C ^(a) REITS 3.3% American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860	Zillow Group, Inc Class C ^(a) REITS 3.3% American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. 2.9%	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. 2.9% Agree Realty Corp.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899 20,707	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. <b>2.9%</b> Agree Realty Corp. Brixmor Property Group, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899 20,707 5,075	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. 2.9% Agree Realty Corp. Brixmor Property Group, Inc. Federal Realty Investment Trust	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317 434,292 481,852 522,979
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899 20,707 5,075 42,524	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. <b>2.9%</b> Agree Realty Corp. Brixmor Property Group, Inc. Federal Realty Investment Trust Kimco Realty Corp.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317 434,292 481,852 522,979 906,187
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899 20,707 5,075 42,524 12,493	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. <b>2.9%</b> Agree Realty Corp. Brixmor Property Group, Inc. Federal Realty Investment Trust Kimco Realty Corp. NNN REIT, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317 434,292 481,852 522,979 906,187 538,448
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899 20,707 5,075 42,524 12,493 49,791	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. <b>2.9%</b> Agree Realty Corp. Brixmor Property Group, Inc. Federal Realty Investment Trust Kimco Realty Corp. NNN REIT, Inc. Realty Income Corp.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317 434,292 481,852 522,979 906,187 538,448 2,858,999
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899 20,707 5,075 42,524 12,493 49,791 11,305	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. <b>2.9%</b> Agree Realty Corp. Brixmor Property Group, Inc. Federal Realty Investment Trust Kimco Realty Corp. NNN REIT, Inc. Realty Income Corp. Regency Centers Corp.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317 434,292 481,852 522,979 906,187 538,448 2,858,999 757,435
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899 20,707 5,075 42,524 12,493 49,791 11,305 22,396	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. <b>2.9%</b> Agree Realty Corp. Brixmor Property Group, Inc. Federal Realty Investment Trust Kimco Realty Corp. NNN REIT, Inc. Realty Income Corp. Regency Centers Corp. Simon Property Group, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317 434,292 481,852 522,979 906,187 538,448 2,858,999 757,435 3,194,565
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899 20,707 5,075 42,524 12,493 49,791 11,305	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. <b>2.9%</b> Agree Realty Corp. Brixmor Property Group, Inc. Federal Realty Investment Trust Kimco Realty Corp. NNN REIT, Inc. Realty Income Corp. Regency Centers Corp.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317 434,292 481,852 522,979 906,187 538,448 2,858,999 757,435 3,194,565 425,715
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899 20,707 5,075 42,524 12,493 49,791 11,305 22,396	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. <b>2.9%</b> Agree Realty Corp. Brixmor Property Group, Inc. Federal Realty Investment Trust Kimco Realty Corp. NNN REIT, Inc. Realty Income Corp. Regency Centers Corp. Simon Property Group, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317 434,292 481,852 522,979 906,187 538,448 2,858,999 757,435 3,194,565
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899 20,707 5,075 42,524 12,493 49,791 11,305 22,396	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. <b>2.9%</b> Agree Realty Corp. Brixmor Property Group, Inc. Federal Realty Investment Trust Kimco Realty Corp. NNIN REIT, Inc. Realty Income Corp. Regency Centers Corp. Simon Property Group, Inc. Spirit Realty Capital, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317 434,292 481,852 522,979 906,187 538,448 2,858,999 757,435 3,194,565 425,715
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899 20,707 5,075 42,524 12,493 49,791 11,305 22,396 9,744	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. <b>2.9%</b> Agree Realty Corp. Brixmor Property Group, Inc. Federal Realty Investment Trust Kimco Realty Corp. NNIN REIT, Inc. Realty Income Corp. Regency Centers Corp. Simon Property Group, Inc. Spirit Realty Capital, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317 434,292 481,852 522,979 906,187 538,448 2,858,999 757,435 3,194,565 425,715
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899 20,707 5,075 42,524 12,493 49,791 11,305 22,396 9,744 PECIALIZED	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. <b>2.9%</b> Agree Realty Corp. Brixmor Property Group, Inc. Federal Realty Investment Trust Kimco Realty Corp. NNN REIT, Inc. Regency Centers Corp. Simon Property Group, Inc. Spirit Realty Capital, Inc. REITS 9.6%	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317 434,292 481,852 522,979 906,187 538,448 2,858,999 757,435 3,194,565 425,715 10,120,472
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899 20,707 5,075 42,524 12,493 49,791 11,305 22,396 9,744 PECIALIZED 31,716	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. <b>2.9%</b> Agree Realty Corp. Brixmor Property Group, Inc. Federal Realty Investment Trust Kimco Realty Corp. NNIN REIT, Inc. Regency Centers Corp. Simon Property Group, Inc. Spirit Realty Capital, Inc. <b>REITS 9.6%</b> American Tower Corp.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317 434,292 481,852 522,979 906,187 538,448 2,858,999 757,435 3,194,565 425,715 10,120,472
11,013 ESIDENTIAL 21,934 10,053 9,725 7,351 12,849 23,761 4,442 39,587 8,055 8,558 20,860 ETAIL REITS 6,899 20,707 5,075 42,524 12,493 49,791 11,305 22,396 9,744 PECIALIZED 31,716 29,990	Zillow Group, Inc Class C ^(a) <b>REITS 3.3%</b> American Homes 4 Rent - Class A Apartment Income REIT Corp Class A AvalonBay Communities, Inc. Camden Property Trust Equity LifeStyle Properties, Inc. Equity Residential Essex Property Trust, Inc. Invitation Homes, Inc. Invitation Homes, Inc. Mid-America Apartment Communities, Inc. Sun Communities, Inc. UDR, Inc. <b>2.9%</b> Agree Realty Corp. Brixmor Property Group, Inc. Federal Realty Investment Trust Kimco Realty Corp. NNIN REIT, Inc. Regency Centers Corp. Simon Property Group, Inc. Spirit Realty Capital, Inc. <b>REITS 9.6%</b> American Tower Corp. Crown Castle, Inc.	637,212 6,237,336 788,747 349,141 1,820,714 729,881 906,368 1,453,223 1,101,349 1,350,313 1,083,075 1,143,777 798,729 11,525,317 434,292 481,852 522,979 906,187 538,448 2,858,999 757,435 3,194,565 425,715 10,120,472

# Schedules of Investments DoubleLine Shiller CAPE[®] U.S. Equities ETF (Cont.)

SHARES	SECURITY DESCRIPTION	VALUE \$			
5,465	Equinix, Inc.	4,401,456			
14,496	Extra Space Storage, Inc.	2,324,144			
18,338	Gaming and Leisure Properties, Inc.	904,980			
20,021	Iron Mountain, Inc.	1,401,070			
6,055	Lamar Advertising Co Class A	643,526			
5,330	National Storage Affiliates Trust	221,035			
5,416	PotlatchDeltic Corp.	265,926			
10,867	Public Storage	3,314,435			
9,432	Rayonier, Inc.	315,123			
7,493	SBA Communications Corp.	1,900,899			
71,147	VICI Properties, Inc Class A	2,268,166			
50,203	Weyerhaeuser Co.	1,745,558			
		33,527,293			
SPECIALTY RE					
SPECIALTY RE 432	TAIL 5.4% AutoZone, Inc. ^(a)	1,116,984			
		1,116,984 228,057			
432	AutoZone, Inc. ^(a)	, ,			
432 5,284	AutoZone, Inc. ^(a) Bath & Body Works, Inc.	228,057			
432 5,284 4,446	AutoZone, Inc. ^(a) Bath & Body Works, Inc. Best Buy Co., Inc.	228,057 348,033			
432 5,284 4,446 3,658	AutoZone, Inc. ^(a) Bath & Body Works, Inc. Best Buy Co., Inc. CarMax, Inc. ^(a)	228,057 348,033 280,715			
432 5,284 4,446 3,658 22,645	AutoZone, Inc. ^(a) Bath & Body Works, Inc. Best Buy Co., Inc. CarMax, Inc. ^(a) Home Depot, Inc. (The)	228,057 348,033 280,715 7,847,625			
432 5,284 4,446 3,658 22,645 13,379	AutoZone, Inc. ^(a) Bath & Body Works, Inc. Best Buy Co., Inc. CarMax, Inc. ^(a) Home Depot, Inc. (The) Lowe's Cos., Inc.	228,057 348,033 280,715 7,847,625 2,977,496			
432 5,284 4,446 3,658 22,645 13,379 1,388	AutoZone, Inc. ^(a) Bath & Body Works, Inc. Best Buy Co., Inc. CarMax, Inc. ^(a) Home Depot, Inc. (The) Lowe's Cos., Inc. O'Reilly Automotive, Inc. ^(a)	228,057 348,033 280,715 7,847,625 2,977,496 1,318,711			
432 5,284 4,446 3,658 22,645 13,379 1,388 7,851	AutoZone, Inc. ^(a) Bath & Body Works, Inc. Best Buy Co., Inc. CarMax, Inc. ^(a) Home Depot, Inc. (The) Lowe's Cos., Inc. O'Reilly Automotive, Inc. ^(a) Ross Stores, Inc.	228,057 348,033 280,715 7,847,625 2,977,496 1,318,711 1,086,500			
432 5,284 4,446 3,658 22,645 13,379 1,388 7,851 26,597	AutoZone, Inc. ^(a) Bath & Body Works, Inc. Best Buy Co., Inc. CarMax, Inc. ^(a) Home Depot, Inc. (The) Lowe's Cos., Inc. O'Reilly Automotive, Inc. ^(a) Ross Stores, Inc. TJX Cos., Inc. (The)	228,057 348,033 280,715 7,847,625 2,977,496 1,318,711 1,086,500 2,495,065			

SHARES	SECURITY DESCRIPTION	VALUE \$
1,183	Ulta Beauty, Inc. ^(a)	579,658
		18,810,828
TEXTILES, AP		
2,682	Lululemon Athletica, Inc. ^(a)	1,371,280
28,484	NIKE, Inc Class B	3,092,508
904	Ralph Lauren Corp.	130,357
5,319	Tapestry, Inc.	195,792
7,754	VF Corp.	145,775
		4,935,712
WIRELESS TE	LECOMMUNICATION SERVICES 1.1%	
24,305	T-Mobile US, Inc.	3,896,821
	Total Common Stocks	
	(Cost \$331,785,297)	349,217,404
SHORT TERM	INVESTMENTS 0.0% ^(b)	
59,243	JPMorgan U.S. Government Money	
	Market Fund - Class IM 5.30% ^(c)	59,243
59,243	Morgan Stanley Institutional Liquidity	
,	Funds Government Portfolio -	
	Institutional Share Class 5.27% ^(c)	59,243
	Total Short Term Investments	
	(Cost \$118,486)	118,486
	Total Investments 99.6%	
	(Cost \$331,903,783)	349,335,890
	Other Assets in Excess of Liabilities 0.4%	1,514,686
	NET ASSETS 100.0%	\$350,850,576

(a) Non-income producing security.

(b) Represents less than 0.05% of net assets.

(c) Seven-day yield as of period end.

## Schedules of Investments DoubleLine Commercial Real Estate ETF

PRINCIPAL AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	PRINCIPAL AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	DBLIGATIONS 6.3%				COLLATERALIZED	D LOAN OBLIGATIONS	15.3%		
	AREIT Trust,					Arbor Realty Comm	ercial Real	Estate Notes Ltd.,	
465,085	Series 2021-CRE5-A				1,120,000	Series 2021-FL2-A			
	(CME Term SOFR					(CME Term SOFR			
	1 Month + 1.19%		/			1 Month + 1.21%,	a = a + (2)		
	1.08% Floor)	6.55% ^(a)	11/17/2038	457,961		1.10% Floor)	6.58% ^(a)	05/15/2036	1,111,757
1 150 252	BDS,				230,000	Series 2021-FL3-A (CME Term SOFR			
1,159,555	Series 2021-FL8-A (CME Term SOFR					1 Month + 1.18%,			
	1 Month + 1.03%					1.18% Floor)	6.55% ^(a)	08/15/2034	226,560
	0.92% Floor)	6.39% ^(a)	01/18/2036	1,149,375		BRSP Ltd.,			,
	BXMT Ltd.,				840,164	Series 2021-FL1-A			
745,608	Series 2020-FL2-A					(CME Term SOFR			
	(CME Term SOFR					1 Month + 1.26%,	(-)		
	1 Month + 1.01%					1.15% Floor)	6.62% ^(a)	08/19/2038	818,350
	1.01% Floor)	6.38% ^(a)	02/15/2038	711,891	642.074	BSPDF Issuer Ltd.,			
550	CLNC Ltd., Series 2019-FL1-A				643,074	Series 2021-FL1-A (CME Term SOFR			
550	(CME Term SOFR					1 Month + 1.31%,			
	1 Month + 1.36%					1.20% Floor)	6.68% ^(a)	10/15/2036	633,451
	1.25% Floor)	6.72% ^(a)	08/20/2035	550		BSPRT Issuer Ltd.,		-, -,	, -
	GPMT Ltd.,				1,164,837	Series 2021-FL6-A			
327,598	Series 2021-FL3-A					(CME Term SOFR			
	(CME Term SOFR					1 Month + 1.21%,	(0)		
	1 Month + 1.36%					1.10% Floor)	6.58% ^(a)	03/15/2036	1,146,289
	1.36% Floor)	6.72% ^(a)	07/16/2035	320,532	221 007	CHCP Ltd.,			
510 6/2	HERA Commercial Series 2021-FL1-A	wortgage Lu	u.,		231,807	Series 2021-FL1-A (CME Term SOFR			
515,042	(CME Term SOFR					1 Month + 1.16%,			
	1 Month + 1.16%					1.05% Floor)	6.52% ^(a)	02/15/2038	229,458
	1.05% Floor)	6.52% ^(a)	02/18/2038	508,002		FS Rialto,			
	PFP Ltd.,				483,235	Series 2021-FL2-A			
339,730	Series 2021-8-A					(CME Term SOFR			
	(CME Term SOFR					1 Month + 1.33%,	a aaa (2)	/ /	
	1 Month + 1.11%	·	00/00/2027	225 242	4 350 000	1.33% Floor)	6.69% ^(a)	05/16/2038	476,706
E00.000	1.00% Floor) Series 2023-10-A	6.48% ^(a)	08/09/2037	335,242	1,250,000	Series 2021-FL3-A			
500,000	(CME Term SOFR					(CME Term SOFR 1 Month + 1.36%,			
	1 Month + 2.36%					1.36% Floor)	6.72% ^(a)	11/16/2036	1,232,875
	2.37% Floor)	7.72% ^(a)	09/16/2038	501,066		FS Rialto Issuer LLC,		,,	_,,
	Ready Capital Mor	tgage Financ	ing LLC,		850,000				
268,118	Series 2021-FL5-A					(SOFR 30 Day			
	(CME Term SOFR					Average + 1.90%,	( )		
	1 Month + 1.11%	·	0.4.105.100000	255.402		1.90% Floor)	7.24% ^(a)	01/19/2039	844,532
F 97 042	1.00% Floor)	6.47% ^(a)	04/25/2038	266,493	1 000 000	GPMT Ltd.,			
587,943	Series 2021-FL7-A (CME Term SOFR				1,000,000	Series 2021-FL4-A (CME Term SOFR			
	1 Month + 1.31%					1 Month + 1.46%,			
	1.20% Floor)	6.67% ^(a)	11/25/2036	581,347		1.35% Floor)	6.82% ^(a)	12/15/2036	955,867
	STWD Ltd.,					HGI CRE CLO Ltd.,			,
725,729	Series 2019-FL1-A				846,420	Series 2021-FL2-A			
	(CME Term SOFR					(CME Term SOFR			
	1 Month + 1.19%					1 Month + 1.11%,	(a)		
	1.19% Floor)	6.56% ^(a)	07/15/2038	710,950		1.11% Floor)	6.47% ^(a)	09/17/2036	828,478
1,000,000	Series 2019-FL1-AS				F 40,000	KREF Ltd.,			
	(CME Term SOFR				540,000	Series 2021-FL2-A			
	1 Month + 1.51% 1.51% Floor)	, 6.88% ^(a)	07/15/2038	960,309		(CME Term SOFR 1 Month + 1.18%,			
	Total Asset Backed		0.,10,2000	500,505		1.07% Floor)	6.55% ^(a)	02/15/2039	527,341
	(Cost \$6,469,745)			6,503,718		LCCM Trust,		,_,,	,
					859,000	Series 2021-FL3-A			
						(CME Term SOFR			
						1 Month + 1.56%,			
						1.56% Floor)	6.93% ^(a)	11/15/2038	849,412

## Schedules of Investments DoubleLine Commercial Real Estate ETF (Cont.)

PRINCIPAL AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	LFT CRE Ltd.,			
1,250,000	Series 2021-FL1-A (CME Term SOFR 1 Month + 1.28%, 1.28% Floor) LoanCore Issuer Ltd	6.65% ^(a)	06/15/2039	1,230,260
676,960	(CME Term SOFR 1 Month + 1.41%,	6.78% ^(a)	07/15/2036	666,921
1,000,000	Series 2021-CRE6-A (CME Term SOFR 1 Month + 1.41%, 1.30% Floor)	6.78% ^(a)	11/15/2038	981,409
1,206,161	MF1 Ltd., Series 2021-FL6-A (CME Term SOFR			
1,239,406	1 Month + 1.21%, 1.10% Floor) Series 2021-FL7-A (CME Term SOFR	6.57% ^(a)	07/16/2036	1,188,646
750,000	1 Month + 1.19%, 1.08% Floor) TRTX Issuer Ltd., Series 2022-FL5-A	6.55% ^(a)	10/16/2036	1,223,590
	(SOFR 30 Day Average + 1.65%, 1.65% Floor)	6.99% ^(a)	· · · · -	730,427
	Total Collateralized (Cost \$15,798,754)	Loan Obligat	lions	15,902,329
NON-AGENCI C	DMMERCIAL MORTGA BAMLL Commercial			
650,000	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%,	Mortgage So	ecurities Trust	,
650,000	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%,	Mortgage So	ecurities Trust 09/15/2034	, 646,896
650,000	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%, 1.35% Floor) BANK, Series	Mortgage S 6.51% ^(a) 6.76% ^(a)	ecurities Trust 09/15/2034 04/15/2036	, 646,896 496,874
650,000 500,000	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%, 1.35% Floor) BANK,	Mortgage So	ecurities Trust 09/15/2034	, 646,896
650,000 500,000 389,870 609,927	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%, 1.35% Floor) BANK, Series 2019-BN22-A1 Series 2021-BN33-A1	Mortgage S 6.51% ^(a) 6.76% ^(a)	ecurities Trust 09/15/2034 04/15/2036	, 646,896 496,874
650,000 500,000 389,870 609,927 650,000	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%, 1.35% Floor) BANK, Series 2019-BN22-A1 Series 2021-BN33-A1 Series 2021-BN36-A2	Mortgage S 6.51% ^(a) 6.76% ^(a) 2.08%	ecurities Trust 09/15/2034 04/15/2036 11/15/2062	, 646,896 496,874 383,398
650,000 500,000 389,870 609,927 650,000 757,148	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%, 1.35% Floor) BANK, Series 2019-BN22-A1 Series 2021-BN33-A1 Series 2021-BN36-A2 Series 2022-BNK39-A1	Mortgage So 6.51% ^(a) 6.76% ^(a) 2.08% 0.61%	ecurities Trust 09/15/2034 04/15/2036 11/15/2062 05/15/2064	, 646,896 496,874 383,398 573,639
650,000 500,000 389,870 609,927 650,000	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%, 1.35% Floor) BANK, Series 2019-BN22-A1 Series 2021-BN33-A1 Series 2021-BN36-A2 Series	Mortgage So 6.51% ^(a) 6.76% ^(a) 2.08% 0.61% 2.13%	ecurities Trust 09/15/2034 04/15/2036 11/15/2062 05/15/2064 09/15/2064	, 646,896 496,874 383,398 573,639 582,252
650,000 500,000 389,870 609,927 650,000 757,148	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%, 1.35% Floor) BANK, Series 2019-BN22-A1 Series 2021-BN33-A1 Series 2021-BN36-A2 Series 2022-BNK39-A1 Series 2023-BNK45-A1	Mortgage So 6.51% ^(a) 6.76% ^(a) 2.08% 0.61% 2.13% 1.74%	ecurities Trust 09/15/2034 04/15/2036 11/15/2062 05/15/2064 09/15/2064 02/15/2055	, 646,896 496,874 383,398 573,639 582,252 714,323
650,000 500,000 389,870 609,927 650,000 757,148 143,808	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%, 1.35% Floor) BANK, Series 2019-BN22-A1 Series 2021-BN33-A1 Series 2021-BN36-A2 Series 2022-BNK39-A1 Series 2023-BNK45-A1 BANK5, Series 2023-SYR2-A1 Series 2023-SYR3-XA	Mortgage So 6.51% ^(a) 6.76% ^(a) 2.08% 0.61% 2.13% 1.74% 5.43% 6.20% 0.79% ^{(b)(c)}	ecurities Trust 09/15/2034 04/15/2036 11/15/2062 05/15/2064 09/15/2064 02/15/2055 02/15/2056	, 646,896 496,874 383,398 573,639 582,252 714,323 144,166
650,000 500,000 389,870 609,927 650,000 757,148 143,808 102,255 22,298,899	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%, 1.35% Floor) BANK, Series 2019-BN22-A1 Series 2021-BN33-A1 Series 2021-BN36-A2 Series 2022-BNK39-A1 Series 2023-BNK45-A1 BANK5, Series 2023-SYR2-A1 Series 2023-SYR2-A1 Series 2023-SYR3-XA	Mortgage Si 6.51% ^(a) 6.76% ^(a) 2.08% 0.61% 2.13% 1.74% 5.43% 6.20% 0.79% ^{(b)(c)} ust,	ecurities Trust 09/15/2034 04/15/2036 11/15/2062 05/15/2064 02/15/2055 02/15/2056 07/15/2056 09/15/2056	, 646,896 496,874 383,398 573,639 582,252 714,323 144,166 103,905 717,326
650,000 500,000 389,870 609,927 650,000 757,148 143,808 102,255 22,298,899 130,257	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%, 1.35% Floor) BANK, Series 2019-BN22-A1 Series 2021-BN33-A1 Series 2021-BN36-A2 Series 2022-BNK39-A1 Series 2022-BNK39-A1 Series 2023-BNK45-A1 BANK5, Series 2023-SYR2-A1 Series 2023-SYR3-XA BBCMS Mortgage Tr Series 2017-C1-ASB	Mortgage Si 6.51% ^(a) 6.76% ^(a) 2.08% 0.61% 2.13% 1.74% 5.43% 6.20% 0.79% ^{(b)(c)} rust, 3.49%	ecurities Trust 09/15/2034 04/15/2036 11/15/2062 05/15/2064 09/15/2056 02/15/2056 09/15/2056 09/15/2050	, 646,896 496,874 383,398 573,639 582,252 714,323 144,166 103,905 717,326 126,782
650,000 500,000 389,870 609,927 650,000 757,148 143,808 102,255 22,298,899	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%, 1.35% Floor) BANK, Series 2019-BN22-A1 Series 2021-BN33-A1 Series 2021-BN36-A2 Series 2022-BNK39-A1 Series 2023-BNK45-A1 BANK5, Series 2023-BNK45-A1 Series 2023-SYR2-A1 Series 2023-SYR3-XA BBCMS Mortgage To Series 2017-C1-ASB Series 2023-C19-A1 Series 2023-C22-A1	Mortgage Si 6.51% ^(a) 6.76% ^(a) 2.08% 0.61% 2.13% 1.74% 5.43% 6.20% 0.79% ^{(b)(c)} vust, 3.49% 5.70% 6.36%	ecurities Trust 09/15/2034 04/15/2036 11/15/2062 05/15/2064 02/15/2055 02/15/2056 07/15/2056 09/15/2056	, 646,896 496,874 383,398 573,639 582,252 714,323 144,166 103,905 717,326
650,000 500,000 389,870 609,927 650,000 757,148 143,808 102,255 22,298,899 130,257 360,435 989,390	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%, 1.35% Floor) BANK, Series 2019-BN22-A1 Series 2021-BN33-A1 Series 2021-BN36-A2 Series 2022-BNK39-A1 Series 2022-BNK39-A1 Series 2023-BNK45-A1 BANK5, Series 2023-SYR2-A1 Series 2023-SYR2-A1 Series 2023-SYR3-XA BBCMS Mortgage Tr Series 2017-C1-ASB Series 2023-C19-A1 Series 2023-C2-A1 Benchmark Mortgage	Mortgage Si 6.51% ^(a) 6.76% ^(a) 2.08% 0.61% 2.13% 1.74% 5.43% 6.20% 0.79% ^{(b)(c)} rust, 3.49% 5.70% 6.36% ge Trust,	ecurities Trust 09/15/2034 04/15/2036 11/15/2062 05/15/2064 09/15/2056 02/15/2056 09/15/2056 09/15/2056 02/15/2056 02/15/2056 11/15/2056	, 646,896 496,874 383,398 573,639 582,252 714,323 144,166 103,905 717,326 126,782 360,537 1,021,476
650,000 500,000 389,870 609,927 650,000 757,148 143,808 102,255 22,298,899 130,257 360,435	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%, 1.35% Floor) BANK, Series 2019-BN22-A1 Series 2021-BN33-A1 Series 2021-BN36-A2 Series 2022-BNK39-A1 Series 2022-BNK39-A1 Series 2023-BNK45-A1 BANK5, Series 2023-SYR2-A1 Series 2023-SYR2-A1 Series 2023-SYR3-XA BBCMS Mortgage Tr Series 2017-C1-ASB Series 2023-C19-A1 Series 2023-C2-A1 Benchmark Mortgage	Mortgage Si 6.51% ^(a) 6.76% ^(a) 2.08% 0.61% 2.13% 1.74% 5.43% 6.20% 0.79% ^{(b)(c)} rust, 3.49% 5.70% 6.36% ge Trust, 0.77% ^{(b)(c)}	ecurities Trust 09/15/2034 04/15/2036 11/15/2062 05/15/2064 09/15/2056 02/15/2056 02/15/2056 09/15/2056 02/15/2056 11/15/2056 11/15/2056 12/15/2053	, 646,896 496,874 383,398 573,639 582,252 714,323 144,166 103,905 717,326 126,782 360,537
650,000 500,000 389,870 609,927 650,000 757,148 143,808 102,255 22,298,899 130,257 360,435 989,390 12,948,944	BAMLL Commercial Series 2018-DSNY-A (CME Term SOFR 1 Month + 1.15%, 1.10% Floor) Series 2019-RLJ-B (CME Term SOFR 1 Month + 1.40%, 1.35% Floor) BANK, Series 2019-BN22-A1 Series 2021-BN33-A1 Series 2021-BN36-A2 Series 2022-BNK39-A1 Series 2022-BNK39-A1 Series 2023-BNK45-A1 BANK5, Series 2023-SYR2-A1 Series 2023-SYR3-XA BBCMS Mortgage To Series 2017-C1-ASB Series 2023-C19-A1 Series 2023-C22-A1 Benchmark Mortgag	Mortgage Si 6.51% ^(a) 6.76% ^(a) 2.08% 0.61% 2.13% 1.74% 5.43% 6.20% 0.79% ^{(b)(c)} rust, 3.49% 5.70% 6.36% ge Trust, 0.77% ^{(b)(c)} 1.69% 0.54%	ecurities Trust 09/15/2034 04/15/2036 11/15/2062 05/15/2064 09/15/2056 02/15/2056 02/15/2056 09/15/2056 02/15/2056 11/15/2056 11/15/2062	, 646,896 496,874 383,398 573,639 582,252 714,323 144,166 103,905 717,326 126,782 360,537 1,021,476 344,735

PRINCIPAL AMOUNT	SECURITY			
\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$
1,500,000	Series 2023-B40-A1		12/15/2056	1,518,150
427,433	Series 2023-V2-A1	5.85%	05/15/2055	427,667
14,088,951	Series 2023-V2-XA	0.99% ^{(b)(c)}	05/15/2055	519,052
	BHP Trust,			
899,230	Series 2019-BXHP-A			
	(CME Term SOFR 1 Month + 1.02%,			
	0.98% Floor)	6.38% ^(a)	08/15/2036	894,886
	BMARK,	0.3870	00/13/2030	054,000
729,771	Series 2023-V4-A1	6.45%	11/15/2056	740,984
723,771	BMO Mortgage Trus		11/13/2030	740,504
582,447	Series 2022-C1-A1	2.20%	02/15/2055	554,002
150,702	Series 2022-C3-A1	5.25% ^(b)	09/15/2054	149,922
589,129	Series 2023-5C2-A1		11/15/2056	601,640
1,682,000	Series 2023-C7-A1	5.90%	12/15/2056	1,690,439
,,	BPR Trust,		, .,	,,
1,000,000	Series 2021-KEN-A			
	(CME Term SOFR			
	1 Month + 1.36%,			
	1.25% Floor)	6.73% ^(a)	02/15/2029	998,468
	<b>BX Commercial Mor</b>	tgage Trust,		
870,000	Series 2019-IMC-A			
	(CME Term SOFR			
	1 Month + 1.05%,	<b>a</b> (a)	/ /	
	1.00% Floor)	6.41% ^(a)	04/15/2034	864,515
671,978	Series 2019-XL-A			
	(CME Term SOFR			
	1 Month + 1.03%, 0.92% Floor)	6.40% ^(a)	10/15/2026	670 111
500,924	Series 2020-VKNG-A		10/15/2036	670,444
500,524	(CME Term SOFR			
	1 Month + 1.04%,			
	0.93% Floor)	6.41% ^(a)	10/15/2037	497,307
600,000	Series 2021-ACNT-A		-, -,	- ,
,	(CME Term SOFR			
	1 Month + 0.96%,			
	0.85% Floor)	6.33% ^(a)	11/15/2038	592,119
1,250,000	Series 2021-CIP-A			
	(CME Term SOFR			
	1 Month + 1.04%,	(a)		
	0.92% Floor)	6.40% ^(a)	12/15/2038	1,225,218
977,413	Series 2021-XL2-A			
	(CME Term SOFR			
	1 Month + 0.80%, 0.69% Floor)	6.16% ^(a)	10/15/2038	959,968
	Citigroup Commerci			555,508
500,000	Series	un montgage		
500,000	2014-GC21-A5	3.86%	05/10/2047	497,405
750,000	Series		,,	,
	2015-GC27-A5	3.14%	02/10/2048	731,981
999,938	Series 2015-P1-A4	3.46%	09/15/2048	970,225
500,000	Series 2015-P1-A5	3.72%	09/15/2048	483,459
890,901	Series 2017-P7-A3	3.44%	04/14/2050	844,384
108,776	Series			
	2020-GC46-A1	1.85%	02/15/2053	107,008
	Cold Storage Trust,			
1,228,738	Series 2020-ICE5-A			
	(CME Term SOFR			
	1 Month + 1.01%,	<b>C 27</b> 0(2)	44/45/2025	4 222 625
	0.90% Floor)	6.37% ^(a)	11/15/2037	1,223,629
F04 202	Commercial Mortga	ge trust,		
504,382	Series 2014-CR17-A4	3.70%	05/10/2047	501,309
520,000	Series	3.7070	00/10/204/	501,509
520,000	2014-CR18-AM	4.10%	07/15/2047	510,622

PRINCIPAL				
AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
393,050	Series 2014-LC15-A4	4.01%	04/10/2047	392,265
355,000	Series 2014-UBS5-A4	3.84%	09/10/2047	348,210
1,250,000	Series	0.764		
	2015-CR25-A4	3.76%	08/10/2048	1,209,563
390,000 320,000	Series 2015-DC1-A5 Series	3.35%	02/10/2048	378,167
	2015-LC21-A4	3.71%	07/10/2048	310,529
600,000	Series 2015-PC1-A5	3.90%	07/10/2050	583,466
1,000,000	Series 2016-COR1-A4	3.09%	10/10/2049	926,648
	Credit Suisse Mortg			920,040
1,246,898	Series 2019-ICE4-B (CME Term SOFR 1 Month + 1.28%,			1 242 890
	1.23% Floor) CSAIL Commercial N		05/15/2036	1,243,889
1,031,473	Series 2015-C3-A3	3.45%	08/15/2048	1,007,611
106,099	Series 2020-C19-A1		03/15/2053	102,491
,	Great Wolf Trust,		, -,	- , -
1,250,000	Series 2019-WOLF-A (CME Term SOFR 1 Month + 1.15%,			
	1.03% Floor)	6.71% ^(a)	12/15/2036	1,245,788
	GS Mortgage Securi	ties Trust,		
342,678	Series	2 (70/	00/10/2017	227 420
200.000	2014-GC24-A4 Series 2015-GC28-B	3.67%	09/10/2047 02/10/2048	337,429 189,245
200,000 1,000,000	Series	5.90%	02/10/2048	169,245
1,000,000	2015-GC34-A4	3.51%	10/10/2048	951,858
285,951	Series 2015-GC34-AAB	3.28%	10/10/2048	279,381
171,770	Series			
	2020-GC45-A1	2.02%	02/13/2053	169,459
750,000	Hilton Orlando Trus Series 2018-ORL-B (CME Term SOFR 1 Month + 1.35%, 1.05% Floor)	6.71% ^(a)	12/15/2034	743,734
500.000	IMT Trust,			
500,000	Series 2017-APTS-AFX	3.48% ^(a)	06/15/2034	491,913
	J.P. Morgan Chase C			-
618,086	Series 2016-JP3-A4		08/15/2049	581,799
,	JPMBB Commercial	Mortgage Se		,
321,140	Series 2014-C18-A5	4.08%	02/15/2047	319,330
1,004,000	Series 2014-C21-A5	3.77%	08/15/2047	991,048
636,457	Series 2015-C30-A4	3.55%	07/15/2048	612,427
500,634	Series 2015-C31-A3	3.80%	08/15/2048	481,219
680,000	Series 2015-C32-A5		11/15/2048	647,529
200 674	JPMCC Commercial			260.024
380,671	Series 2017-JP5-A4 Morgan Stanley Bar		03/15/2050 Merrill Lynch	368,021 Trust
989,332	Series 2014-C17-A5		08/15/2047	976,316
177,443	Series 2014-C18-A4		10/15/2047	174,045
1,130,265	Series 2014-C19-A3		12/15/2047	1,110,323
	Morgan Stanley Cap	ital I Trust,		
1,000,000	Series	2 5004	02/15/2012	
	2016-UBS9-A4	3.59% Mortgago Tr	03/15/2049	953,270
1,500,000	MSWF Commercial Series 2023-2-A1	5.96%	ust, 12/15/2056	1,508,156

PRINCIPAL				
AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
750.000	Wells Fargo Comme Series	rcial Mortg	age Trust,	
750,000	2014-LC16-A5	3.82%	08/15/2050	739,862
125,953	Series 2015-C27-A4	3.19%	02/15/2048	122,723
1,000,000	Series 2015-C27-A5	3.45%	02/15/2048	967,160
1,250,000	Series 2015-C30-A4	3.66%	09/15/2058	1,210,619
600,000	Series 2015-LC20-A3	3.09%	04/15/2050	586,128
1,000,000	Series 2015-LC22-A4	3.84%	09/15/2058	969,865
328,000	Series 2015-NXS3-AS	3.97% ^(b)	09/15/2057	313,291
1,000,000	Series 2015-P2-A4	3.81%	12/15/2048	965,424
745,461	Series			
1 250 000	2016-BNK1-A2		08/15/2049	695,805
1,250,000	Series 2016-C34-A4 WFRBS Commercial		06/15/2049 Trust	1,175,785
170,349	Series 2013-C14-AS	00	06/15/2046	156,325
500,000	Series 2013 C14 AS		09/15/2057	488,359
392,736	Series 2014-C23-A4		10/15/2057	387,724
002)/00	Total Non-Agency C		· · · · —	0077721
	<b>Backed Obligations</b>		0.0.	
	(Cost \$53,971,368)		_	54,488,965
NON-AGENCY R	SIDENTIAL COLLATER	RALIZED MO	ORTGAGE OBLIG	GATIONS 3.2%
	AREIT Trust,			
867,253	Series 2022-CRE6-A			
	(SOFR 30 Day			
	Average + 1.25%,	C E O (2)	04/20/2027	054 504
	1.25% Floor) BXMT Ltd.,	6.59% ^(a)	01/20/2037	851,591
746,376	Series 2020-FL3-A			
740,370	(CME Term SOFR			
	1 Month + 1.51%,			
	1.51% Floor)	6.88% ^(a)	11/15/2037	720,673
	HIG RCP LLC,			
1,000,000	Series 2023-FL1-A			
	(CME Term SOFR			
	1 Month + 2.27%,		00/40/2020	000 000
	2.27% Floor)	7.63% ^(a)	09/19/2038	999,326
747,723	LoanCore Issuer Ltd Series 2019-CRE2-B	•7		
141,125	(CME Term SOFR			
	1 Month + 1.81%,			
	1.70% Floor)	7.18% ^(a)	05/15/2036	739,334
	Total Non-Agency R	esidential C	Collateralized	
	Mortgage Obligation	ns		
	(Cost \$3,305,072)		_	3,310,924
US GOVERNMEN	IT AND AGENCY MOR	RTGAGE BAG	CKED OBLIGATI	ONS 17.5%
	FHLMC,		/ /	
1,150,000	Pool WN2424	5.10%	06/01/2028	1,165,737
250,000	FHLMC Multifamily Series K068-A2		08/25/2027	
350,000 1,153,273	Series K083-A1	3.24% 3.94%	08/25/2027	336,681 1,138,738
1,720,000	Series K509-A2	4.85%	09/25/2028	1,751,015
2,025,000	Series K736-A2	2.28%	07/25/2026	1,925,463
2,297,316	Series K751-A1	4.37%	03/25/2030	2,287,163
	FNMA,			·
1,810,000	Pool AN1461	2.59%	05/01/2026	1,728,917
462,223	Pool AN5468	3.22%	05/01/2027	444,840
442,154	Pool AN7502	3.15%	11/01/2027	422,383
1,100,000	Pool BL0240	3.54%	11/01/2025	1,075,009
690,000	Pool BL0245	3.43% 5.14%	11/01/2025	672,972
1,100,000	Pool BS8040	5.14%	03/01/2028	1,118,398

### Schedules of Investments DoubleLine Commercial Real Estate ETF (Cont.)

PRINCIPAL AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
4,285,073	FNMA ACES, Series 2022-M13-A: Total US Governme Backed Obligations (Cost \$17,818,081)	ent and Ager	04/25/2032 ncy Mortgage	4,032,288 <b>18,099,604</b>
SHORT TERM IN	VESTMENTS 4.9%			
2,533,264	JPMorgan U.S. Government Money Market Fund - Class IM	5.30% ^(d)		2,533,264
2,533,264	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share			
	Class	5.27% ^(d)		2,533,264
	Total Short Term In (Cost \$5,066,528) Total Investments 9 (Cost \$102,429,548 Other Assets in Exc NET ASSETS 100.0%	99.7% ) ess of Liabil	ities 0.3%	5,066,528 103,372,068 330,691 \$103,702,759

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

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

(c) Interest only security.

(d) Seven-day yield as of period end.

#### Abbreviations:

FHLMC Federal Home Loan Mortgage Corporation

- FNMA Federal National Mortgage Association
- SOFR Secured Overnight Financing Rate

## Schedules of Investments DoubleLine Mortgage ETF

PRINCIPAL				
AMOUNT	SECURITY			
\$/SHARES	DESCRIPTION	RATE	MATURITY	VALUE \$
ASSET BACKED C	OBLIGATIONS 1.3%			
2,000,000	AMSR Trust, Series 2021-SFR1-A	1 95%(a)	06/17/2038	1,732,573
1,000,000			04/17/2030	944,248
2,000,000	Total Asset Backed		0., 1, 1, 20.00	511,210
	(Cost \$2,646,901)			2,676,821
NON-AGENCY R	ESIDENTIAL COLLATEI	RALIZED MO	RTGAGE OBU	GATIONS 12,5%
	Chase Home Lendin			
1,240,624	Series	0 000		
	2023-RPL1-A1	3.50% ^{(a)(b)}	06/25/2062	1,124,894
	CIM Trust,			
923,096	Series 2023-R4-A1	5.00% ^{(a)(b)}	05/25/2062	915,501
	Connecticut Avenue	e Securities	frust,	
944,709	Series 2023-R07- 2M1 (SOFR 30			
	Day Average +			
	1.95%)	7.29% ^(a)	09/25/2043	953,891
	CSMC Trust,			,
970,007	Series 2018-RPL9-A	3.85% ^{(a)(b)}	09/25/2057	923,074
1,065,302	Series			
	2021-RPL3-A1	2.00% ^{(a)(b)}	01/25/2060	916,046
1,070,755	Series	2 - 0 - 0 + (a)(b)	04/25/2002	4 000 040
	2022-RPL4-A1 Deephaven Residen	3.90% ^{(a)(b)}	04/25/2062	1,008,218
892,504	Series 2022-2-A1	4.30% ^{(a)(b)}	03/25/2067	851,384
052,504	FHLMC STACR REMI		03/23/2007	051,504
713,354	Series	· · · · · · · · · · · · · · · · · · ·		
	2021-HQA3-M1			
	(SOFR 30 Day			
	Average + 0.85%)	6.19% ^(a)	09/25/2041	706,459
1,000,000	Series 2022-DNA3-			
	M1B (SOFR 30 Day Average +			
	2.90%)	8.24% ^(a)	04/25/2042	1,028,785
	FHLMC Structured A			
1,736,131	Series 2023-HQA2-	- ·		
	M1A (SOFR 30			
	Day Average +	(a)		
	2.00%)	7.34% ^(a)	06/25/2043	1,751,909
1 201 591	Mill City Mortgage	3.50% ^{(a)(b)}	00/25/2050	1 262 640
1,301,581	OBX Trust,	5.50%	08/25/2058	1,262,649
1,500,000	Series			
2,000,000	2023-NQM10-A1	6.46% ^{(a)(c)}	10/25/2063	1,519,604
902,877	Series			
	2023-NQM3-A1	5.95% ^{(a)(c)}	02/25/2063	903,850
1,855,152	Series			
	2023-NQM5-A1A		06/25/2063	1,874,887
2 244 252	Towd Point Mortga	-	04/25/2000	1.005.303
2,244,252	Series 2020-2-A1A	1.64% ^{(a)(b)} 3.75% ^{(a)(b)}	04/25/2060	1,995,292
2,023,720	Series 2022-1-A1 Verus Securitization		07/25/2062	1,898,170
1,823,653	Series 2023-5-A1	6.48% ^{(a)(c)}	06/25/2068	1,842,537
982,336	Series 2023-7-A1	7.07% ^{(a)(c)}	10/25/2068	1,001,953
2,000,000	Series 2023-8-A1	6.26% ^{(a)(c)}	12/25/2068	2,016,175
995,700	Series			
	2023-INV3-A1	6.88% ^{(a)(b)}	11/25/2068	1,015,392
	Total Non-Agency R		ollateralized	
	Mortgage Obligatio	ns		25 540 670
	(Cost \$25,219,128)		-	25,510,670

PRINCIPAL AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	IT AND AGENCY MOR			
	FHLMC REMICS,			
2,199,826	Series 4631-GF			
	(SOFR 30 Day			
	Average + 0.61%,			
	0.50% Floor,			
000 200	6.50% Cap)	5.95%	11/15/2046	2,147,800
969,389	Series 4948-E	2.50% 3.00% ^(d)	10/25/2048	861,438
1,411,610 3,400,427	Series 5008-DI Series 5077-ME	2.00%	09/25/2050 08/15/2048	196,398 2,832,278
3,133,985	Series 5092-FK	2.00%	00/13/2048	2,032,278
3,133,303	(SOFR 30 Day			
	Average + 0.70%,			
	0.70% Floor,			
	4.00% Cap)	4.00%	03/25/2051	2,329,369
3,122,789	Series 5189-BJ	2.50%	05/25/2048	2,747,947
1,880,877	Series 5202-AK	3.00%	10/25/2049	1,723,943
4 044 740	FHLMC UMBS,	2 5 00/	40/04/2050	4 456 400
4,811,710	Pool RA3722	2.50%	10/01/2050	4,156,492
3,213,928	Pool RA9431	5.50%	07/01/2053	3,251,502
4,316,920 2,534,571	Pool RB5166 Pool SD2912	3.00% 5.00%	07/01/2042 05/01/2053	3,940,228 2,521,448
4,891,087	Pool SD2969	2.50%	05/01/2052	4,225,176
2,144,640	Pool SD3139	3.50%	07/01/2052	1,968,497
4,241,799	Pool SD3354	5.00%	06/01/2053	4,197,443
2,933,979	Pool SD3592	5.50%	08/01/2053	2,958,057
2,932,109	Pool SD3745	6.00%	09/01/2053	2,996,392
4,978,596	Pool SD4270	2.00%	02/01/2052	4,143,542
4,974,810	Pool SD4296	2.00%	02/01/2052	4,110,225
6,025,212	Pool SD4400	2.00%	02/01/2051	5,018,011
3,069,146	Pool SD8288	5.00%	01/01/2053	3,038,667
	FNMA REMICS,			
2,500,000	Series 2016-88-B	3.00%	12/25/2056	2,149,730
3,721,517 1,389,301	Series 2017-89-KZ Series 2017-99-PY	3.50% 4.00%	08/25/2047 12/25/2047	3,151,699 1,292,608
5,545,000	Series 2020-57-LJ	2.00%	08/25/2050	4,019,031
2,253,253	Series 2021-10-CA	2.00%	03/25/2051	1,894,572
3,802,291	Series 2021-3-NI	2.50% ^(d)	02/25/2051	557,076
2,227,229	Series 2021-88-LA	2.50%	03/25/2050	1,921,561
	FNMA UMBS,			
7,752,842	Pool CA6032	2.50%	06/01/2050	6,710,071
3,307,688	Pool CB6266	6.00%	05/01/2053	3,376,776
4,828,533	Pool FM4752	2.50%	11/01/2050	4,178,548
2,241,052	Pool FM8533	2.50%	03/01/2051	1,943,013
6,474,496	Pool FS0984	3.00%	04/01/2052	5,800,981
4,113,577 5,109,133	Pool FS2040 Pool FS2141	2.00% 3.50%	02/01/2052 06/01/2052	3,368,996 4,689,984
5,799,800	Pool FS4764	2.50%	06/01/2052	4,089,984 4,995,171
5,784,264	Pool FS5600	2.50%	06/01/2052	4,995,820
2,923,109	Pool FS5704	2.00%	04/01/2052	2,397,885
5,790,357	Pool FS6476	2.50%	11/01/2051	4,994,590
4,973,792	Pool FS6480	2.50%	11/01/2051	4,306,690
7,000,000	Pool FS6517	2.50%	04/01/2052	6,039,905
3,920,721	Pool MA3357	4.00%	05/01/2048	3,776,877
4,898,866	Pool MA4492	2.00%	12/01/2051	4,012,148
1,452,619	Pool MA4512	2.50%	01/01/2052	1,236,278
3,921,346	Pool MA4733	4.50%	09/01/2052	3,803,894
481,571	Pool MA5038	5.00%	06/01/2053	476,610
2,860,761	Pool MA5039 FNMA/FHLMC UMB	5.50%	06/01/2053	2,873,444
6,360,000	Pool	2.50% ^(e)	01/25/2054	5,411,466
2,072,000	Pool	4.00% ^(e)	01/25/2054	1,959,901
2,072,000	GNMA,		- 2, 20, 200 1	2,000,001
2,984,213	Pool 786540	3.50%	02/20/2050	2,827,051
3,089,745	Pool MA5076	3.00%	03/20/2048	2,829,822

### Schedules of Investments DoubleLine Mortgage ETF (Cont.)

PRINCIPAL AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	PRINCIPAL AMOUNT \$/SHARES	SECURITY DESCRIPTION	RATE 1	MATURITY	VALUE \$
1,026,926	Series 2016-116-DF				SHORT TERM IN	VESTMENTS 7.7%			
	(CME Term SOFR				7,879,463	JPMorgan U.S.			
	1 Month + 0.51%	,				Government			
	0.40% Floor,					Money Market			
	6.50% Cap)	5.87%	09/20/2046	999,250		Fund - Class IM	5.30% ^(f)		7,879,463
2,590,201	Series 2016-99-TL	2.00%	04/16/2044	2,081,057	7,879,463	Morgan Stanley			
1,737,253	Series 2018-22-GZ	3.00%	02/20/2048	1,538,786		Institutional			
1,455,680	Series 2019-31-GF					Liquidity Funds			
	(CME Term SOFR					Government			
	1 Month + 0.56%	,				Portfolio -			
	0.45% Floor,					Institutional Share			
	6.50% Cap)	5.92%	03/20/2049	1,423,848		Class	5.27% ^(f)	_	7,879,463
3,651,814	Series 2020-153-Cl	2.50% ^(d)	10/20/2050	492,798		Total Short Term Ir	vestments		
3,109,369	Series 2020-17-IG	3.00% ^(d)	02/20/2050	495,083		(Cost \$15,758,926)		_	15,758,926
4,067,138	Series 2020-183-JI	2.50% ^(d)	11/20/2050	549,813		<b>Total Investments</b>	104.2%		
2,224,757	Series 2021-142-	3.00% ^(d)	08/20/2051_	358,868		(Cost \$208,254,338	B)		213,242,971
	Total US Governme		ncy Mortgage			Liabilities in Excess	s of Other Assets	(4.2)%	(8,626,741)
	<b>Backed Obligations</b>					NET ASSETS 100.09	%	_	\$204,616,230
	(Cost \$164,629,383	)	_	169,296,554					

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

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

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

(d) Interest only security.

(e) Represents or includes a TBA transaction.

(f) Seven-day yield as of period end.

#### Abbreviations:

FHLMC Federal Home Loan Mortgage Corporation

FNMA Federal National Mortgage Association

GNMA Government National Mortgage Association

SOFR Secured Overnight Financing Rate

UMBS Uniform Mortgage Backed Securities

#### **Futures Contracts**

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount ⁽¹⁾	Unrealized Appreciation (Depreciation)/ Value
U.S. Treasury Ultra Bond	Long	38	3/19/24	\$5,076,563	\$241,479
U.S. Treasury 2 Year Note	Long	130	3/28/24	26,768,828	74,046
U.S. Treasury 10 Year Ultra Bond	(Short)	(32)	3/19/24	(3,776,500)	(18,069)
					\$297,456

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

### **Notes to Schedule of Investments**

#### 1. Organization

DoubleLine ETF Trust, a Delaware statutory trust (the "Trust"), was formed on September 27, 2021 and is registered with the Securities and Exchange Commission as an open-end management investment company. As of December 31, 2023, the Trust consists of four series, DoubleLine Opportunistic Bond ETF, DoubleLine Shiller CAPE[®] U.S. Equities ETF, DoubleLine Commercial Real Estate ETF and DoubleLine Mortgage ETF (each a "Fund" and collectively the "Funds"). Each Fund is managed by DoubleLine ETF Adviser LP (the "Adviser"), which is registered as an investment adviser with the U.S. Securities and Exchange Commission. Each Fund offers one class of shares.

The Funds are classified as non-diversified funds under the Investment Company Act of 1940, as amended (the "1940 Act").

The Funds' investment objectives and date each Fund commenced operations are as follows:

Fund Name	Investment Objective	Commencement of Operations		
DoubleLine Opportunistic Bond ETF	Maximize current income and total return	3/31/2022		
DoubleLine Shiller Cape U.S. Equities ETF	Seek total return which exceeds the total return of the S&P 500 Index	3/31/2022		
DoubleLine Commercial Real Estate ETF	Seek current income and capital preservation	3/31/2023		
DoubleLine Mortgage ETF	Seek total return which exceeds the total return of its benchmark index	3/31/2023		

The fiscal year end for the Funds is September 30, and the period covered by these Financial Statements is for the period ended December 31, 2023.

#### 2. Significant Accounting Policies

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

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

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

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

Fixed-income class	Examples of Inputs						
All	Benchmark yields, transactions, bids, offers, quotations from dealers and trading systems, new issues, spreads and other relationships observed in the markets among comparable securities; and proprietary pricing models such as yield measures calculated using factors such as cash flows, financial or collateral performance and other reference data (collectively referred to as "standard inputs")						
Corporate bonds and notes; convertible securities	Standard inputs and underlying equity of the issuer						
US bonds and notes of government and government agencies	Standard inputs						

Residential and commercial mortgage-backed obligations; asset-backed obligations (including collateralized loan obligations) Bank loans Standard inputs and cash flows, prepayment information, default rates, delinquency and loss assumptions, collateral characteristics, credit enhancements and specific deal information, trustee reports

Standard inputs

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

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

The Funds' holdings in whole loans, securitizations and certain other types of alternative lending-related instruments may be valued based on prices provided by a third-party pricing service.

Senior secured floating rate loans for which an active secondary market exists to a reliable degree will be valued at the mean of the last available bid/ask prices in the market for such loans, as provided by an independent pricing service. Where an active secondary market does not exist to a reliable degree in the judgment of the Adviser, such loans will be valued at fair value based on certain factors.

In respect of certain commercial real estate-related, residential real estate-related and certain other investments for which a limited market may exist, the Funds may value such investments based on appraisals conducted by an independent valuation advisor or a similar pricing agent. However, an independent valuation firm may not be retained to undertake an evaluation of an asset unless the NAV, market price and other aspects of an investment exceed certain significance thresholds.

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

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

	Doub	leLine Opportunistic	Do	ubleLine Shiller CAPE®	Do	oubleLine Commercial			
Category		Bond ETF		U.S. Equities ETF		Real Estate ETF		DoubleLine Mortgage ETF	
Investments in Securities									
Level 1									
Common Stocks	\$	_	\$	349,217,404	\$	—	\$	-	
Money Market Funds		6,077,450		118,486		5,066,528		15,758,926	
Total Level 1		6,077,450		349,335,890		5,066,528		15,758,926	
Level 2									
US Government and Agency Mortgage Backed Obligations		52,782,009		_		18,099,604		169,296,554	
Non-Agency Commercial Mortgage Backed Obligations		14,048,617		_		54,488,965		_	
US Government and Agency Obligations Non-Agency Residential Collateralized Mortgage		59,698,070		-		-		-	
Obligations		24,326,953		_		3,310,924		25,510,670	
US Corporate Bonds		33,727,439		-		_		-	
Asset Backed Obligations		19,321,334		-		6,503,718		2,676,821	
Collateralized Loan Obligations		9,327,816		-		15,902,329		_	
Foreign Corporate Bonds		17,686,004		_		_		-	

### Notes to Schedule of Investments (Cont.)

Category (continued)		oleLine Opportunistic nd ETF (continued)	DoubleLine Shiller PE [®] U.S. Equities ETF (continued)	ubleLine Commercial Estate ETF (continued)	oubleLine Mortgage ETF (continued)
Bank Loans		6,595,698	_	_	_
Total Level 2		237,513,940	_	98,305,540	197,484,045
Level 3		_	_	_	_
Total	\$	243,591,390	\$ 349,335,890	\$ 103,372,068	\$ 213,242,971
Other Financial Instruments					
Level 1					
Futures	\$	_	\$ —	\$ —	\$ 297,456
Total Level 1		_	_	-	297,456
Level 2		_	_	_	-
Level 3		_	_	_	_
Total	\$	_	\$ _	\$ _	\$ 297,456

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