DoubleLine Total Return Bond Fund

Schedule of Investments
June 30, 2020 (Unaudited)

\$/Shares	Security Description	Rate	Maturity	Value \$
et Backed Obligations -			10/16/2020	
37,943,813	AASET Ltd., Series 2019-2-A	3.38% ^	10/16/2039	34,325,87
25,238,242 14,250,000	AASET Trust, Series 2020-1A-A Applebee's Funding LLC, Series 2019-1A-A2I	3.35% ^ 4.19% ^	01/16/2040 06/07/2049	22,286,10 12,648,01
10,620,143	Aqua Finance Trust, Series 2017-A-A	3.72% ^	11/15/2035	10,661,44
15,295,000	CAL Funding Ltd., Series 2018-1A-A	3.96% ^	02/25/2043	15,359,98
19,061,416	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	17,283,44
36,159,192	Castlelake Aircraft Securitization Trust, Series 2017-1-A	3.97%	07/15/2042	32,659,12
8,919,807	Castlelake Aircraft Securitization Trust, Series 2018-1-A	4.13% ^	06/15/2043	8,298,87
	CLI Funding LLC, Series 2018-1A-A	4.03% ^	04/18/2043	29,360,79
29,468,256	CLI Funding LLC, Series 2019-1A-A	3.71% ^	05/18/2044	29,626,67
12,411,150	Coinstar Funding LLC, Series 2017-1A-A2	5.22% ^	04/25/2047	11,905,54
2,529,327	Commonbond Student Loan Trust, Series 2015-A-A	3.20% ^	06/25/2032	2,529,32
7,587,972	Commonbond Student Loan Trust, Series 2016-A-A1	3.32% ^	05/25/2040	7,840,65
4,446,918 5,467,057	Consumer Installment Loan Trust, Series 2018-6-PT Credit Acceptance Auto Loan Trust, Series 2017-3A-A	7.62% #^ 2.65% ^	06/17/2041 06/15/2026	4,139,60 5,482,73
24,297,330	Credit Acceptance Auto Loan Trust, Series 2017-3A-A Credit Acceptance Auto Loan Trust, Series 2018-1A-A	3.01% ^	02/16/2027	24,450,63
7,940,000	DB Master Finance LLC, Series 2019-1A-A2I	3.79% ^	05/20/2049	8,242,9
30,388,786	Dividend SLR, Series 2019-1-A	3.67% ^	08/22/2039	30,726,4
47,013,750	Domino's Pizza Master Issuer LLC, Series 2019-1A-A2	3.67% ^	10/25/2049	49,309,90
4,286,697	Earnest Student Loan Program LLC, Series 2016-B-A2	3.02% ^	05/25/2034	4,317,59
5,717,927	Earnest Student Loan Program LLC, Series 2016-D-A2	2.72% ^	01/25/2041	5,805,2
34,526,312	ECAF Ltd., Series 2015-1A-A2	4.95% ^	06/15/2040	29,583,8
4,629,703	Falcon Aerospace Ltd., Series 2017-1-A	4.58% ^	02/15/2042	4,309,1
2,539,685	Foundation Finance Trust, Series 2016-1A-A	3.96% ^	06/15/2035	2,568,6
8,542,363	Foundation Finance Trust, Series 2019-1A-A	3.86% ^	11/15/2034	8,632,0
29,968,488	GAIA Aviation Ltd., Series 2019-1-A	3.97% ^§	12/15/2044	25,548,1
22,464,465	Global SC Finance Ltd., Series 2018-1A-A	4.29% ^	05/17/2038	22,618,6
23,084,540	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	20,778,4
5,571,588	HERO Funding Trust, Series 2016-3A-A2	3.91% ^	09/20/2042	5,810,3
13,916,046	HERO Funding Trust, Series 2016-4A-A2	4.29% ^	09/20/2047	14,855,6
	Hertz Vehicle Financing II LP, Series 2019-2A-B	3.67% ^	05/25/2025	3,043,0
12,435,102	Horizon Aircraft Finance Ltd., Series 2018-1-A	4.46% ^	12/15/2038	11,250,4
	Horizon Aircraft Finance Ltd., Series 2019-1-A	3.72% ^	07/15/2039	23,769,7
47,760,000 62,045,500	JACK, Series 2019-1A-A23	4.97% ^ 4.85% ^	08/25/2049 07/30/2047	48,937,7
22,110,175	Jimmy Johns Funding LLC, Series 2017-1A-A2II	3.97% ^	04/15/2044	56,988,0
7,584,338	JOL Air Ltd., Series 2019-1-A Kabbage Funding LLC, Series 2019-1-A	3.83% ^	03/15/2024	19,151,6 7,502,8
21,750,000	Kabbage Funding LLC, Series 2019-1-B	4.07% ^	03/15/2024	18,535,2
7,521,710	Kestrel Aircraft Funding Ltd., Series 2018-1A-A	4.25% ^	12/15/2038	6,305,3
74,026,402	Labrador Aviation Finance Ltd., Series 2016-1A-A1	4.30% ^	01/15/2042	61,250,0
20,567,080	LendingClub Receivables Trust, Series 2020-3-A	3.50% ^	01/16/2046	20,881,9
27,634,185	LendingClub Receivables Trust, Series 2020-5A-A	3.50% ^	03/15/2046	28,049,7
29,686,667	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% ^	02/15/2045	27,233,0
3,775,177	Marlette Funding Trust, Series 2018-4A-A	3.71% ^	12/15/2028	3,812,1
	Mosaic Solar Loan Trust, Series 2017-2A-A	3.82% ^	06/22/2043	26,598,1
14,853,951	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% ^	06/22/2043	15,058,5
18,771,498	Mosaic Solar Loan Trust, Series 2018-2GS-A	4.20% ^	02/22/2044	19,442,6
3,224,820	Mosaic Solar Loan Trust, Series 2019-1A-A	4.37% ^	12/21/2043	3,383,9
	Navient Private Education Loan Trust, Series 2017-A-B	3.91% ^	12/16/2058	23,451,6
	Navient Private Education Loan Trust, Series 2018-BA-B	4.13% ^	12/15/2059	30,224,7
	Newtek Small Business Loan Trust, Series 2018-1-A (1 Month LIBOR USD + 1.70%)	1.88% ^	02/25/2044	7,033,5
29,962,620	OneMain Financial Issuance Trust, Series 2017-1A-A1	2.37% ^	09/14/2032	30,060,1
4,640,391	Oxford Finance Funding LLC, Series 2016-1A-A	3.97% ^	06/17/2024	4,662,9
12,500,000	Oxford Finance Funding LLC, Series 2019-1A-A2	4.46% ^	02/15/2027	12,892,6
49,157,923 11,193,806	Pioneer Aircraft Finance Ltd., Series 2019-1-A Primose Funding LLC, Series 2019-1A-A2	3.97% ^ 4.48% ^	06/15/2044	42,439,8 11,323,2
31,381,315	Prosper Trust, Series 2019-17A-A2	4.50% ^	07/30/2049 07/15/2025	30,986,6
19,592,956	Raptor Aircraft Finance LLC, Series 2019-1-A	4.21% ^	08/23/2044	15,872,2
14,341,883	Renew, Series 2017-2A-A	3.22% ^	09/22/2053	14,527,4
51,393,342	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% ^	03/15/2040	42,597,3
18,000,000	Sapphire Aviation Finance Ltd., Series 2020-1A-B	4.34% ^	03/15/2040	10,036,8
12,278,542	SCF Equipment Leasing LLC, Series 2017-2A-A	3.41% ^	12/20/2023	12,316,1
28,192,737	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% ^	10/15/2042	25,067,1
8,643,248	SLM Private Credit Student Loan Trust, Series 2006-A-A5 (3 Month LIBOR USD + 0.29%)	0.60%	06/15/2039	8,026,4
6,645,747	SLM Private Credit Student Loan Trust, Series 2006-B-A5 (3 Month LIBOR USD + 0.27%)	0.58%	12/15/2039	6,137,2
	SLVRR, Series 2019-1-A	3.97% ^	07/15/2044	30,022,0
949,010	SoFi Consumer Loan Program LLC, Series 2016-1-A	3.26% ^	08/25/2025	955,7
387,048	SoFi Consumer Loan Program Trust, Series 2016-2-A	3.09% ^	10/27/2025	388,2
3,948,280	SoFi Consumer Loan Program Trust, Series 2017-2-A	3.28% ^	02/25/2026	3,959,
	SoFi Consumer Loan Program Trust, Series 2017-5-A2	2.78% ^	09/25/2026	4,719,6
2,571,671	SoFi Consumer Loan Program Trust, Series 2018-4-A	3.54% ^	11/26/2027	2,600,9
6,343,404	SoFi Professional Loan Program, Series 2016-A-A2	2.76% ^	12/26/2036	6,383,
20,000,000	SoFi Professional Loan Program, Series 2017-E-B	3.49% ^	11/26/2040	20,823,
13,000,000	SoFi Professional Loan Program, Series 2017-E-C	4.16% ^	11/26/2040	13,652,
22,800,000	SoFi Professional Loan Program, Series 2018-A-B	3.61% ^	02/25/2042	22,851,
18,000,000	SoFi Professional Loan Program, Series 2018-B-BFX	3.83% ^	08/25/2047	17,584,
2,993,225	SoFi Professional Loan Program, Series 2019-A-A1FX	3.18% ^	06/15/2048	3,013,
66,750,000	Springleaf Funding Trust, Series 2017-AA-A	2.68% ^	07/15/2030	66,718,
24,287,991	Sprite Ltd., Series 2017-1-A	4.25% ^	12/15/2037	21,658,
	Spruce Asset Backed Securities Trust, Series 2016-E1-A	4.32% ^	06/15/2028	1,019,1
995,386		4.0007.4		
23,252,813	Start Ltd., Series 2018-1-A	4.09% ^	05/15/2043	
995,386 23,252,813 52,962,538 14,182,498		4.09% ^ 3.67% ^ 4.87% ^	05/15/2043 02/15/2045 07/20/2048	21,066,5 42,768,6 14,181,2

40.454.516	G 177 G G 1 2020 1 1 1	2.250/ 4	00/01/0055	45.545.006
48,454,516	Sunnova Sol LLC, Series 2020-1A-A	3.35% ^	02/01/2055	47,545,006
985,000	Taco Bell Funding LLC, Series 2018-1A-A2I	4.32% ^	11/25/2048	1,007,192
2,849,500	TAL Advantage LLC, Series 2013-2A-A	3.55% ^	11/20/2038	2,873,054
3,914,658	Textainer Marine Containers Ltd., Series 2017-1A-A	3.72% ^	05/20/2042	3,895,052
3,511,975	Triton Container Finance LLC, Series 2017-1A-A	3.52% ^	06/20/2042	3,509,287
20,150,000	Triton Container Finance LLC, Series 2018-1A-A	3.95% ^	03/20/2043	20,152,204
			06/22/2043	
29,520,000	Triton Container Finance LLC, Series 2018-2A-A	4.19% ^		29,618,157
10,026,113	Upgrade Master Pass-Thru Trust, Series 2019-ST2-A	3.90% ^	09/15/2025	9,919,264
15,182,392	Upstart Securitization Trust, Series 2019-2-A	2.90% ^	09/20/2029	15,247,828
17,677,667	Vântage Data Centers Issuer LLC, Series 2018-1A-A2	4.07% ^	02/16/2043	18,212,807
18,593,750	Vantage Data Centers Issuer LLC, Series 2019-1A-A2	3.19% ^	07/15/2044	18,944,685
18,146,002		4.73% ^	04/30/2048	
	Vivint Colar Financing LLC, Series 2018-1A-A			17,076,907
45,381,584	Waterfall Commercial Mortgage Trust, Series 2015-SBC5-A	4.10% #^	09/14/2022	44,775,585
20,580,000	Wendy's Funding LLC, Series 2019-1A-A2II	4.08% ^	06/15/2049	21,702,433
6,317,156	Westlake Automobile Receivables Trust, Series 2019-2A-A2A	2.57% ^	02/15/2023	6,363,890
52,650,242	Willis Engine Structured Trust, Series 2020-A-A	3.23% ^	03/15/2045	39,665,007
9,525,626	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% ^	10/15/2038	8,742,934
		7.01/0	10/13/2038	
Total Asset Backed Oblig	ations (Cost \$1,961,098,556)			1,851,920,627
Collateralized Loan Oblig	gations - 4.1%			
12,000,000	522 Funding Ltd., Series 2019-1A-A1 (3 Month LIBOR USD + 1.39%, 1.39% Floor)	2.94% ^	01/15/2033	11,760,619
10,000,000	AGL Ltd., Series 2020-5A-B (3 Month LIBOR USD + 2.78%, 2.78% Floor)	3.08% ^	07/20/2030	9,998,191
36,216,156		2.07% ^	01/15/2028	
	AIMCO, Series 2015-AA-AR (3 Month LIBOR USD + 0.85%, 0.85% Floor)			35,765,330
2,000,000	Anchorage Capital Ltd., Series 2014-3RA-B (3 Month LIBOR USD + 1.50%)	2.39% ^	01/28/2031	1,925,379
36,000,000	Anchorage Capital Ltd., Series 2018-10A-A1A (3 Month LIBOR USD + 1.20%, 1.20%			
	Floor)	2.42% ^	10/15/2031	35,057,391
3,000,000	Apidos, Series 2013-12A-CR (3 Month LIBOR USD + 1.80%)	3.02% ^	04/15/2031	2,772,261
35,000,000	Assurant Ltd., Series 2018-2A-A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	2.37% ^	10/20/2031	33,834,096
20,000,000	Assurant Ltd., Series 2019-1A-A (3 Month LIBOR USD + 1.35%, 1.35% Floor)	2.49% ^	04/20/2030	19,647,581
10,450,000	Bain Capital Credit Ltd., Series 2019-3A-B2 (3 Month LIBOR USD + 1.87%, 1.87% Floor)	2.98% ^	10/21/2032	10,008,055
7,500,000	Battalion Ltd., Series 2019-16A-A (3 Month LIBOR USD + 1.37%, 1.37% Floor)	3.27% ^	12/19/2032	7,340,849
25,000,000	Birch Grove Ltd., Series 19A-A (3 Month LIBOR USD + 1.49%)	1.80% ^	06/15/2031	24,437,553
5,000,000	BlueMountain Ltd., Series 2018-2A-B (3 Month LIBOR USD + 1.79%)	2.09% ^	08/15/2031	4,824,983
		2.09%	08/13/2031	4,824,983
5,000,000	Broad River BSL Funding, Series 2020-1A-B (3 Month LIBOR USD + 2.38%, 2.38%			
	Floor)	2.59% ^	04/20/2029	5,000,387
31,500,000	Catamaran Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.25%, 1.25% Floor)	2.24% ^	10/25/2031	30,982,128
		2.63% ^		, , -
3,000,000	CFIP Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 1.32%)		07/13/2029	2,967,080
5,065,000	CFIP Ltd., Series 2017-1A-C (3 Month LIBOR USD + 2.10%)	3.24% ^	01/18/2030	4,782,073
98,000,000	CVP Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.34%)	2.48% ^	07/20/2030	96,957,747
61,250,000	CVP Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	2.33% ^	01/20/2031	59,900,735
		2.62% ^	01/15/2031	
3,500,000	Dryden Ltd., Series 2017-53A-B (3 Month LIBOR USD + 1.40%)			3,298,750
35,250,000	Elevation Ltd., Series 2014-2A-A1R (3 Month LIBOR USD + 1.23%)	2.45% ^	10/15/2029	34,590,391
25,500,000	Elevation Ltd., Series 2018-9A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.34% ^	07/15/2031	24,612,927
5,500,000	Elmwood Ltd., Series 2019-2A-B (3 Month LIBOR USD + 2.10%, 2.10% Floor)	3.24% ^	04/20/2031	5,435,939
32,000,000	Elmwood Ltd., Series 2019-3A-A1 (3 Month LIBOR USD + 1.37%, 1.37% Floor)	2.59% ^	10/15/2032	31,277,792
20,250,000	Fort Washington, Series 2019-1A-A (3 Month LIBOR USD + 1.42%, 1.42% Floor)	2.56% ^	10/20/2032	19,945,676
76,100,000	Greywolf Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.03%)	2.02% ^	04/26/2031	73,607,685
43,500,000	Greywolf Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.32% ^	10/20/2031	42,442,950
17,500,000	Gulf Stream Meridian Ltd., Series 2020-IA-A1 (3 Month LIBOR USD + 1.37%, 1.37%	2.0270	10,20,2001	12, 112,500
17,500,000		2.000/ ^	04/15/2022	17 111 042
	Floor)	3.00% ^	04/15/2033	17,111,042
1,780,060	Haleyon Loan Advisors Funding Ltd., Series 2014-2A-D (3 Month LIBOR USD + 5.00%)	5.89% ^Þ	04/28/2025	948,717
5,000,000	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD + 3.65%)	4.75% ^	10/22/2025	4,182,503
43,080,189	Halcyon Loan Advisors Funding Ltd., Series 2015-3A-A1R (3 Month LIBOR USD +			, - ,
45,000,109		2.040/ ^	10/19/2027	42 471 796
	0.90%)	2.04% ^	10/18/2027	42,471,786
25,000,000	Halsey Point Ltd., Series 2019-1A-A1A1 (3 Month LIBOR USD + 1.35%, 1.35% Floor)	3.26% ^	01/20/2033	24,592,868
13,000,000	Halsey Point Ltd., Series 2019-1A-B1 (3 Month LIBOR USD + 2.20%, 2.20% Floor)	4.11% ^	01/20/2033	12,884,986
30.878.073	Harbourview Ltd., Series 7RA-A1 (3 Month LIBOR USD + 1.13%, 1.13% Floor)	2.27% ^	07/18/2031	30,217,482
10,000,000	Highbridge Loan Management Ltd., Series 7A-2015-BR (3 Month LIBOR USD + 1.18%)	1.57% ^	03/15/2027	9,565,802
56,695,000	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.14% ^	04/25/2030	55,371,463
20,000,000	Jamestown Ltd., Series 2019-14A-A1 (3 Month LIBOR USD + 1.38%, 1.38% Floor)	3.29% ^	10/20/2032	19,611,115
9,500,000	Jamestown Ltd., Series 2019-14A-A2 (3 Month LIBOR USD + 2.20%, 2.20% Floor)	4.11% ^	10/20/2032	9,306,579
13,600,000	Kayne Ltd., Series 2019-5A-A (3 Month LIBOR USD + 1.35%, 1.35% Floor)	2.37% ^	07/24/2032	13,293,141
		3.02% ^		
12,950,000	Kayne Ltd., Series 2019-5A-B1 (3 Month LIBOR USD + 2.00%, 2.00% Floor)		07/24/2032	12,783,421
30,000,000	LCM LP, Series 17A-A2RR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.37% ^	10/15/2031	28,949,742
2,181,000	Madison Park Funding Ltd., Series 2014-15A-A2R (3 Month LIBOR USD + 1.50%)	2.49% ^	01/27/2026	2,148,277
5,500,000	Madison Park Funding Ltd., Series 2014-15A-CR (3 Month LIBOR USD + 3.45%)	4.44% ^	01/27/2026	5,329,188
5,000,000	Madison Park Funding Ltd., Series 2014-15A-DR (3 Month LIBOR USD + 5.44%)	6.43% ^	01/27/2026	4,429,761
		2.21% ^	10/28/2025	13,635,727
13,673,205	Marathon Ltd., Series 2014-7A-A1R (3 Month LIBOR USD + 1.32%)			
25,000,000	Marble Point Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.33%, 1.33% Floor)	2.47% ^	01/20/2032	24,348,049
16,000,000	Marble Point Ltd., Series 2019-1A-A1 (3 Month LIBOR USD + 1.42%)	2.46% ^	07/23/2032	15,691,985
54,500,000	Midocean Credit Partners, Series 2018-9A-A1 (3 Month LIBOR USD + 1.15%, 1.15%			
- ,= -, 0	Floor)	2.29% ^	07/20/2031	53,025,170
65,000,000		2.39% ^		
65,000,000	MP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.25%)		10/20/2030	63,221,341
55,000,000	MP Ltd., Series 2013-2A-ARR (3 Month LIBOR USD + 1.28%)	2.27% ^	07/25/2029	53,899,041
24,322,993	MP Ltd., Series 2015-2A-AR (3 Month LIBOR USD + 0.91%)	1.80% ^	10/28/2027	23,845,642
30,000,000	Nassau Ltd., Series 2018-IA-A (3 Month LIBOR USD + 1.15%)	2.37% ^	07/15/2031	28,716,268
19,362,254	Northwoods Capital Ltd., Series 2017-16A-A (3 Month LIBOR USD + 1.27%)	1.66% ^	11/15/2030	18,748,906
		1.00/0	11/13/2030	10,770,700
38,668,291	Northwoods Capital Ltd., Series 2018-11BA-A1 (3 Month LIBOR USD + 1.10%, 1.10%	0.0/0/	0.412.012.0	0= 0.00
	Floor)	2.24% ^	04/19/2031	37,362,758
20,000,000	Ocean Trails, Series 2019-7A-A1 (3 Month LIBOR USD + 1.40%, 1.40% Floor)	2.53% ^	04/17/2030	19,600,000
2,000,000	OCP Ltd., Series 2020-18A-B1 (3 Month LIBOR USD + 2.40%)	2.65% ^	04/20/2030	2,002,399
3,038,855		3.54% ^		2,951,397
	Octagon Investment Partners Ltd., Series 2017-1A-C (3 Month LIBOR USD + 2.40%)	۰.۵+70 '	07/20/2030	2,931,397
10,000,000	Octagon Investment Partners Ltd., Series 2020-1A-B (3 Month LIBOR USD + 2.60%,			
	2.60% Floor)	2.85% ^	04/20/2031	10,001,062
75,000,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.37% ^	07/15/2031	72,638,642
		٠, ١٧٥	07/13/2031	12,030,072
38,000,000	Park Avenue Institutional Advisers Ltd., Series 2016-1A-A1R (3 Month LIBOR USD +	1.500/ 1	00/22/2021	27 222 122
	1.20%)	1.56% ^	08/23/2031	37,232,483
28,000,000	Prudential PLC, Series 2018-1A-A (3 Month LIBOR USD + 1.15%)	2.37% ^	07/15/2031	27,311,354
2,500,000	Regatta Funding Ltd., Series 2018-1A-B (3 Month LIBOR USD + 1.65%)	2.78% ^	07/17/2031	2,401,410
		2.18% ^		
20,000,000	Regatta Funding Ltd., Series 2018-3A-A (3 Month LIBOR USD + 1.19%)		10/25/2031	19,550,000
25,500,000	Rockford Tower Ltd., Series 2017-3A-A (3 Month LIBOR USD + 1.19%)	2.33% ^	10/20/2030	24,908,310
39,000,000	Rockford Tower Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%)	1.48% ^	05/20/2031	37,960,721
50,000,000	Sound Point Ltd., Series 2013-3RA-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.29% ^	04/18/2031	48,350,921
		2.53% ^		
36,500,000	Sound Point Ltd., Series 2015-2A-ARR (3 Month LIBOR USD + 1.39%, 1.39% Floor)		07/20/2032	35,788,591
18,000,000	Sound Point Ltd., Series 2018-2A-C (3 Month LIBOR USD + 1.95%)	2.94% ^	07/26/2031	16,679,582

28,000,000	Sound Point Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.17% ^	10/26/2031	27,095,177
9,000,000	Sound Point Ltd., Series 2019-1A-A (3 Month LIBOR USD + 1.37%, 1.37% Floor)	2.51% ^	01/20/2032	8,838,074
				25,338,371
25,750,000	Sound Point Ltd., Series 2019-4A-A1A (3 Month LIBOR USD + 1.40%, 1.40% Floor)	3.23% ^	01/15/2033	
30,000,000	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	2.18% ^	04/21/2031	29,085,351
20,000,000	Steele Creek Ltd., Series 2015-1A-AR (3 Month LIBOR USD + 1.26%)	1.63% ^	05/21/2029	19,716,707
34,000,000	Steele Creek Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.43% ^	06/15/2031	32,719,248
10,000,000	Steele Creek Ltd., Series 2019-1A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	3.42% ^	04/15/2032	9,729,315
10,000,000	Symphony Ltd., Series 2014-15A-AR2 (3 Month LIBOR USD + 1.26%, 1.26% Floor)	2.39% ^	01/17/2032	9,772,454
4,000,000	THL Credit Wind River Ltd., Series 2013-2A-CR (3 Month LIBOR USD + 2.00%)	3.14% ^	10/18/2030	3,695,998
		3.14/0	10/16/2030	3,093,998
6,971,311	THL Credit Wind River Ltd., Series 2014-1A-ARR (3 Month LIBOR USD + 1.05%, 1.05%			
	Floor)	2.19% ^	07/18/2031	6,687,912
19,878,268	Venture Ltd., Series 2013-15A-A1R2 (3 Month LIBOR USD + 13.70%)	2.59% ^	07/15/2032	19,437,009
25,000,000	Venture Ltd., Series 2014-19A-ARR (3 Month LIBOR USD + 1.26%, 1.26% Floor)	2.48% ^	01/15/2032	24,341,110
42,924,516	Venture Ltd., Series 2015-20A-AR (3 Month LIBOR USD + 0.82%)	2.04% ^	04/15/2027	42,492,896
75,000,000	Vibrant Ltd., Series 2018-10A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.34% ^	10/20/2031	72,476,269
				24,188,738
25,000,000	Wellfleet Ltd., Series 2018-1A-A (3 Month LIBOR USD + 0.11%, 0.11% Floor)	2.23% ^	07/17/2031	
46,000,000	Wellfleet Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.34% ^	10/20/2031	44,805,904
1,562,537	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%)	1.59% ^	05/01/2026	1,542,919
3,950,943	Wind River Ltd., Series 2013-2A-AR (3 Month LIBOR USD + 1.23%)	2.37% ^	10/18/2030	
				3,842,258
40,000,000	Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	2.36% ^	01/15/2031	38,681,410
30,000,000	York Ltd., Series 2019-1A-A1 (3 Month LIBOR USD + 1.35%)	2.45% ^	07/22/2032	29,456,250
4,166,056		2.19% ^	07/25/2026	4,163,763
	Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%)			
2,479,140	Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%)	2.75% ^	10/15/2028	2,466,673
Total Collateralized Loan	Obligations (Cost \$2,142,448,825)			2,096,817,986
Total Conatci anzea zoan	Obligations (Cost \$2,112,110,025)		_	2,000,017,000
N 4 C 11	W (D I 101) (T ()			
	Mortgage Backed Obligations - 7.6%			
10,139,000	20 Times Square Trust, Series 2018-20TS-F	3.20% #^	05/15/2035	8,727,000
7,727,000	20 Times Square Trust, Series 2018-20TS-G	3.20% #^	05/15/2035	6,325,997
260,279,572	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XA	1.09% ^ I/O	05/15/2053	18,147,733
2,837,533	Ashford Hospitality Trust, Series 2018-ASHF-A (1 Month LIBOR USD + 0.90%, 0.90%			
,,	Floor)	1.08% ^	04/15/2035	2,644,091
11 007 000		1.0070	0 1/13/2033	2,077,071
11,007,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05%			
	Floor)	3.23% ^	12/15/2036	8,266,801
29,257,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-A (1 Month LIBOR USD + 0.95%, 0.95%			,,
27,237,000		1 120/ ^	06/15/2035	27.551.006
• • • • • • • •	Floor)	1.13% ^	00/13/2033	27,551,086
28,877,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-D (1 Month LIBOR USD + 2.30%, 2.30%			
	Floor)	2.48% ^	06/15/2035	25,087,818
12 695 000		2	00, 10, 2000	20,007,010
13,685,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40%			40.400.
	Floor)	3.58% ^	06/15/2035	10,468,579
35,435,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-D	3.18% #^	01/15/2032	29,927,905
7,505,000	BAMLL Commercial Mortgage Securities Trust, Series 2020-BOC-E	3.18% #^	01/15/2032	6,429,053
12,399,104	Banc of America Commercial Mortgage Trust, Series 2007-5-XW	0.00% #^I/O	02/10/2051	124
4,000,000	Banc of America Commercial Mortgage Trust, Series 2015-UBS7-B	4.51%#	09/15/2048	4,264,447
56,168,850	Banc of America Commercial Mortgage Trust, Series 2015-UBS7-XA	0.94% #I/O	09/15/2048	1,843,288
		0.7470 #1/0	07/13/2040	1,043,200
5,018,000	Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD +			
	2.10%, 0.25% Floor)	2.28% ^	09/15/2035	4,525,240
6,530,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-B (1 Month LIBOR USD +			
0,550,000		1 (00/)	02/15/2026	(120 0(4
	1.50%, 1.50% Floor)	1.68% ^	03/15/2036	6,130,864
1,057,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD +			
	2.35%, 2.35% Floor)	2.53% ^	03/15/2036	938,389
5 206 414		2.3370	05/15/2050	750,507
5,306,414	Bancorp Commercial Mortgage Trust, Series 2019-CRE6-A (1 Month LIBOR USD +			
	1.05%, 1.05% Floor)	1.23% ^	09/15/2036	5,097,671
39,141,394	BANK, Series 2017-BNK4-XA	1.57% #I/O	05/15/2050	2,657,243
88,262,360				
	BANK, Series 2017-BNK5-XA	1.22% #I/O	06/15/2060	4,361,917
1,750,000	BANK, Series 2018-BN10-AS	3.90% #	02/15/2061	1,940,501
151,007,233	BANK, Series 2018-BN10-XA	0.88% #I/O	02/15/2061	6,715,669
94,702,239	BANK, Series 2019-BN16-XA	1.13% #I/O	02/15/2052	6,055,072
43,097,000	BANK, Series 2019-BN19-AS	3.45%	08/15/2061	46,384,137
1,099,000	BANK, Series 2019-BN20-AS	3.24%#	09/15/2062	1,199,958
10,035,000	BANK, Series 2020-BN26-AS	2.69%	03/15/2063	10,377,267
11,924,000	BANK, Series 2020-BN26-ASB	2.31%	03/15/2063	12,628,921
55,812,000	BANK, Series 2020-BN27-XA	1.16% #I/O	04/15/2063	5,225,175
27,365,000	Barclays Commercial Mortgage Securities LLC, Series 2015-STP-D	4.43% #^	09/10/2028	27,270,084
		1.15/011	07/10/2020	21,210,004
12,089,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR			
	USD + 1.20%, 1.20% Floor)	1.38% ^	08/15/2036	11,233,448
13,777,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR			
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	USD + 1.70%, 1.70% Floor)	1.88% ^	08/15/2036	12,404,943
20.505.000		1.00/0	00/13/2030	12,404,943
28,585,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR			
	USD + 2.50%, 2.50% Floor)	2.68% ^	08/15/2036	25,249,062
30,209,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR			, ,,,,=
50,207,000		2 680/ ^	08/15/2026	22 500 510
102	USD + 3.50%, 3.50% Floor)	3.68% ^	08/15/2036	23,590,510
186,988,775	Barclays Commercial Mortgage Trust, Series 2019-C4-XA	1.75% #I/O	08/15/2052	19,962,248
74,984,590	Barclays Commercial Mortgage Trust, Series 2019-C5-XA	1.02% #I/O	11/15/2052	4,615,167
12,406,000	BBCMS Mortgage Trust, Series 2017-DELC-A (1 Month LIBOR USD + 0.85%, 0.85%	2.02/0/11/0	11/10/2002	.,015,107
12,400,000		1.020/ *	00/14/2/2023	44.00 5.55
	Floor)	1.03% ^	08/15/2036	11,886,532
13,279,071	BBCMS Mortgage Trust, Series 2018-BXH-A (1 Month LIBOR USD + 1.00%, 1.00%			
10,27,071	Floor)	1.18% ^	10/15/2037	12,171,197
CE 510 000		1.10/0	10/13/2037	12,1/1,19/
67,548,000	BBCMS Mortgage Trust, Series 2018-CBM-A (1 Month LIBOR USD + 1.00%, 1.00%			
	Floor)	1.18% ^	07/15/2037	61,164,876
21,385,000	BBCMS Mortgage Trust, Series 2018-CBM-E (1 Month LIBOR USD + 3.15%, 3.15%			,,-,070
21,363,000		2.720/ ^	07/15/2027	17 450 072
	Floor)	3.73% ^	07/15/2037	17,450,872
9,135,000	BBCMS Mortgage Trust, Series 2018-TALL-A (1 Month LIBOR USD + 0.72%, 0.72%			
-,,-00	Floor)	0.91% ^	03/15/2037	8,716,591
E 885 000		U. / 1 / 0	03/13/203/	0,/10,391
5,775,000	BBCMS Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 3.24%, 3.24%	0.4007	00/12/2017	. -
	Floor)	3.42% ^	03/15/2037	4,768,718
11,799,000	BBCMS Mortgage Trust, Series 2020-C6-F5TB	3.69% #^	02/15/2053	11,116,263
12,284,000	BBCMS Mortgage Trust, Series 2020-C6-F5TC	3.69% #^	02/15/2053	10,747,542
189,614,562	BBCMS Mortgage Trust, Series 2020-C6-XA	1.06% #I/O	02/15/2053	14,334,482
37,597,654	Benchmark Mortgage Trust, Series 2018-B7-XA	0.60% #I/O	05/15/2053	1,043,606
134,081,914	Benchmark Mortgage Trust, Series 2019-B15-XA	0.95% #I/O	12/15/2072	8,098,896
80,795,949	Benchmark Mortgage Trust, Series 2019-B9-XA	1.21% #I/O	03/15/2052	5,694,523
3,953,000	Benchmark Mortgage Trust, Series 2020-B16-B	3.18% #	02/15/2053	3,918,931
	Delicinimate inotigage trust, series 2020-D10-D			
75,383,358	Benchmark Mortgage Trust, Series 2020-B16-XA	1.05% #I/O	02/15/2053	5,505,179
75,547,385	Benchmark Mortgage Trust, Series 2020-B17-XA	1.54% #I/O	03/15/2053	7,312,050
276,099,000	Benchmark Mortgage Trust, Series 2020-IG1-XA	0.51% #I/O	09/15/2043	10,768,413
672,000	BFLD, Series 2019-DPLO-B (1 Month LIBOR USD + 1.34%, 1.34% Floor)	1.52% ^	10/15/2034	631,115
	·			

6,223,000	BFLD, Series 2019-DPLO-E (1 Month LIBOR USD + 2.24%, 2.24% Floor)	2.42% ^	10/15/2034	5,490,348
75,399,000	BHMS Trust, Series 2018-ATLS-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.43% ^	07/15/2035	71,772,150
14,591,000	BHMS Trust, Series 2018-ATLS-C (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.08% ^	07/15/2035	13,295,814
27,680,000	Bremar Hotels and Resorts Trust, Series 2018-PRME-A (1 Month LIBOR USD + 0.82%,	1.000/ 6	06/15/2025	26 102 047
2,600,000	0.82% Floor) BSPRT Issuer Ltd., Series 2018-FL4-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.00% ^ 1.23% ^	06/15/2035 09/15/2035	26,193,847 2,551,900
3,333,000	Bsprt Issuer Ltd., Series 2019-FL5-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.33% ^	05/15/2029	3,276,362
6,663,000	BX Commercial Mortgage Trust, Series 2018-BIOA-D (1 Month LIBOR USD + 1.32%,	1.5570	03/13/2027	3,270,302
0,005,000	1.35% Floor)	1.51% ^	03/15/2037	6,384,537
35,415,000	BX Commercial Mortgage Trust, Series 2018-BIOA-E (1 Month LIBOR USD + 1.95%,		***************************************	0,001,007
	1.98% Floor)	2.14% ^	03/15/2037	32,573,580
21,611,049	BX Trust, Series 2017-APPL-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.33% ^	07/15/2034	20,233,433
23,862,843	BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.23% ^	07/15/2034	22,787,056
63,983,750	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.33% ^	07/15/2034	59,818,996
41,318,786	BX Trust, Series 2018-EXCL-A (1 Month LIBOR USD + 1.09%, 1.09% Floor)	1.27% ^ 1.95% ^	09/15/2037	37,019,947
2,447,000 4,437,000	BX Trust, Series 2018-GW-D (1 Month LIBOR USD + 1.77%, 1.77% Floor) BX Trust, Series 2018-GW-E (1 Month LIBOR USD + 1.97%, 1.97% Floor)	2.15% ^	05/15/2035 05/15/2035	2,219,670 3,939,434
7,481,000	BX Trust, Series 2018-GW-F (1 Month LIBOR USD + 1.97%, 1.97% Floor)	2.60% ^	05/15/2035	6,504,887
2,014,000	BX Trust, Series 2019-ATL-E (1 Month LIBOR USD + 2.24%, 2.24% Floor)	2.42% ^	10/15/2036	1,776,201
8,644,000	BX Trust, Series 2019-MMP-D (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.78% ^	08/15/2036	8,079,042
180,761,000	BX Trust, Series 2019-OC11-E	4.08% #^	12/09/2041	160,596,749
326,679,000	BX Trust, Series 2019-OC11-XB	0.32% #^I/O	12/09/2041	6,367,954
49,125,191	CD Commercial Mortgage Trust, Series 2017-CD6-XA	1.10% #I/O	11/13/2050	2,101,635
5,394,250	CF Trust, Series 2019-MF1-A (1 Month LIBOR USD + 1.05%, 2.05% Floor)	2.05% ^	08/21/2032	5,259,452
4,517,000	CFCRE Commercial Mortgage Trust 2016-C4, Series 2016-C4-AM	3.69%	05/10/2058	4,793,513
7,155,000 59,599,051	CFCRE Commercial Mortgage Trust, Series 2016-C4-C CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	5.03% # 1.86% #I/O	05/10/2058 05/10/2058	7,105,796 4,166,218
43,685,355	CFCRE Commercial Mortgage Trust, Series 2010-C4-AA CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.78% #I/O	06/15/2050	2,986,344
6,952,979	CGDBB Commercial Mortgage Trust, Series 2017-E0-241 CGDBB Commercial Mortgage Trust, Series 2017-BIOC-E (1 Month LIBOR USD +	1.70701110	00/15/2050	2,700,544
0,502,575	2.15%, 2.25% Floor)	2.33% ^	07/15/2032	6,801,683
43,737,000	CHT Mortgage Trust, Series 2017-CSMO-E (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.18% ^	11/15/2036	40,359,629
21,782,000	CHT Mortgage Trust, Series 2017-CSMO-F (1 Month LIBOR USD + 3.74%, 3.74% Floor)	3.93% ^	11/15/2036	19,740,208
184,075,279	Citigroup Commercial Mortgage Trust, Series 2012-GC8-XA	1.93% #^I/O	09/10/2045	5,568,793
145,806,799	Citigroup Commercial Mortgage Trust, Series 2014-GC19-XA	1.32% #I/O	03/10/2047	5,023,832
78,881,473	Citigroup Commercial Mortgage Trust, Series 2014-GC21-XA	1.34% #I/O	05/10/2047	2,929,729
184,887,572 6,265,000	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA Citigroup Commercial Mortgage Trust, Series 2015-GC27-B	1.14% #I/O 3.77%	10/10/2047 02/10/2048	6,463,059 6,468,589
7,278,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-B	4.57% #	02/10/2048	6,917,663
3,685,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.57% #^	02/10/2048	2,437,840
200,588,255	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.49% #I/O	02/10/2048	9,243,929
14,310,000	Citigroup Commercial Mortgage Trust, Series 2015-GC33-C	4.72% #	09/10/2058	13,282,035
170,753,049	Citigroup Commercial Mortgage Trust, Series 2015-GC33-XA	1.04% #I/O	09/10/2058	6,395,692
104,745,247	Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	2.04% #I/O	05/10/2049	8,827,563
210,193,315	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.42% #I/O	02/10/2049	10,351,916
42,925,465	Citigroup Commercial Mortgage Trust, Series 2016-GC37-XA	1.91% #I/O	04/10/2049	3,260,635
103,783,669 59,567,732	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	1.86% #I/O 2.13% #I/O	04/15/2049 07/10/2049	7,177,087 4,893,811
37,218,854	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	1.65% #I/O	10/10/2049	2,316,844
46,473,302	Citigroup Commercial Mortgage Trust, Series 2017-P7-XA	1.28% #I/O	04/14/2050	2,584,692
23,804,000	Citigroup Commercial Mortgage Trust, Series 2020-555-E	3.62% ^	12/10/2041	20,844,734
4,175,000	Citigroup Commercial Mortgage Trust, Series 2020-555-F	3.62% ^	12/10/2041	3,140,331
63,849,000	CLNC Ltd., Series 2019-FLI-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.44% ^	08/20/2035	62,336,609
1,375,279	Commercial Mortgage Pass Through Certificates, Series 2014-CR14-A2	3.15%	02/10/2047	1,380,879
31,036,145	Commercial Mortgage Pass-Through Certificates, Series 2012-CR2-XA	1.79% #I/O	08/15/2045	816,595
137,870,953	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3-XA	2.01% #I/O	10/15/2045	4,436,894
104,848,408 143,044,492	Commercial Mortgage Pass-Through Certificates, Series 2012-LC4-XA Commercial Mortgage Pass-Through Certificates, Series 2013-CR10-XA	2.28% #^I/O 0.82% #I/O	12/10/2044 08/10/2046	2,395,304 2,575,516
187,711,805	Commercial Mortgage Pass-Through Certificates, Series 2013-CR12-XA	1.29% #I/O	10/10/2046	5,838,119
843,000	Commercial Mortgage Pass-Through Certificates, Series 2013-CR13-C	5.05% #	11/10/2046	817,117
7,635,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C	4.89%#	08/10/2047	7,403,001
30,400,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C	4.66% #	11/10/2047	28,527,004
95,020,002	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA	1.23% #I/O	06/10/2047	3,313,452
185,929,171	Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA	1.03% #I/O	03/10/2048	5,648,324
9,110,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B	4.63% #	10/10/2048	9,329,959
83,024,889 17,822,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA	1.08% #I/O	10/10/2048	3,257,980
337,888,256	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-XA	4.45% # 1.17% #I/O	02/10/2048 02/10/2048	16,428,166 11,747,023
26,930,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DCT-AA Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C	4.80% #	02/10/2048	24,968,079
20,355,000	Commercial Mortgage Pass-Through Certificates, Series 2016-GCT-E	3.58% #^	08/10/2029	19,462,531
1,617,000	Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D	4.34% #^	10/10/2029	1,662,080
5,524,000	Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-E	4.13% #^	10/10/2029	5,433,741
18,570,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-A (1 Month LIBOR	1.1007	00/1 = /20	
000 000	USD + 1.00%, 1.00% Floor)	1.18% ^	09/15/2033	17,785,661
833,000	Commercial Mortgage Trust, Series 2015-3BP-F	3.35% #^	02/10/2035	711,533
1,782,000 149,615,526	Core Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90% Floor) Credit Suisse Mortgage Capital Certificates, Series 2014-USA-X1	2.08% ^ 0.69% #^I/O	12/15/2031 09/15/2037	1,700,948 3,522,084
21,821,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-A (1 Month LIBOR USD +	0.09/0# 1/0	09/13/2037	3,322,004
21,821,000	0.98%, 0.98% Floor)	1.16% ^	05/15/2036	21,669,187
21,723,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-E (1 Month LIBOR USD +	111070	00/10/2000	21,000,107
, - , - , - , - , - , - , - , - , - , -	2.15%, 2.15% Floor)	2.33% ^	05/15/2036	20,837,557
4,165,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-F (1 Month LIBOR USD +			
	2.65%, 2.65% Floor)	2.83% ^	05/15/2036	3,956,408
4,606,000	CSAIL Commercial Mortgage Trust, Series 2015-C1-C	4.41% #	04/15/2050	4,249,982
13,360,000	CSAIL Commercial Mortgage Trust, Series 2015-C2-AS	3.85% #	06/15/2057	14,177,031
9,205,000	CSAIL Commercial Mortgage Trust, Series 2015-C3-B	4.24% #	08/15/2048	9,354,691
12,154,000 9,759,000	CSAIL Commercial Mortgage Trust, Series 2015-C3-C CSAIL Commercial Mortgage Trust, Series 2015-C4-C	4.49% # 4.73% #	08/15/2048 11/15/2048	11,109,576 9,026,804
302,845,593	CSAIL Commercial Mortgage Trust, Series 2015-C4-XA	4.73% # 1.01% #I/O	11/15/2048	10,582,970
2,085,000	CSAIL Commercial Mortgage Trust, Series 2016-C7-C	4.53% #	11/15/2049	1,948,304
186,098,553	CSAIL Commercial Mortgage Trust, Series 2017-C8-XA	1.38% #I/O	06/15/2050	9,292,329
5,511,000	CSAIL Commercial Mortgage Trust, Series 2017-CX10-C	4.25% #	11/15/2050	5,111,843
91,241,565	CSAIL Commercial Mortgage Trust, Series 2017-CX10-XA	0.86% #I/O	11/15/2050	3,614,954
1,677,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	5.05% #	11/15/2051	1,509,452
4,393,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-AS	3.61%	06/15/2052	4,802,384
15,894,000 26,583,088	CSAIL Commercial Mortgage Trust, Series 2019-C16-B CSAIL Commercial Mortgage Trust, Series 2019-C17-XA	3.88% 1.51% #I/O	06/15/2052 09/15/2052	16,135,748 2,446,349
20,303,000	College Commercial Moregage 11464, Delico 2017-017-M1	1.01/0/11/0	0711312032	2,770,277

7.924,000 CSAIL Commercial Mortgage Trust, Series 2019-C18-B 255,534,204 CSAIL Commercial Mortgage Trust, Series 2019-C18-XA 1.21% #I/O 21/15/2052 269,665,743 CSAIL Commercial Mortgage Trust, Series 2020-C19-XA 1.24% #I/O 0.3/15/2053 3.1,465,000 CSMI Commercial Mortgage Trust, Series 2020-C19-XB 0.15% #I/O 0.3/15/2053 7,050,000 CSMC Trust, Series 2017-CAL1-E 3.90% #↑ 11/10/2032 6.050,000 CSMC Trust, Series 2017-CAL1-F 1.16,4000 CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1.90%, 1.90% Floor) 2.08% ↑ 07/15/2032 21,321,000 CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor) 3.818,000 CSMC Trust, Series 2017-MOON-D CSMC Trust, Series 2017-MOON-E 3.30% #↑ 07/10/2034 4,673,000 CSMC Trust, Series 2017-MOON-E 20,601,678 CSWF Trust, Series 2018-TOP-A (1 Month LIBOR USD + 0.75%, 0.75% Floor) 20,621,678 CSWF Trust, Series 2018-TOP-A (1 Month LIBOR USD + 0.00%, 1.00% Floor) 1.18% ↑ 08/15/2035 99,024,136 DBUBS Mortgage Trust, Series 2011-LC2A-XA 2.996,000 DBUBS Mortgage Trust, Series 2011-LC3A-PM2 17,163,305 DBWF Mortgage Trust, Series 2011-LC3A-PM2 17,163,305 DBWF Mortgage Trust, Series 2018-GLKS-A (1 Month LIBOR USD + 1.03%, 1.03% Floor) 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2019-RSO7-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2019-RSO7-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2019-RSO7-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 28,473,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-E 4,09% #↑ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-E 4,09% #↑ 12/10/2036 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2,88% ↑ 08/25/2024 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2,980,000 GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 2.73%, 2.73% Floor) 3,000,000 GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 2.73%, 2.73% Floor) 3,000,000 GPMT	7,751,406 17,748,737 22,716,804 691,263 6,899,401 5,723,144 10,051,217 16,662,063 3,677,987 4,363,389 50,094,550 25,723,676 452,431 2,985,728 16,378,884 7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
269.665,743 CSAIL Commercial Mortgage Trust, Series 2020-C19-XA 1,24% #I/O 03/15/2053 7,050,000 CSAIL Commercial Mortgage Trust, Series 2020-C19-XB 0,15% #I/O 03/15/2053 7,050,000 CSMC Trust, Series 2017-CALI-E 3,90% #^ 11/10/2032 6,050,000 CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD ± 1.90%, 1.90% Floor) 2,08% ^ 07/15/2032 12,164,000 CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD ± 1.90%, 1.90% Floor) 2,08% ^ 07/15/2032 21,321,000 CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD ± 3.30%, 3.30% Floor) 3,48% ^ 07/15/2032 3,818,000 CSMC Trust, Series 2017-MOON-D 3,30% #^ 07/10/2034 4,673,000 CSMC Trust, Series 2017-MOON-E 3,30% #^ 07/10/2034 50,000,000 CSMC Trust, Series 2018-TOP-A (1 Month LIBOR USD ± 0.75%, 0.75% Floor) 4,72% ^ 07/15/2022 26,621,678 CSWF Trust, Series 2018-TOP-A (1 Month LIBOR USD ± 0.75%, 0.75% Floor) 1,18% ^ 08/15/2035 99,024,136 DBUBS Mortgage Trust, Series 2011-LC2A-XA 1,20% #1/O 07/10/2044 2,996,000 DBUBS Mortgage Trust, Series 2011-LC2A-XA 1,20% #1/O 07/10/2044 2,996,000 DBUBS Mortgage Trust, Series 2011-LC3A-PM2 5,27% #^ 05/10/2044 17,163,305 DBWF Mortgage Trust, Series 2018-GLKS-A (1 Month LIBOR USD ± 1.03%, 1.03% Floor) 1,22% ^ 12/19/2030 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA 1,60% #1/O 05/10/2049 46,463,532 Exantas Capital Corporation Ltd., Series 2019-RSO7-A (1 Month LIBOR USD ± 1.00%, 1.99% #^ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 4,09% #^ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 4,09% #^ 12/10/2036 PREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD ± 2.75%, 2.55% FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD ± 2.65%, 2.65% FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD ± 2.73%, 2.73% Floor) 2,88% ^ 08/25/2024 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD ± 2.73%, 2.73% Floor) 1,48% ^ 02/22/2036 68,881,000 Great Wolf Trust, Series 2017-KF36-B (1 Month LIBOR USD ± 2.73%, 2.73% Floor) 2,92% ^ 12/15/2036 75,048,000 Gr	22,716,804 691,263 6,899,401 5,723,144 10,051,217 16,662,063 3,677,987 4,363,389 50,094,550 25,723,676 452,431 2,985,728 16,378,884 7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
81,465,000 CSMC Trust, Series 2017-CALI-E 3,90% #^ 11/10/2032 6,050,000 CSMC Trust, Series 2017-CALI-F 3,90% #^ 11/10/2032 12,164,000 CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1,90%, 1,90% Floor) 2,08% ^ 07/15/2032 21,321,000 CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 3,30%, 3,30% Floor) 3,48% ^ 07/15/2032 3,818,000 CSMC Trust, Series 2017-MOON-D 3,30% #^ 07/10/2034 4,673,000 CSMC Trust, Series 2017-MOON-E 3,30% #^ 07/10/2034 50,000,000 CSMC Trust, Series 2017-MOON-E 3,30% #^ 07/10/2034 50,000,000 CSMC Trust, Series 2020-LOTS-A (1 Month LIBOR USD + 0,75%, 0,75% Floor) 4,72% ^ 07/15/2022 26,621,678 CSWF Trust, Series 2018-TOP-A (1 Month LIBOR USD + 0,75%, 0,75% Floor) 1,18% ^ 08/15/2035 99,024,136 DBUBS Mortgage Trust, Series 2011-LC2A-XA 1,20% #/UO 07/10/2044 2,996,000 DBUBS Mortgage Trust, Series 2011-LC2A-XA 1,20% #/UO 07/10/2044 17,163,305 DBWF Mortgage Trust, Series 2011-LC3A-PM2 5,27% #^ 05/10/2044 17,163,305 DBWF Mortgage Trust, Series 2018-GLKS-A (1 Month LIBOR USD + 1,03%, 1,03% Floor) 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA 1,60% #I/O 05/10/2049 46,463,532 Exantas Capital Corporation Ltd., Series 2019-RSO7-A (1 Month LIBOR USD + 1,00%, 1,00% # 1,19% ^ 04/15/2036 28,473,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-E 4,09% #^ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 4,09% #^ 12/10/2036 11,851,455 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2,70%, 2.55% Floor) 2,88% ^ 08/25/2024 3,751,855 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2,65%, 2,65% Floor) 1,48% ^ 02/22/2036 68,881,000 Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2,73%, 2,73% Floor) 2,92% ^ 12/15/2036 9,980,847 GS Mortgage Securities Corporation Trust, Series 2011-WOLF-E (1 Month LIBOR USD + 3,13%, 3,13% Floor) 3,32% ^ 12/15/2036 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-WOLF-F (1 Month LIBOR USD + 3,13%, 3,13% Floor) 3,32% ^ 12/15/2036	691,263 6,899,401 5,723,144 10,051,217 16,662,063 3,677,987 4,363,389 50,094,550 25,723,676 452,431 2,985,728 16,378,884 7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
7,050,000 CSMC Trust, Series 2017-CALLE 3,90% #^ 11/10/2032 6,050,000 CSMC Trust, Series 2017-CALLF 3,90% #^ 11/10/2032 12,164,000 CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1,90%, 1,90% Floor) 2,08% ^ 07/15/2032 21,321,000 CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3,30%, 3,30% Floor) 3,48% ^ 07/10/2034 4,673,000 CSMC Trust, Series 2017-MOON-D 3,30% #^ 07/10/2034 4,673,000 CSMC Trust, Series 2017-MOON-E 3,30% #^ 07/10/2034 50,000,000 CSMC Trust, Series 2018-TOP-A (1 Month LIBOR USD + 0.75%, 0.75% Floor) 4,72% ^ 07/15/2022 26,621,678 CSWF Trust, Series 2018-TOP-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 1,18% ^ 08/15/2035 99,024,136 DBUBS Mortgage Trust, Series 2011-LC2A-XA 1,20% #PJO 07/10/2044 2,996,000 DBUBS Mortgage Trust, Series 2011-LC3A-PM2 5,27% #^ 05/10/2044 17,163,305 DBUBS Mortgage Trust, Series 2018-GLKS-A (1 Month LIBOR USD + 1.03%, 1.03% Floor) 1,22% ^ 12/19/2030 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA 1,60% #JO 0,510/2049 46,463,532 Exantas Capital Corporation Ltd., Series 2019-RSO7-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 1,19% ^ 04/15/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-E 4,09% #^ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 4,09% #^ 12/10/2036 1,851,455 FREMF Mortgage Trust, Series 2019-FBLU-G 4,09% #^ 12/10/2036 1,851,455 FREMF Mortgage Trust, Series 2019-FBLU-G 4,09% #^ 12/10/2036 1,851,455 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 2,88% ^ 08/25/2024 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 2,88% ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2,92% ^ 12/15/2036 4,93% & 4,03	6,899,401 5,723,144 10,051,217 16,662,063 3,677,987 4,363,389 50,094,550 25,723,676 452,431 2,985,728 16,378,884 7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
CSMC Trust, Series 2017-CALI-F 3,90% #^ 11/10/2032	5,723,144 10,051,217 16,662,063 3,677,987 4,363,389 50,094,550 25,723,676 452,431 2,985,728 16,378,884 7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
12,164,000 CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1,90%, 1,90% Floor) 2,08% \ 07/15/2032 21,321,000 CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor) 3,48% \ 07/15/2032 3,818,000 CSMC Trust, Series 2017-MOON-D 3,30% #\ 07/10/2034 4,673,000 CSMC Trust, Series 2017-MOON-E 3,30% #\ 07/10/2034 50,000,000 CSMC Trust, Series 2017-MOON-E 3,30% #\ 07/10/2034 50,000,000 CSMC Trust, Series 2018-TOP-A (1 Month LIBOR USD + 0.75%, 0.75% Floor) 4,72% \ 07/15/2022 26,621,678 CSWF Trust, Series 2018-TOP-A (1 Month LIBOR USD + 1.00% Floor) 1,18% \ 08/15/2035 99,024,136 DBUBS Mortgage Trust, Series 2011-LC2A-XA 1,20% #\1/0 07/10/2044 2,996,000 DBUBS Mortgage Trust, Series 2011-LC3A-PM2 5,27% #\ 05/10/2044 17,163,305 DBWF Mortgage Trust, Series 2018-GLKS-A (1 Month LIBOR USD + 1.03%, 1.03% Floor) 1,22% \ 12/19/2030 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA 1,60% #\1/0 05/10/2049 46,463,532 Exantas Capital Corporation Ltd., Series 2019-RSO7-A (1 Month LIBOR USD + 1.00%, 1.00% #\1/0 05/10/2049 46,463,532 Exantas Capital Corporation Ltd., Series 2019-FBLU-F 4,09% #\ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 4,09% #\ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 4,09% #\ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-G 4,09% #\ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-G 4,09% #\ 12/10/2036 11,851,455 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 2,88% \ 08/25/2024 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 2,88% \ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-FBLU-F (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2,29% \ 0.222/2036 68,881,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor) 2,29% \ 0.212/15/2036 9,980,84	10,051,217 16,662,063 3,677,987 4,363,389 50,094,550 25,723,676 452,431 2,985,728 16,378,884 7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
21,321,000 CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor) 3.48% \ 0.7715/2032 3,818,000 CSMC Trust, Series 2017-MOON-D 3.30% #\ 0.7710/2034 4,673,000 CSMC Trust, Series 2017-MOON-E 3.30% #\ 0.7710/2034 50,000,000 CSMC Trust, Series 2020-LOTS-A (1 Month LIBOR USD + 0.75%, 0.75% Floor) 4.72% \ 0.7715/2022 26,621,678 CSWF Trust, Series 2018-TOP-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 1.18% \ 0.8815/2035 99,024,136 DBUBS Mortgage Trust, Series 2011-LC2A-XA 1.20% #\textsup Work \ 0.7710/2044 2,996,000 DBUBS Mortgage Trust, Series 2011-LC3A-PM2 5.27% #\ 0.5710/2044 17,163,305 DBWF Mortgage Trust, Series 2018-GLKS-A (1 Month LIBOR USD + 1.03%, 1.03% Floor) 1.22% \ 12/19/2030 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA 1.60% #\textsup W/\textsup W	16,662,063 3,677,987 4,363,389 50,094,550 25,723,676 452,431 2,985,728 16,378,884 7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
3,818,000 CSMC Trust, Series 2017-MOON-D 4,673,000 CSMC Trust, Series 2017-MOON-E 50,000,000 CSMC Trust, Series 2017-MOON-E 50,000,000 CSMC Trust, Series 2020-LOTS-A (1 Month LIBOR USD + 0.75%, 0.75% Floor) 26,621,678 CSWF Trust, Series 2018-TOP-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 3.30% ♣↑ 07/10/2034 4.72% ↑ 07/15/2022 26,621,678 CSWF Trust, Series 2018-TOP-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 3.10% ♠↑/O 07/10/2044 2.996,000 DBUBS Mortgage Trust, Series 2011-LC2A-XA 2.996,000 DBUBS Mortgage Trust, Series 2011-LC3A-PM2 5.27% ♣↑ 05/10/2044 17,163,305 DBWF Mortgage Trust, Series 2018-GLKS-A (1 Month LIBOR USD + 1.03%, 1.03% Floor) 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2019-RSO7-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2019-RSO7-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 128,473,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-E 4,09% ♣↑ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 4,09% ♣↑ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-G 1,850,096 FREMF Mortgage Trust, Series 2010-K8-C 2,850,096 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 2,88% ↑ 08/25/2024 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% FREMF Mortgage Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2,88% ↑ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 3,29% ↑ 12/15/2036 68,881,000 Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 3,25% ↑ 04/10/2034	3,677,987 4,363,389 50,094,550 25,723,676 452,431 2,985,728 16,378,884 7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
4,673,000 CSMC Trust, Series 2017-MOON-E 50,000,000 CSMC Trust, Series 2020-LOTS-A (1 Month LIBOR USD + 0.75%, 0.75% Floor) 26,621,678 CSWF Trust, Series 2018-TOP-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 1.18% ^ 08/15/2035 99,024,136 DBUBS Mortgage Trust, Series 2011-LC2A-XA 2,996,000 DBUBS Mortgage Trust, Series 2011-LC3A-PM2 17,163,305 DBWF Mortgage Trust, Series 2011-LC3A-PM2 17,163,305 DBWF Mortgage Trust, Series 2018-GLKS-A (1 Month LIBOR USD + 1.03%, 1.03% Floor) 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA 12,00% Floor) 12,00% Floor) 12,00% Floor) 12,00% Floor) 12,00% Floor) 11,00% Floor) 11,00% Floor) 11,00% Floor) 11,00% Floor) 11,00% Floor) 11,851,455 FREMF Mortgage Trust, Series 2019-FBLU-F 12,850,006 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 13,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 12,83% ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-FDL-F (1 Month LIBOR USD + 2.65%, 2.65% Floor) 2,88% ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 2.70%, 2.55% Floor) 2,88% ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2,88% ^ 08/25/2024 3,998,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3,55% ^ 04/10/2034	4,363,389 50,094,550 25,723,676 452,431 2,985,728 16,378,884 7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
S0,000,000 CSMC Trust, Series 2020-LOTS-A (1 Month LIBOR USD + 0.75%, 0.75% Floor) 4.72% \(^\) 07/15/2022 26,621,678 CSWF Trust, Series 2018-TOP-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 1.18% \(^\) 08/15/2035 99,024,136 DBUBS Mortgage Trust, Series 2011-LC2A-XA 1.20% #7UO 07/10/2044 2,996,000 DBUBS Mortgage Trust, Series 2011-LC3A-PM2 5.27% #\(^\) 05/10/2044 17,163,305 DBWF Mortgage Trust, Series 2018-GLKS-A (1 Month LIBOR USD + 1.03%, 1.03% Floor) 1.22% \(^\) 12/19/2030 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA 1.60% #I/O 05/10/2049 46,463,532 Exantas Capital Corporation Ltd., Series 2019-RSO7-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 1.19% \(^\) 04/15/2036 28,473,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-E 4.09% #\(^\) 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 4.09% #\(^\) 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-G 4.09% #\(^\) 12/10/2036 11,851,455 FREMF Mortgage Trust, Series 2010-K8-C 0.00% \(^\) 7 09/25/2043 2,850,096 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 2.88% \(^\) 08/25/2024 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 2.83% \(^\) 08/25/2024 3,000,000 GPMT Ltd., Series 2019-FU2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor) 1.48% \(^\) 02/22/2036 68,881,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2.92% \(^\) 12/15/2036 12/15/2036 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3.55% \(^\) 04/10/2034	50,094,550 25,723,676 452,431 2,985,728 16,378,884 7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
26,621,678 CSWF Trust, Series 2018-TOP-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 99,024,136 DBUBS Mortgage Trust, Series 2011-LC2A-XA 2,996,000 DBUBS Mortgage Trust, Series 2011-LC3A-PM2 17,163,305 DBWF Mortgage Trust, Series 2018-GLKS-A (1 Month LIBOR USD + 1.03%, 1.03% Floor) 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA 1.00% Floor) 1.00% Floor) 1.00% Floor) 1.10% ^ 1.60% #I/O 05/10/2049 46,463,532 Exantas Capital Corporation Ltd., Series 2019-RSO7-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 1.19% ^ 04/15/2036 28,473,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-E 4.09% #^ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 4.09% #^ 12/10/2036 11,851,455 FREMF Mortgage Trust, Series 2010-K8-C 2,850,096 FREMF Mortgage Trust, Series 2010-K8-C 2,850,096 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 3,000,000 GPMT Ltd., Series 2019-FBL2-A (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2,88% ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 75,048,000 Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3,55% ^ 04/10/2034	25,723,676 452,431 2,985,728 16,378,884 7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
99,024,136 DBUBS Mortgage Trust, Series 2011-LC2A-XA 2,996,000 DBUBS Mortgage Trust, Series 2011-LC3A-PM2 17,163,05 DBWF Mortgage Trust, Series 2018-GLKS-A (1 Month LIBOR USD + 1.03%, 1.03% Floor) 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA 1,00% Floor) 1,00% Floor) 1,00% Floor) 1,119% ^ 04/15/2036 28,473,000 Fontainebleau Miami Beach Trust, Series 2019-RSO7-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 1,851,455 FREMF Mortgage Trust, Series 2019-FBLU-F 1,851,455 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 2,850,096 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 2,888 ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-FBL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor) 2,888,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3,05% ^ 04/10/2034	452,431 2,985,728 16,378,884 7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
2,996,000 DBUBS Mortgage Trust, Series 2011-LC3A-PM2 17,163,305 DBWF Mortgage Trust, Series 2018-GLKS-A (1 Month LIBOR USD + 1.03%, 1.03% Floor) 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA 1.60% #I/O 05/10/2049 46,463,532 Exantas Capital Corporation Ltd., Series 2019-RSO7-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 1.19% ^ 04/15/2036 28,473,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-G 11,851,455 FREMF Mortgage Trust, Series 2010-K8-C 2,850,096 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 2,83% ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-FDL-A (1 Month LIBOR USD + 1.30%, 1.30% Floor) 2,88% ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3,55% ^ 04/10/2034	2,985,728 16,378,884 7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
17,163,305 DBWF Mortgage Trust, Series 2018-GLKS-A (1 Month LIBOR USD + 1.03%, 1.03% Floor) 1.22% ^ 12/19/2030 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA 1.60% #I/O 05/10/2049 46,463,532 Exantas Capital Corporation Ltd., Series 2019-RSO7-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 1.19% ^ 04/15/2036 28,473,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-E 4.09% #^ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 4.09% #^ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-G 4.09% #^ 12/10/2036 11,851,455 FREMF Mortgage Trust, Series 2010-K8-C 0.00% ^P/O 09/25/2043 2,850,096 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 2.88% ^ 08/25/2024 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 2.83% ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor) 1.48% ^ 02/22/2036 68,881,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 2.73%, 2.73% Floor) 3.32% ^ 12/15/2036 75,048,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 2.73%, 2.73% Floor) 3.32% ^ 12/15/2036 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3.55% ^ 04/10/2034	16,378,884 7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
Floor 1.22% 12/19/2030 120,624,229 Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA 1.60% #I/O 05/10/2049 1.60% #I/O 05/10/2049 1.00% Floor 1.00% Floor 1.19% 04/15/2036 1.90% Floor 1.19% 04/15/2036 1.90% Floor 1.19% 04/15/2036 1.9232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 4.09% # 12/10/2036 1.851,455 FREMF Mortgage Trust, Series 2019-FBLU-G 4.09% # 12/10/2036 11,851,455 FREMF Mortgage Trust, Series 2010-FBLU-G 4.09% # 12/10/2036 1.851,455 FREMF Mortgage Trust, Series 2010-K8-C 2.850,096 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 2.88% 08/25/2024 3.751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 2.83% 08/25/2024 3.000,000 GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor) 1.48% 02/22/2036 68,881,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2.92% 12/15/2036 75,048,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 2.73%, 2.73% Floor) 3.32% 12/15/2036 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3.55% 04/10/2034 3.55% 3.	7,328,368 45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
Exantas Capital Corporation Ltd., Series 2019-RSO7-A (1 Month LIBOR USD + 1.00%, 1.00% Floor) 1.19% \ 0.4/15/2036	45,023,163 25,402,904 7,649,717 7,164,347 11,779,524
1.00% Floor 1.19% 04/15/2036	25,402,904 7,649,717 7,164,347 11,779,524
28,473,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-E 4.09% #^ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 4.09% #^ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 4.09% #^ 12/10/2036 11,851,455 FREMF Mortgage Trust, Series 2010-K8-C 0.00% ^P/O 09/25/2043 2,850,096 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 2.88% ^ 08/25/2024 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 2.83% ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor) 1.48% ^ 02/22/2036 68,881,000 Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2.92% ^ 12/15/2036 75,048,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor) 3.32% ^ 12/15/2036 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3.55% ^ 04/10/2034	25,402,904 7,649,717 7,164,347 11,779,524
9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-F 4.09% #^ 12/10/2036 9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-G 4.09% #^ 12/10/2036 11,851,455 FREMF Mortgage Trust, Series 2010-K8-C 0.00% ^P/O 09/25/2043 2,850,096 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 2.88% ^ 08/25/2024 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 2.83% ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor) 1.48% ^ 02/22/2036 68,881,000 Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2.92% ^ 12/15/2036 75,048,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor) 3.32% ^ 12/15/2036 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3.55% ^ 04/10/2034	7,649,717 7,164,347 11,779,524
9,232,000 Fontainebleau Miami Beach Trust, Series 2019-FBLU-G 4.09% #^ 12/10/2036 11,851,455 FREMF Mortgage Trust, Series 2010-K8-C 0.00% ^P/O 09/25/2043 2,850,096 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 2.88% ^ 08/25/2024 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 2.83% ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor) 1.48% ^ 02/22/2036 68,881,000 Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2.92% ^ 12/15/2036 75,048,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor) 3.32% ^ 12/15/2036 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3.55% ^ 04/10/2034	7,164,347 11,779,524
11,851,455 FREMF Mortgage Trust, Series 2010-K8-C 2,850,096 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 2,88% ^ 08/25/2024 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 2,88% ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor) 1,48% ^ 02/22/2036 68,881,000 Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2,92% ^ 12/15/2036 75,048,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor) 3,32% ^ 12/15/2036 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3,55% ^ 04/10/2034	11,779,524
2,850,096 FREMF Mortgage Trust, Series 2017-KF34-B (1 Month LIBOR USD + 2.70%, 2.55% Floor) 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 3,000,000 GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor) 68,881,000 Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 75,048,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor) 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3,55% 04/10/2034	
Floor) 2.88% ^ 08/25/2024 3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 2.83% ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor) 1.48% ^ 02/22/2036 68,881,000 Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2.92% ^ 12/15/2036 75,048,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor) 3.32% ^ 12/15/2036 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3.55% ^ 04/10/2034	2,784,576
3,751,855 FREMF Mortgage Trust, Series 2017-KF36-B (1 Month LIBOR USD + 2.65%, 2.65% Floor) 3,000,000 GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor) 68,881,000 Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 75,048,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 2.73%, 2.73% Floor) 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3,000,000 2.83% \(^\) 2.83% \(^\) 08/25/2024 \(^\) 2.83% \(^\) 02/22/2036 \(^\) 12/15/2036 \(^\) 3,13% Floor) 3,32% \(^\) 04/10/2034	2,/84,3/6
Floor) 2.83% ^ 08/25/2024 3,000,000 GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor) 1.48% ^ 02/22/2036 68,881,000 Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2.92% ^ 12/15/2036 75,048,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor) 3.32% ^ 12/15/2036 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3.55% ^ 04/10/2034	
3,000,000 GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor) 1.48% ^ 02/22/2036 68,881,000 Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2.92% ^ 12/15/2036 75,048,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor) 3.32% ^ 12/15/2036 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3.55% ^ 04/10/2034	3,662,287
68,881,000 Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor) 2.92% \ 12/15/2036 75,048,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor) 3.32% \ 12/15/2036 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3.55% \ 04/10/2034	2,950,500
75,048,000 Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor) 3.32% ^ 12/15/2036 9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3.55% ^ 04/10/2034	62,481,983
9,980,847 GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A 3.55% ^ 04/10/2034	63,955,958
	10,113,137
7,968,000 GS Mortgage Securities Corporation Trust, Series 2019-BOCA-A (1 Month LIBOR USD +	10,113,137
1,20%, 1,20% Floor) 1.38% ^ 06/15/2038	7,647,055
7,561,000 GS Mortgage Securities Corporation Trust, Series 2020-UPTN-D 3.25% #^ 02/10/2037	7,292,284
8,967,000 GS Mortgage Securities Corporation Trust, Series 2020-UPTN-E 3.25% #^ 02/10/2037	8,304,904
6,760,500 GS Mortgage Securities Corporation Trust, Series 2020-UPTN-F 3.25% #^ 02/10/2037	6,026,979
13,235,375 GS Mortgage Securities Corporation, Series 2011-GC3-X 0.81% #^I/O 03/10/2044	22,381
21,726,865 GS Mortgage Securities Corporation, Series 2013-GC10-XA 1.64% #I/O 02/10/2046	673,861
217,705,521 GS Mortgage Securities Corporation, Series 2015-GC28-XA 1.14% #I/O 02/10/2048	8,052,884
228,189,393 GS Mortgage Securities Corporation, Series 2015-GC32-XA 0.91% #I/O 07/10/2048	6,870,920
162,746,438 GS Mortgage Securities Corporation, Series 2015-GC34-XA 1.42% #I/O 10/10/2048	8,224,180
206,157,132 GS Mortgage Securities Corporation, Series 2018-GS9-XA 0.59% #I/O 03/10/2051	5,751,062
16,399,000 GS Mortgage Securities Corporation, Series 2018-LUAU-A (1 Month LIBOR USD +	3,731,002
1.00%, 1.00% Floor) 1.18% ^ 11/15/2032	15,567,687
34,121,000 GS Mortgage Securities Corporation, Series 2018-TWR-A (1 Month LIBOR USD + 0.90%,	- , - , , ,
0.85% Floor) 1.08% ^ 07/15/2031	32,961,067
3,897,000 GS Mortgage Securities Corporation, Series 2018-TWR-D (1 Month LIBOR USD + 1.60%,	
1.50% Floor) 1.78% ^ 07/15/2031	3,618,185
11,950,000 GS Mortgage Securities Corporation, Series 2018-TWR-E (1 Month LIBOR USD + 2.10%,	
2.10% Floor) 2.28% ^ 07/15/2031	10,982,651
11,242,000 GS Mortgage Securities Corporation, Series 2018-TWR-F (1 Month LIBOR USD + 2.80%,	10 127 225
2.80% Floor) 2.98% \(^{\)} \text{07/15/2031} \\ 4.648,000 \text{GS Mortgage Securities Corporation, Series 2018-TWR-G (1 Month LIBOR USD + 3.92%).}	10,137,325
4,648,000 GS Mortgage Securities Corporation, Series 2018-TWR-G (1 Month LIBOR USD + 3.92%, 3.98% Floor) 4.11% ^ 07/15/2031	4,054,933
23,022,000 GS Mortgage Securities Corporation, Series 2019-SOHO-E (1 Month LIBOR USD + 1.87%,	4,034,933
1.87% Floor) 2.06% ^ 06/15/2036	21,635,242
90,712,006 GS Mortgage Securities Trust, Series 2012-GC6-XA 2.12% #^1/O 01/10/2045	1,673,210
3,500,000 GS Mortgage Securities Trust, Series 2015-GC28-C 4.47% # 02/10/2048	3,245,013
66,944,020 GS Mortgage Securities Trust, Series 2015-GS1-XA 0.92% #I/O 11/10/2048	2,390,464
54,976,005 GS Mortgage Securities Trust, Series 2016-GS2-XA 1.80% #I/O 05/10/2049	3,487,062
305,302,668 GS Mortgage Securities Trust, Series 2016-GS3-XA 1.37% #I/O 10/10/2049	16,047,441
68.605.593 GS Mortgage Securities Trust, Series 2016-GS4-XA 0.68% #I/O 11/10/2049	1,608,705
189,707,201 GS Mortgage Securities Trust, Series 2017-GS7-XA 1.27% #I/O 08/10/2050	11,092,199
98,700,000 GS Mortgage Securities Trust, Series 2017-GS7-XB 0.50% #I/O 08/10/2050	2,129,926
3,443,000 GS Mortgage Securities Trust, Series 2018-GS10-WLSA 5.07% #^ 03/10/2033	3,340,802
6.834,000 GS Mortgage Securities Trust, Series 2018-GS10-WLSB 5.07% #^ 03/10/2033	6,484,205
9,287,000 GS Mortgage Securities Trust, Series 2018-GS10-WLSC 5.07% #^ 03/10/2033	8,733,275
8,990,000 GS Mortgage Securities Trust, Series 2018-GS10-WLSD 5.07% #^ 03/10/2033	7,995,001
11,236,750 GS Mortgage Securities Trust, Series 2018-GS10-WLSE 5.07% #^ 03/10/2033	9,633,892
60,976,394 GS Mortgage Securities Trust, Series 2019-GC38-XA 1.12% #I/O 02/10/2052	3,947,526
17,195,285 GS Mortgage Securities Trust, Series 2019-GC39-XA 1.30% #I/O 05/10/2052	1,247,272
182,215,876 GS Mortgage Securities Trust, Series 2020-GC45-XA 0.68% #I/O 02/13/2053	9,325,790
7,037,000 Hilton Orlando Trust, Series 2018-ORL-E (1 Month LIBOR USD + 2.65%, 2.65% Floor) 2.83% ^ 12/15/2034	5,857,685
5,692,000 Hilton USA Trust, Series 2016-SFP-A 2.83% ^ 11/05/2035	5,624,943
33,850,825 HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor) 3.33% ^ 11/15/2036	27,827,071
8,420,221 IMT Trust, Series 2017-APTS-BFL (1 Month LIBOR USD + 0.95%, 0.95% Floor) 1.13% \(^\) 06/15/2034	7,983,181
2,636,233 IMT Trust, Series 2017-APTS-CFL (1 Month LIBOR USD + 1.10%, 1.10% Floor) 1.28% \(^{\text{0}}\) 06/15/2034	2,408,781
499,696 JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2004-CBX-X1 1.12% #^1/O 01/12/2037	5,378
1,085,215 JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2006-LDP8-X 0.29% #I/O 05/15/2045	8
18,407,798 JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2007-CB18-X 0.63% #I/O 06/12/2047	219
47,380,311 JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2007-CB20-X1 0.00% #^I/O 02/12/2051	474
126,632,975 JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-C6-XA 1.73% #I/O 05/15/2045	2,751,811
258,691,032 JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-C8-XA 1.92% #I/O 10/15/2045	8,214,889
105,431,284 JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-CBX-XA 1.65% #I/O 06/15/2045	1,540,731
77,006,443 JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2015-JP1-XA 1.23% #I/O 01/15/2049	2,435,506
1,130,205 JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-FL10-D	1.070.003
(1 Month LIBOR USD + 1.90%, 1.90% Floor) 2.08% ^ 06/15/2032	1,078,883
61,513,866 JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-A	58 070 455
(1 Month LIBOR USD + 1.00%, 1.00% Floor) 1.18% \(^\) 06/15/2032 9,343,000 JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-MINN-E	58,079,455
9,545,000 JF Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-MINN-E (1 Month LIBOR USD + 2.50%, 2.50% Floor) 3.50% ^ 11/15/2035	7,880,623
103,312,500 JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2019-EMBS-AB	7,000,023
103,512,500 JI Morgan Chase Commercial Moreage Securities Cordination, Series 2017-FINIDS-AD	97,875,576
(1 Month LIBOR USD + 2.32%, 2.32% Floor) 2.49% ^ 02/07/2024	1,307,817
(1 Month LIBOR USD + 2.32%, 2.32% Floor) 2.49% ^ 02/07/2024 1,307,000 JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C4-C 5.53% #^ 07/15/2046	
(1 Month LIBOR USD + 2.32%, 2.32% Floor) 2.49% ^ 02/07/2024	4,177,397 460,630

6,954,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-ASH8-B (1 Month			
905,000	LIBOR USD + 1.10%, 1.14% Floor) JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-ASH8-C (1 Month	1.28% ^	02/15/2035	6,171,574
905,000	LIBOR USD + 1.30%, 1.34% Floor)	1.48% ^	02/15/2035	770,418
1,145,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.88% #^	01/05/2031	1,100,521
5,831,000 6,097,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-FFX	5.54% ^ 5.54% ^	07/05/2033 07/05/2033	5,576,960 5,703,717
13,604,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-COR6-AS	3.41%#	11/13/2052	14,341,367
10,822,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-ACE-C	3.69% #^	01/10/2037	9,377,945 36,576,969
40,424,000 80,631,568	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	3.97% ^ 0.99% #I/O	01/16/2037 02/15/2047	1,921,845
3,396,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.81%#	08/15/2047	3,174,637
183,595,001 6,499,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-C	1.00% #I/O 4.52% #	11/15/2047 01/15/2048	5,471,902 6,122,941
189,160,785	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-XA	1.11% #I/O	01/15/2048	6,527,939
12,055,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-C	4.44% #	02/15/2048	11,142,345
10,425,000 305,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	3.94% #^ 3.99%	02/15/2048 10/15/2048	8,193,969 288,228
20,569,088	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-C	4.29% #	10/15/2048	18,821,187
33,835,348	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-XA	1.11% #I/O	10/15/2048	1,120,589
43,736,276 147,910,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.84% #I/O 0.65% #I/O	05/15/2048 07/15/2048	1,020,778 3,158,840
23,865,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.80% #	11/15/2048	20,784,050
84,986,449 17,630,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	1.47% #I/O 4.77% #	11/15/2048 12/15/2048	2,602,285 16,337,984
32,345,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C	4.89% #	03/15/2049	32,269,875
145,439,163	JPMBB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.82% #I/O	06/15/2049	8,127,577
160,310,072 93,014,402	JPMBB Commercial Mortgage Securities Trust, Series 2017-C5-XA JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5-XA	1.09% #I/O 1.66% #I/O	03/15/2050 06/13/2052	7,368,845 9,224,871
1,435,000	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-B	3.29%	05/13/2053	1,488,716
282,350,000	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-XA	1.66% #I/O	05/13/2053	32,857,352
12,400,000	KKR Industrial Portfolio Trust, Series 2020-AIP-C (1 Month LIBOR USD + 1.63%, 1.63% Floor)	1.82% ^	03/15/2037	12,089,544
3,500,000	KREF Ltd., Series 2018-FL1-AS (1 Month LIBOR USD + 1.35%, 1.35% Floor)	1.54% ^	06/15/2036	3,424,750
8,309,104 3,337,000	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XCL LoanCore Issuer Ltd., Series 2018-CRE1-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	0.88% #^I/O 1.31% ^	11/15/2038 05/15/2028	1,794 3,303,630
45,101,000	LoanCore Issuer Ltd., Series 2018-CRE1-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	1.68% ^	05/15/2028	41,327,760
20,558,428	LSTAR Commercial Mortgage Trust, Series 2017-5-X	1.15% #^I/O	03/10/2050	723,529
3,559,000 8,805,950	MBRT, Series 2019-MBR-A (1 Month LIBOR USD + 0.85%, 0.85% Floor) Merrill Lynch Mortgage Investors Trust, Series 1998-C1-IO	1.03% ^ 1.24% #I/O	11/15/2036 11/15/2026	3,398,639 23,448
11,498,000	MF1 Ltd., Series 2020-FL3-A (1 Month LIBOR USD + 2.05%)	2.24% ^	07/15/2035	11,559,802
12,625,000	MFT Trust, Series 2020-ABC-A	3.36% ^	02/10/2042	13,056,704 5,414,118
5,326,000 1,000,000	MFT Trust, Series 2020-ABC-B MKT Mortgage Trust, Series 2020-525M-F	3.48% #^ 2.94% #^	02/10/2042 02/12/2040	3,414,118 881,492
11,401,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.30% #^	10/15/2030	9,536,968
140,883,100 30,503,310	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12-XA Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7-XA	0.76% #I/O 1.47% #I/O	10/15/2046 02/15/2046	2,235,237 846,836
13,450,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.67% #	10/15/2047	12,514,013
37,950,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00%	12/15/2047	34,647,044
20,087,700 5,457,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-B Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C	4.16% 4.61%#	02/15/2048 02/15/2048	20,618,017 5,065,938
225,335,418	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.46% #I/O	02/15/2048	9,460,707
10,616,000 8,460,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-C Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25-C	4.29% # 4.68% #	07/15/2050 10/15/2048	9,647,339 7,827,078
19,422,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25-C Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.68% #	12/15/2047	18,152,335
1,517,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-D	3.24% #^	12/15/2047	1,009,567
152,492,256 2,314,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C31-C	1.35% #I/O 4.46% #	01/15/2049 11/15/2049	7,319,887 2,002,300
51,293,239	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-XA	1.57% #I/O	05/15/2050	3,081,241
19,949,020 7,137,000	Morgan Stanley Capital Trust, Series 2006-HQ10-X1 Morgan Stanley Capital Trust, Series 2015-UBS8-B	0.72% #^I/O 4.32% #	11/12/2041	3,920 7,141,499
26,544,624	Morgan Stanley Capital Trust, Series 2015-0BS8-B	1.03% #I/O	12/15/2048 12/15/2048	1,015,112
12,140,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20%	2 2007 4		
17,935,000	Floor) Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15%)	2.38% ^	11/15/2034	9,206,927
17,755,000	Floor)	3.33% ^	11/15/2034	13,507,458
13,586,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	4.53% ^	11/15/2034	8,885,883
146,367,306	Morgan Stanley Capital Trust, Series 2017-H1-XA	1.59% #I/O	06/15/2050	9,385,116
8,000,000	Morgan Stanley Capital Trust, Series 2018-MP-E	4.42% #^	07/11/2040	5,939,143
11,392,000	Morgan Stanley Capital Trust, Series 2018-SUN-D (1 Month LIBOR USD + 1.65%, 1.65% Floor)	1.83% ^	07/15/2035	10,377,837
20,425,000	Morgan Stanley Capital Trust, Series 2018-SUN-F (1 Month LIBOR USD + 2.55%, 2.55%			
10.749.000	Floor) Maggan Stanlay Conital Trust Social 2018 SUN C (1 Month LIDOR USD + 2 050/ 2 050/	2.73% ^	07/15/2035	18,047,271
10,748,000	Morgan Stanley Capital Trust, Series 2018-SUN-G (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.23% ^	07/15/2035	9,110,669
5,305,000	Morgan Stanley Capital Trust, Series 2019-H7-AS	3.52%	07/15/2052	5,853,465
79,177,475 3,845,000	Morgan Stanley Capital Trust, Series 2019-L2-XA Morgan Stanley Capital Trust, Series 2019-L3-AS	1.19% #I/O 3.49%	03/15/2052 11/15/2052	5,603,746 4,078,296
157,504,648	Morgan Stanley Capital Trust, Series 2019-L3-XA	0.77% #I/O	11/15/2052	7,497,205
1,315,000	Morgan Stanley Capital Trust, Series 2019-PLND-B (1 Month LIBOR USD + 1.30%, 1.30%	1 400/ ^	05/15/2026	1 210 504
6,002,000	Floor) Morgan Stanley Capital Trust, Series 2019-PLND-E (1 Month LIBOR USD + 2.15%, 2.15%)	1.48% ^	05/15/2036	1,210,594
	Floor)	2.33% ^	05/15/2036	5,173,968
24,004,000 288,445,765	Morgan Stanley Capital Trust, Series 2020-L4-B Morgan Stanley Capital Trust, Series 2020-L4-XA	3.08% 1.20% #I/O	02/15/2053 02/15/2053	22,732,986 23,563,711
1,365,220	Motel 6 Trust, Series 2017-MTL6-A (1 Month LIBOR USD + 0.92%, 0.92% Floor)	1.10% ^	08/15/2034	1,342,047
54,253,000	MRCD Mortgage Trust, Series 2019-PARK-G	2.72% ^	12/15/2036	46,872,189
2,116,000 14,557,137	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor) Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-A (1 Month LIBOR USD +	3.23% ^	10/15/2037	1,994,415
	0.95%, 0.95% Floor)	1.13% ^	06/15/2035	13,853,847
13,188,800 14,792,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-D NLY Commercial Mortgage Trust, Series 2019-FL2-AS (1 Month LIBOR USD + 1.60%,	3.75% ^	12/15/2038	11,566,170
14,/92,000	1.60% Floor)	1.78% ^	02/15/2036	14,114,867
3,453,000	One Market Plaza Trust, Series 2017-1MKT-E	4.14% ^	02/10/2032	3,436,938

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14,159,000	Rosslyn Portfolio Trust, Series 2017-ROSS-A (1 Month LIBOR USD + 0.95%, 1.94%	1.040/ ^	06/15/2033	12.012.626
15 724 000	Floor) Rosslyn Portfolio Trust, Series 2017-ROSS-B (1 Month LIBOR USD + 1.25%, 2.24%	1.94% ^	06/15/2033	13,912,626
15,724,000	Floor)	2.24% ^	06/15/2033	15,160,317
7,562,909	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.18%,	2.24/0	00/13/2033	13,100,317
7,302,707	3.10% Floor)	3.36% ^	11/11/2034	6,353,118
3,150,000	TRTX Issuer Ltd., Series 2019-FL3-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.34% ^	10/15/2034	3,086,212
31,066,000	TRTX Issuer Ltd., Series 2019-FL3-AS (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.64% ^	09/15/2034	30,009,756
76,152,046	UBS Commercial Mortgage Trust, Series 2017-C1-XA	1.72% #I/O	06/15/2050	5,930,858
1,154,000	UBS Commercial Mortgage Trust, Series 2017-C2-C	4.30% #	08/15/2050	1,004,133
12,620,839	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.25% #I/O	08/15/2050	692,192
2,886,000	UBS Commercial Mortgage Trust, Series 2017-C6-C	4.60% #	12/15/2050	2,670,273
2,137,000	UBS Commercial Mortgage Trust, Series 2018-C12-B	4.79% #	08/15/2051	2,275,616
8,530,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.86% #	02/15/2051	8,018,339
1,500,000	UBS Commercial Mortgage Trust, Series 2018-C9-C	5.05% #	03/15/2051	1,371,117
43,567,301	UBS Commercial Mortgage Trust, Series 2018-C9-XA	1.05% #I/O	03/15/2051	2,416,460
5,213,000	UBS Commercial Mortgage Trust, Series 2019-C16-AS	3.89%	04/15/2052	5,718,860
6,114,000	UBS Commercial Mortgage Trust, Series 2019-C16-B	4.32% #	04/15/2052	6,560,220
8,350,000	UBS Commercial Mortgage Trust, Series 2019-C17-AS	3.20%	10/15/2052	8,786,133
14,858,000	UBS Commercial Mortgage Trust, Series 2019-C18-AS	3.38%	12/15/2052	15,624,423
9,705,000	UBS Commercial Mortgage Trust, Series 2019-C18-B	3.68%	12/15/2052	10,179,303
72,693,823	UBS-Barclays Commercial Mortgage Trust, Series 2012-C3-XA	1.98% #^I/O	08/10/2049	2,301,247
3,193,000	Wells Fargo Commercial Mortgage Trust 2019-C51, Series 2019-C51-B	3.84% #	06/15/2052	3,059,272
50,592,994	Wells Fargo Commercial Mortgage Trust 2019-C51, Series 2019-C51-XA	1.53% #I/O 3.96%	06/15/2052	4,474,753
4,346,710 11,460,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B Wells Fargo Commercial Mortgage Trust, Series 2015-C26-C	4.07% #	12/15/2047 02/15/2048	4,440,121 10,459,419
384,335,699	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-XA	1.35% #I/O	02/15/2048	17,121,579
5,450,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/15/2048	4,899,020
223,888,911	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	1.03% #I/O	02/15/2048	7,260,202
9,701,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C21-XII	4.76% #	11/15/2048	8,990,940
134,495,712	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	1.14% #I/O	11/15/2048	5,794,815
244,798,141	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-XA	1.46% #I/O	04/15/2050	10,244,386
12,000,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-C	4.69% #	09/15/2058	11,343,640
1,794,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS4-C	4.82% #	12/15/2048	1,635,838
126,967,539	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	1.12% #I/O	12/15/2048	4,435,395
11,469,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.88% #	01/15/2059	10,660,128
5,888,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-C	5.20% #	06/15/2049	5,205,307
210,083,130	Wells Fargo Commercial Mortgage Trust, Series 2017-C39-XA	1.27% #I/O	09/15/2050	12,589,673
50,369,851	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-XA	1.03% #I/O	12/15/2050	2,643,667
164,262,818	Wells Fargo Commercial Mortgage Trust, Series 2018-C43-XA	0.85% #I/O	03/15/2051	6,976,767
137,526,085	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-XA	1.59% #I/O	05/15/2052	12,571,631
24,972,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-AS	3.14%	08/15/2052	26,270,614
82,285,298	Wells Fargo Commercial Mortgage Trust, Series 2019-C52-XA	1.77% #I/O	08/15/2052	9,087,045
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C53-C	3.58% #	10/15/2052	4,599,137
143,801,597	Wells Fargo Commercial Mortgage Trust, Series 2019-C54-XA	0.97% #I/O	12/15/2052	8,798,271
28,088,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-AS	2.94%	02/15/2053	28,469,828
52,886,315	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-XB	0.95% #I/O	02/15/2053	3,466,698
7,034,000 164,703,772	Wells Fargo Commercial Mortgage Trust, Series 2020-C56-B	3.75% # 1.43% #I/O	06/15/2053	7,555,542
55,593,927	Wells Fargo Commercial Mortgage Trust, Series 2020-C56-XA	0.49% #^I/O	06/15/2053 06/15/2044	16,131,927
76.149.271	WF-RBS Commercial Mortgage Trust, Series 2011-C4-XA WF-RBS Commercial Mortgage Trust, Series 2012-C6-XA	2.24% #^I/O	04/15/2045	120,722 1,550,285
89,388,727	WF-RBS Commercial Mortgage Trust, Series 2012-C6-XA WF-RBS Commercial Mortgage Trust, Series 2012-C8-XA	1.96% #^I/O	08/15/2045	2,425,268
35,235,797	WF-RBS Commercial Mortgage Trust, Series 2012-C9-XA	2.05% #^I/O	11/15/2045	1,185,043
133,840,031	WF-RBS Commercial Mortgage Trust, Series 2013-C18-XA	0.88% #I/O	12/15/2046	2,443,049
157,275,028	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	1.19% #I/O	03/15/2047	4,164,737
8,000,000	WF-RBS Commercial Mortgage Trust, Series 2014-C25-C	4.46%#	11/15/2047	7,430,737
181,103,962	WF-RBS Commercial Mortgage Trust, Series 2014-C25-XA	0.96% #I/O	11/15/2047	5,188,230
135,342,910	WF-RBS Commercial Mortgage Trust, Series 2016-NXS6-XA	1.77% #I/O	11/15/2049	8,510,592
Total Non-Agency Comm	ercial Mortgage Backed Obligations (Cost \$4,398,571,090)			3,817,766,809
0 1	Collateralized Mortgage Obligations - 27.1%		-	2,021,,100,000
117,979,042	ABFC Trust, Series 2007-WMC1-A1A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.43%	06/25/2037	95,997,600
10,000,000	Accredited Mortgage Loan Trust, Series 2005-4-M1 (1 Month LIBOR USD + 0.40%, 0.40%)	1.1570	00/23/2037	75,771,000
10,000,000	Floor)	0.58%	12/25/2035	9,733,754
11,945,165	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2B (1 Month			-,,,,,
,,,100	LIBOR USD + 0.12%, 0.12% Floor)	0.30%	01/25/2037	8,863,601
82,864,225	ACE Securities Corporation Home Equity Loan Trust, Series 2007-WM1-A1A (1 Month			-,,
	LIBOR USD + 0.14%, 0.14% Floor)	0.32%	11/25/2036	37,751,764
2,329,020	Adjustable Rate Mortgage Trust, Series 2005-10-3A31	3.54% #	01/25/2036	2,156,581
28,900,088	Adjustable Rate Mortgage Trust, Series 2005-11-4A1	3.79% #	02/25/2036	21,246,735
3,899,193	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%,	1.166	0 < 10 = 10 0 = -	
	0.48% Floor, 11.00% Cap)	1.16%	06/25/2035	3,802,143
3,236,807	Adjustable Rate Mortgage Trust, Series 2005-4-2A1	4.02% #	08/25/2035	3,084,063
521,354	Adjustable Rate Mortgage Trust, Series 2005-7-3A1	3.44% #	10/25/2035	458,627
7,258,828	Adjustable Rate Mortgage Trust, Series 2005-8-3A21	3.79% #	11/25/2035	6,175,935
15,044,466	Adjustable Rate Mortgage Trust, Series 2006-1-2A1	4.08% #	03/25/2036	10,767,420
9,635,001 13,489,453	Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1	4.17% # 4.58% #	05/25/2036	8,927,477 6,590,945
13,489,453		4.58% # 4.16% #	05/25/2036	6,590,945 9,041,030
10,241,338	Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1	4.16% # 4.83% #^	03/25/2037 11/25/2037	1,508,739
585,956	Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%,	4.03/0#	11/23/2037	1,300,739
383,930	1.70% Floor)	2.73%	11/25/2033	555,986
1,463,886	Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%,	2.13/0	11/23/2033	333,700
1,405,660	1.35% Floor)	2.21%	04/25/2034	1,219,095
617,792	Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%,	2.21/0	0 1/23/203 T	1,217,073
017,772	1.30% Floor)	2.13%	06/25/2034	587,547
9,772,685	Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%,	2.1370	00, 23, 203T	301,341
>,112,003	1.00% Floor, 15.00% Cap)	1.18%	03/25/2035	9,336,189
59,143,204	Aiax Master Trust, Series 2016-1-PC	4.34% #^	01/01/2057	54,461,995
65,363,004	Ajax Master Trust, Series 2016-2-PC	2.38% #^	10/25/2056	56,317,143
75,779,381	Ajax Master Trust, Series 2017-1-PC	2.95% #^	06/25/2057	67,249,297
49,158,210	Ajax Mortgage Loan Trust, Series 2017-C-A	3.75% ^§	07/25/2060	49,874,829
88,757,080	Ajax Mortgage Loan Trust, Series 2018-C-A	4.36% #^	09/25/2065	93,339,235
7,229,198	Ajax Mortgage Loan Trust, Series 2018-E-A	4.38% #^	06/25/2058	7,378,361
12,344,511	Ajax Mortgage Loan Trust, Series 2019-C-A	3.95% #^	10/25/2058	12,435,860
45,407,682	Alternative Loan Trust, Series 2005-55CB-1A1	5.50%	11/25/2035	39,726,954

4,146,792	Alternative Loan Trust, Series 2006-12CB-A8	6.00%	05/25/2036	3,317,900
12,957,283	Alternative Loan Trust, Series 2006-13T1-A1	6.00%	05/25/2036	9,329,045
3,728,087	Alternative Loan Trust, Series 2006-16CB-A7	6.00%	06/25/2036	2,987,159
2,595,338	Alternative Loan Trust, Series 2006-2CB-A9	6.00%	03/25/2036	1,874,103
9,490,826	Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%,	5 220/ I/E I/O	01/05/0027	2.005.071
9,490,826	5.40% Cap) Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 0.60%, 0.60%	5.22% I/F I/O	01/25/2037	2,085,071
9,490,820	Floor, 6.00% Cap)	0.78%	01/25/2037	4,579,962
4,696,685	Alternative Loan Trust, Series 2006-42-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor,	0.7070	01/23/2037	7,577,702
4,070,003	6.00% Cap)	0.78%	01/25/2047	1,914,177
4,696,685	Alternative Loan Trust, Series 2006-42-1A2 (-1 x 1 Month LIBOR USD + 5.40%, 5.40%	017070	01/20/2017	1,7 1 1,177
1,000,000	Cap)	5.22% I/F I/O	01/25/2047	1,586,548
7,553,648	Alternative Loan Trust, Series 2007-15CB-A2	5.75%	07/25/2037	6,322,019
9,061,642	Alternative Loan Trust, Series 2007-15CB-A5	5.75%	07/25/2037	7,584,133
20,067,334	Alternative Loan Trust, Series 2007-5CB-1A31	5.50%	04/25/2037	15,191,028
7,117,993	Alternative Loan Trust, Series 2007-5CB-2A1	6.00%	04/25/2037	4,883,539
6,538,565	Alternative Loan Trust, Series 2007-6-A1	5.75%	04/25/2047	5,345,077
50,399,218	Alternative Loan Trust, Series 2007-HY4-4A1	3.51%#	06/25/2037	46,206,417
4,929,771	American Home Assets, Series 2006-2-2A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.37%	09/25/2046	4,651,966
63,585	American Home Mortgage Investment Trust, Series 2005-1-7A2 (6 Month LIBOR USD +	2.500/	06/05/0045	(2.676
5 209 520	2.00%, 2.00% Floor, 11.00% Cap) American Home Mortgage Investment Trust, Series 2005-4-3A1 (1 Month LIBOR USD +	2.58%	06/25/2045	63,676
5,208,529	0.30%, 0.30% Floor, 11.00% Cap)	0.48%	11/25/2045	4,407,267
19,861,018	American Home Mortgage Investment Trust, Series 2005-4-5A (6 Month LIBOR USD +	0.4670	11/23/2043	4,407,207
19,001,010	1.75%, 1.75% Floor, 11.00% Cap)	2.27%	11/25/2045	13,493,093
2,226,572	American Home Mortgage Investment Trust, Series 2006-2-3A4	7.10%	06/25/2036	671,715
7,714,866	American Home Mortgage Investment Trust, Series 2007-A-13A1	6.60% ^	01/25/2037	2,874,678
136,394,984	Ameriquest Mortgage Securities Trust, Series 2006-M3-A1 (1 Month LIBOR USD + 0.18%,	0.0070	01/25/2057	2,071,070
120,23 1,30 1	0.18% Floor)	0.36%	10/25/2036	86,363,735
6,862,903	Ameriquest Mortgage Securities, Inc., Series 2004-FR1-M1	4.26%	05/25/2034	7,147,431
16,130,116	Ameriquest Mortgage Securities, Inc., Series 2004-R8-M2 (1 Month LIBOR USD + 1.02%,			
	0.68% Floor)	1.20%	09/25/2034	15,842,716
7,638,995	Amortizing Residential Collateral Trust, Series 2002-BC7-M1 (1 Month LIBOR USD +			
	1.20%, 0.80% Floor)	1.38%	10/25/2032	6,355,551
41,588,000	AMSR Trust, Series 2019-SFR1-E	3.47% #^	01/19/2039	40,819,749
11,853,409	Angel Oak Mortgage Trust LLC, Series 2018-1-A1	3.26% #^	04/27/2048	12,043,031
1,453,517	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2003-HE6-M1 (1			
550.017	Month LIBOR USD + 0.98%, 0.65% Floor)	1.16%	11/25/2033	1,431,027
550,917	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE3-M2 (1	1.070/	06/05/0024	740.200
20.425.650	Month LIBOR USD + 1.68%, 1.12% Floor)	1.86%	06/25/2034	540,208
29,425,659	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2006-HE7-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.220/	11/25/2026	26 200 510
1 414 201		0.32% 5.75%	11/25/2036 11/25/2035	26,288,519
1,414,291 4,762,674	Banc of America Alternative Loan Trust, Series 2005-10-4A1 Banc of America Alternative Loan Trust, Series 2005-11-2CB1	6.00%	12/25/2035	1,306,258 4,654,437
1,693,813	Banc of America Alternative Loan Trust, Series 2005-51-2CB1	6.00%	06/25/2035	1,668,631
1,104,339	Banc of America Alternative Loan Trust, Series 2005-3-2CB1	6.00%	09/25/2035	1,100,523
5,195,518	Banc of America Alternative Loan Trust, Series 2006-1-3CB1	6.50%	02/25/2036	5,084,871
2,884,221	Banc of America Alternative Loan Trust, Series 2006-2-1CB1	6.00%	03/25/2036	2,790,628
3,846,490	Banc of America Alternative Loan Trust, Series 2006-2-3CB1	6.50%	03/25/2036	3,587,700
2,830,524	Banc of America Alternative Loan Trust, Series 2006-2-3CB1	6.50%	04/25/2036	2,733,712
882,174	Banc of America Alternative Loan Trust, Series 2006-5-CB14 (1 Month LIBOR USD +	0.0070	0 11 201 200 0	2,700,712
00=,-,-	1.10%, 6.00% Floor, 6.00% Cap)	6.00%	06/25/2046	846,362
1,979,122	Banc of America Alternative Loan Trust, Series 2006-6-CB3	6.00%	07/25/2046	1,896,999
10,180,606	Banc of America Alternative Loan Trust, Series 2006-7-A4	6.00%	10/25/2036	4,624,355
2,814,161	Banc of America Alternative Loan Trust, Series 2006-8-1A1 (-1 x 1 Month LIBOR USD +			
	6.50%, 6.50% Cap)	6.32% I/F I/O	11/25/2036	496,055
1,002,950	Banc of America Alternative Loan Trust, Series 2006-8-1A2 (1 Month LIBOR USD +			
	0.45%, 0.45% Floor, 7.00% Cap)	0.63%	11/25/2036	763,453
4,792,974	Banc of America Alternative Loan Trust, Series 2006-9-1CB1	6.00%	01/25/2037	4,538,539
801,943	Banc of America Alternative Loan Trust, Series 2007-2-2A1	6.00%	06/25/2037	796,056
5,233,067 152,665	Banc of America Funding Corporation, Series 2006-2-3A1	6.00%	03/25/2036	5,223,455
132,003	Banc of America Funding Corporation, Series 2006-2-4A1 (-3 x 1 Month LIBOR USD + 22.80%, 22.80% Cap)	22.25% I/F	03/25/2036	236,681
411,042	Banc of America Funding Corporation, Series 2006-2-6A2	5.50%	03/25/2036	402,396
1,353,732	Banc of America Funding Corporation, Series 2000-2-0A2 Banc of America Funding Corporation, Series 2006-3-1A1	6.00%	03/25/2036	1,304,446
611,955	Banc of America Funding Corporation, Series 2006-3-1A1	6.21% #	03/25/2036	629,054
3,203,740	Banc of America Funding Corporation, Series 2006-6-1A7	6.25%	08/25/2036	3,111,598
1,001,074	Banc of America Funding Corporation, Series 2006-7-T2A5	6.04%	10/25/2036	967,133
4,718,366	Banc of America Funding Corporation, Series 2006-7-T2A8	5.91%	10/25/2036	4,558,811
1,088,626	Banc of America Funding Corporation, Series 2006-8T2-A8	6.10%	10/25/2036	1,075,022
465,174	Banc of America Funding Corporation, Series 2006-B-7A1	3.56% #	03/20/2036	415,198
6,451,602	Banc of America Funding Corporation, Series 2006-D-6A1	3.49%#	05/20/2036	6,137,293
186,997	Banc of America Funding Corporation, Series 2006-G-2A1 (1 Month LIBOR USD + 0.44%,			
	0.22% Floor, 10.50% Cap)	0.63%	07/20/2036	186,072
240,738	Banc of America Funding Corporation, Series 2006-H-3A1	4.15% #	09/20/2046	208,465
36,872,751	Banc of America Funding Corporation, Series 2006-H-5A1 (1 Month LIBOR USD + 0.18%,	0.250	10/20/200	
005.220	0.18% Floor, 10.50% Cap)	0.37%	10/20/2036	18,657,284
805,338	Banc of America Funding Corporation, Series 2007-1-TA10	5.84% §	01/25/2037	806,598
1,094,886	Banc of America Funding Corporation, Series 2007-3-TA1B	5.83% #	04/25/2037	1,079,735
2,058,960 1,672,252	Banc of America Funding Corporation, Series 2007-5-1A1 Banc of America Funding Corporation, Series 2009-R14A-3A (-2 x 1 Month LIBOR USD	5.50%	07/25/2037	1,965,371
1,0/2,232	+ 16.57%, 5.50% Floor, 16.57% Cap)	15.71% ^I/F	06/26/2035	2,200,893
2,868,542	Banc of America Funding Corporation, Series 2009-R15A-4A2	5.75% #^	12/26/2036	2,707,985
1,073,241	Banc of America Funding Corporation, Series 2009-R13A-4A2 Banc of America Funding Corporation, Series 2010-R1-3A (-2 x 1 Month LIBOR USD +	3.13/0π	12/20/2030	2,101,703
1,0/3,271	14.28%, 6.00% Floor, 14.28% Cap)	14.02% ^I/F	07/26/2036	1,388,702
2,385,992	Banc of America Mortgage Securities Trust, Series 2006-1-A9	6.00%	05/25/2036	2,357,287
230,127	Banc of America Mortgage Securities Trust, Series 2007-1-2A5	5.75%	01/25/2037	224,664
5,551,379	Banc of America Mortgage Trust, Series 2007-3-2A8	7.00%	09/25/2037	5,434,269
12,424,891	BankUnited Trust, Series 2005-1-2A1	3.85% #	09/25/2045	11,455,921
1,402,873	Bayview Commercial Asset Trust, Series 2007-3-A2 (1 Month LIBOR USD + 0.29%)	0.47% ^	07/25/2037	1,189,641
21,733,224	Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1	3.47% ^§	06/28/2034	21,696,080
4,756,135	BCAP LLC Trust, Series 2006-AA2-A1 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.35%	01/25/2037	4,798,926
52,295,202	BCAP LLC Trust, Series 2007-AA2-11A (1 Month LIBOR USD + 1.90%, 0.19% Floor)	0.37% ^	05/25/2047	49,432,677
2,718,297	BCAP LLC Trust, Series 2007-AA2-2A7	6.00%	04/25/2037	2,102,100
2,943,032	BCAP LLC Trust, Series 2007-AA2-2A8	5.75%	04/25/2037	2,233,068
10,856,884	BCAP LLC Trust, Series 2008-RR3-A1B	6.67% #^	10/25/2036	6,418,538

2,599,607	BCAP LLC Trust, Series 2009-RR13-18A2	5.75% #^	07/26/2037	2,188,306
3,543,626	BCAP LLC Trust, Series 2009-RR4-4A2	5.75% #^	02/26/2036	2,630,419
1,495,360	BCAP LLC Trust, Series 2010-RR10-5A1	7.00% #^	04/27/2037	1,574,964
2,720,803	Bear Stearns Adjustable Rate Mortgage Trust, Series 2005-12-13A1	4.18%#	02/25/2036	2,570,444
4,333,830	Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-4-4A1	3.90% #	10/25/2046	3,803,559
4,339,107	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-2A1	4.13%#	02/25/2047	4,036,852
2,030,670	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.80% #	02/25/2047	1,871,168
22,409,584	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-2-2A1 (12 Month LIBOR USD +			
, ,	1.88%, 1.88% Floor, 11.15% Cap)	3.92%	12/25/2046	19,067,685
1,615,920	Bear Stearns Alt-A Trust, Series 2004-11-2A3	3.59% #	11/25/2034	1,524,430
8,094,495	Bear Stearns Alt-A Trust, Series 2006-1-11A1 (1 Month LIBOR USD + 0.48%, 0.24%			-,,
0,00 1,100	Floor, 11.50% Cap)	0.66%	02/25/2036	7,797,078
18,778,942	Bear Stearns Alt-A Trust, Series 2006-3-21A1	3.54% #	05/25/2036	15,699,075
6,679,901	Bear Stearns Alt-A Trust, Series 2006-5-1A1 (1 Month LIBOR USD + 0.34%, 0.17% Floor,	J.J470 π	03/23/2030	13,077,073
0,077,701	11.50% Cap)	0.52%	08/25/2036	5,759,413
9,076,567	Bear Stearns Alt-A Trust, Series 2006-6-2A1	3.94% #		
	Bear Stearns Alt-A Trust, Series 2000-0-2A1 Bear Stearns Alt-A Trust, Series 2006-8-2A1	3.57% #	11/25/2036	6,693,871
4,524,818	Bear Stearns Alt-A Trust, Series 2000-8-2A1 Bear Stearns Alt-A Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.32%, 0.16% Floor,	3.3 / %0 #	08/25/2046	3,523,885
8,600,644		0.500/	01/05/0045	7.214.000
4 415 060	11.50% Cap)	0.50%	01/25/2047	7,314,809
4,417,963	Bear Stearns Asset Backed Securities Trust, Series 2004-AC4-A2	6.00%	08/25/2034	4,668,337
12,460,052	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-1A	5.75%	04/25/2035	11,913,499
3,372,511	Bear Stearns Asset Backed Securities Trust, Series 2005-AC2-2A1	5.75%	04/25/2035	3,469,477
44,648,836	Bear Stearns Asset Backed Securities Trust, Series 2005-AC6-22A	5.35% #	09/25/2035	40,955,279
6,941,391	Bear Stearns Asset Backed Securities Trust, Series 2005-AC7-A4	6.00%	10/25/2035	6,096,247
11,042,683	Bear Stearns Asset Backed Securities Trust, Series 2006-AC1-1A1	6.25%	02/25/2036	7,602,346
4,218,321	Bear Stearns Asset Backed Securities Trust, Series 2006-AC5-A1	6.25% §	12/25/2036	3,866,667
18,371,094	Bear Stearns Asset Backed Securities Trust, Series 2007-HE2-2A3 (1 Month LIBOR USD +	0.20.13		2,000,007
10,5 / 1,0 / 1	0.16%, 0.16% Floor)	0.34%	02/25/2037	18,564,064
42,674,909	Bear Stearns Asset Backed Securities Trust, Series 2007-HE4-2A (1 Month LIBOR USD +	0.0 1/0	J = 10, 100	10,50 1,007
72,074,309	0.22%, 0.22% Floor)	0.40%	05/25/2037	38,558,880
18,405,648	Bear Stearns Asset Backed Securities Trust, Series 2007-HE6-2A (1 Month LIBOR USD +	0.70/0	0312312031	30,330,000
10,403,048	1.05%, 1.05% Floor)	1 230/-	08/25/2027	16 270 049
15 000 000		1.23%	08/25/2037	16,270,948
15,000,000	Bear Stearns Asset Backed Securities Trust, Series 2007-HE7-1A2 (1 Month LIBOR USD +	1 700/	10/25/2027	12 942 772
	1.60%, 1.60% Floor)	1.78%	10/25/2037	13,842,773
1,427,674	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A2A	6.00%	10/25/2036	1,016,972
1,315,479	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	949,788
2,227,413	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-23A1	4.14%#	10/25/2036	2,008,208
14,359,355	Bear Stearns Mortgage Funding Trust, Series 2006-AR3-2A1 (1 Month LIBOR USD +			
	0.20%, 0.20% Floor, 10.50% Cap)	0.38%	11/25/2036	13,452,718
5,220,209	Bear Stearns Mortgage Funding Trust, Series 2006-AR4-A2 (1 Month LIBOR USD +			
	0.18%, 0.18% Floor, 10.50% Cap)	0.36%	12/25/2037	4,601,729
11,535,628	Bear Stearns Mortgage Funding Trust, Series 2007-AR3-22A1 (1 Month LIBOR USD +			
,,.	0.16%, 0.16% Floor, 10.50% Cap)	0.34%	04/25/2037	11,552,566
13,777,342	Bellemeade Ltd., Series 2019-2A-M1B (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.63% ^	04/25/2029	13,772,451
17,955,595	BNC Mortgage Loan Trust, Series 2006-2-A4 (1 Month LIBOR USD + 0.16%, 0.16%	1.0570	0 1/25/2029	15,772,151
17,955,595	Floor)	0.34%	11/25/2036	17,001,974
12,375,221	BNC Mortgage Loan Trust, Series 2007-1-A4 (1 Month LIBOR USD + 0.16%, 0.16%	0.3470	11/23/2030	17,001,974
12,5/5,221		0.240/	02/25/2027	11 (06 271
22 795 574	Floor)	0.34%	03/25/2037	11,696,371
33,785,574	BNPP Mortgage Securities LLC Trust, Series 2009-1-B1	6.00% ^	08/27/2037	25,907,741
5,763,089	Carrington Mortgage Loan Trust, Series 2006-FRE2-A2 (1 Month LIBOR USD + 0.12%,	0.200/	10/25/2026	4.757.001
27 700 007	0.12% Floor, 12.50% Cap)	0.30%	10/25/2036	4,757,981
27,788,897	Carrington Mortgage Loan Trust, Series 2006-FRE2-A3 (1 Month LIBOR USD + 0.16%,			
	0.16% Floor, 12.50% Cap)	0.34%	10/25/2036	23,047,124
8,553,211	Carrington Mortgage Loan Trust, Series 2006-FRE2-A4 (1 Month LIBOR USD + 0.25%,			
	0.25% Floor, 12.50% Cap)	0.43%	10/25/2036	7,166,261
92,758,717	Carrington Mortgage Loan Trust, Series 2006-NC4-A3 (1 Month LIBOR USD + 0.16%,			
	0.16% Floor, 12.50% Cap)	0.34%	10/25/2036	87,185,152
29,380,384	Carrington Mortgage Loan Trust, Series 2007-RFC1-A3 (1 Month LIBOR USD + 0.14%,			
	0.14% Floor, 14.50% Cap)	0.32%	12/25/2036	27,272,150
24,481,770	Cascade MH Asset Trust, Series 2019-MH1-A	4.00% #^	11/25/2044	24,308,977
2,750,000	Centex Home Equity, Series 2004-A-AF5	5.43%	01/25/2034	2,804,508
559,178	Chase Funding Mortgage Loan Asset-Backed Certificates, Series 2003-4-2M1 (1 Month			,,
223,170	LIBOR USD + 0.90%, 0.60% Floor)	1.08%	03/25/2033	547,838
4,753,238	Chase Mortgage Finance Trust, Series 2005-A1-2A4	3.80% #	12/25/2035	4,515,520
8,684,293	Chase Mortgage Finance Trust, Series 2005-A1-2A4 Chase Mortgage Finance Trust, Series 2006-S1-A5	6.50%	05/25/2036	6,358,297
9,715,742	Chase Mortgage Finance Trust, Series 2006-S2-1A9 Chase Mortgage Finance Trust, Series 2006-S2-1A9	6.25%	10/25/2036	
				7,286,518
5,576,055	Chase Mortgage Finance Trust, Series 2006-S3-1A2	6.00%	11/25/2036	3,815,937
15,871,153	Chase Mortgage Finance Trust, Series 2006-S4-A8	6.00%	12/25/2036	10,652,436
4,971,201	Chase Mortgage Finance Trust, Series 2007-A2-6A4	4.02% #	07/25/2037	4,657,150
5,140,925	Chase Mortgage Finance Trust, Series 2007-S1-A7	6.00%	02/25/2037	3,315,111
2,907,103	Chase Mortgage Finance Trust, Series 2007-S3-1A5	6.00%	05/25/2037	2,069,733
1,346,360	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	315,648
2,891,964	Chase Mortgage Finance Trust, Series 2007-S5-1A18	6.00%	07/25/2037	2,146,482
3,410,125	ChaseFlex Trust, Series 2005-1-3A1	6.00%	02/25/2035	3,328,629
426,958	ChaseFlex Trust, Series 2006-1-A5	6.16% #	06/25/2036	398,854
4,056,670	ChaseFlex Trust, Series 2006-2-A2B (1 Month LIBOR USD + 0.20%, 0.20% Floor, 11.50%			
	Cap)	0.38%	09/25/2036	3,275,346
3,785,687	ChaseFlex Trust, Series 2007-1-1A1	6.50%	02/25/2037	2,117,834
8,178,058	ChaseFlex Trust, Series 2007-M1-2F4	4.18% §	08/25/2037	6,791,829
8,505,907	ChaseFlex Trust, Series 2007-M1-2F5	4.18% §	08/25/2037	7,063,422
3,793,787	CHL Mortgage Pass Through Trust, Series 2005-26-1A12	5.50%	11/25/2035	3,366,829
20,638,396	CHL Mortgage Pass-Through Trust, Series 2005-17-2A1	5.50%	09/25/2035	16,552,487
3,826,948	CHL Mortgage Pass-Through Trust, Series 2005-17-271	5.50%	10/25/2035	3,112,125
6,977,707	CHL Mortgage Pass-Through Trust, Series 2005-16-A1 CHL Mortgage Pass-Through Trust, Series 2006-14-A5	6.25%	09/25/2036	5,481,763
32,120,841		6.00%		
	CHL Mortgage Pass-Through Trust, Series 2006-8-1A3		05/25/2036	27,762,319
2,094,785	CHL Mortgage Pass-Through Trust, Series 2007-15-1A2	6.25%	09/25/2037	1,787,511
46,376,435	CHL Mortgage Pass-Through Trust, Series 2007-21-1A1	6.25%	02/25/2038	35,204,908
2,264,764	CHL Mortgage Pass-Through Trust, Series 2007-2-A2	6.00%	03/25/2037	1,792,949
2,809,913	CHL Mortgage Pass-Through Trust, Series 2007-7-A11	5.50%	06/25/2037	2,136,529
5,267,685	CHL Mortgage Pass-Through Trust, Series 2007-8-1A8	6.00%	01/25/2038	3,858,354
14,259,776	CHL Mortgage Pass-Through Trust, Series 2007-HYB1-2A1	3.24%#	03/25/2037	12,786,566
65,959,595	CIM Trust, Series 2016-1RR-B2	6.76% #^Þ	07/26/2055	58,987,666
75,440,246	CIM Trust, Series 2016-2RR-B2	6.93% #^Þ	02/25/2056	67,292,699
73,074,681	CIM Trust, Series 2016-3RR-B2	6.59% #^Þ	02/27/2056	65,913,362
54,248,672	CIM Trust, Series 2017-3RR-B2	12.06% #^Þ	01/27/2057	51,769,508
43,267,276	CIM Trust, Series 2017-6-A1	3.02% #^	06/25/2057	43,921,334
,201,210	,			-,,,,

9,841,904	CIM Trust, Series 2017-8-A1	3.00% #^	12/25/2065	9,854,405
4,516,569	CitiCorporationMortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	4,709,134
979,152	CitiCorporationMortgage Securities, Inc., Series 2006-7-1A1	6.00%	12/25/2036	929,241
3,741,823	CitiCorporationResidential Mortgage Securities, Inc., Series 2006-2-A5	5.27%	09/25/2036	3,831,904
686,271	CitiCorporationResidential Mortgage Securities, Inc., Series 2007-1-A4	5.22% §	03/25/2037	686,486
1,719,135	Citigroup Mortgage Loan Trust, Inc., Series 2005-5-2A2	5.75%	08/25/2035	1,388,369
840,716	Citigroup Mortgage Loan Trust, Inc., Series 2005-9-21A1	5.50%	11/25/2035	810,022
2,277,989	Citigroup Mortgage Loan Trust, Inc., Series 2006-4-2A1A	6.00%	12/25/2035	2,281,227
30,152,779	Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD +			
	0.15%, 0.15% Floor)	0.33% ^	09/25/2036	28,430,299
7,790,465	Citigroup Mortgage Loan Trust, Inc., Series 2006-AR3-1A1A	4.02% #	06/25/2036	7,282,554
3,120,403	Citigroup Mortgage Loan Trust, Inc., Series 2006-FX1-A6	5.85% §	10/25/2036	2,612,517
			03/25/2036	
1,676,236	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF1-A2D	4.83% §		1,099,426
11,277,063	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2D	6.16% §	05/25/2036	5,840,178
1,350,232	Citigroup Mortgage Loan Trust, Inc., Series 2006-WFH3-M1 (1 Month LIBOR USD +			
	0.29%, 0.29% Floor)	0.47%	10/25/2036	1,351,117
3,664,104	Citigroup Mortgage Loan Trust, Inc., Series 2007-10-1A1A	5.53% #	04/25/2037	3,796,075
709,161	Citigroup Mortgage Loan Trust, Inc., Series 2007-12-2A1	6.50% ^	10/25/2036	572,077
99,386	Citigroup Mortgage Loan Trust, Inc., Series 2007-2-2A	6.00%	11/25/2036	100,475
20,443,443	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-1A1	5.75% ^	04/25/2047	17,039,119
1,095,226	Citigroup Mortgage Loan Trust, Inc., Series 2007-9-2A2	6.50% #^Þ	05/25/2037	1,091,415
68,819,108	Citigroup Mortgage Loan Trust, Inc., Series 2007-2-212 Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC2-A1 (1 Month LIBOR USD +	0.5070 II F	03/23/2037	1,071,413
08,819,108		0.220/ ^	01/25/2027	61 276 200
1.500.400	0.14%, 0.14% Floor)	0.32% ^	01/25/2037	61,376,300
1,569,490	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR5-1A3A	4.03% #	04/25/2037	1,441,471
3,855,308	Citigroup Mortgage Loan Trust, Inc., Series 2007-AR8-1A1A	3.64% #	08/25/2047	3,426,934
4,577,969	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A3A	5.97% §	01/25/2037	2,904,580
10,091,491	Citigroup Mortgage Loan Trust, Inc., Series 2007-OPX1-A5A	5.76% §	01/25/2037	6,404,431
5,463,850	Citigroup Mortgage Loan Trust, Inc., Series 2010-7-9A4	6.00% #^	10/25/2037	5,199,574
37.137.165	Citigroup Mortgage Loan Trust, Inc., Series 2010-8-7A4	6.00% #^	06/25/2037	37,720,256
18,554,709	Citigroup Mortgage Loan Trust, Inc., Series 2014-J2-A1	3.50% #^	11/25/2044	19,145,699
176,992,652	Citigroup Mortgage Loan Trust, Inc., Series 2017-RP2-A1A	3.93% #^	07/25/2067	182,722,842
15,581,422	Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1	4.00% #^	01/25/2068	15,849,146
22,193,001	Citigroup Mortgage Loan Trust, Inc., Series 2018-C-A1	4.13% ^§	03/25/2059	22,473,567
4,650,858	Citigroup Mortgage Loan Trust, Series 2007-OPX1-A2 (1 Month LIBOR USD + 2.00%,			
	2.00% Floor)	0.38%	01/25/2037	2,595,205
171,966,443	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% ^	10/25/2058	171,761,390
33,839,931	Citigroup Mortgage Loan Trust, Series 2019-B-A1	3.26% #^	04/25/2066	34,080,452
86,493,654	Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.23% ^§	09/25/2059	87,088,506
255,116,370	Citigroup Mortgage Loan Trust, Series 2019-D-PT1	3.27% ^	04/25/2064	259,052,433
3,014,919	CitiMortgage Alternative Loan Trust, Series 2006-A1-1A5	5.50%	04/25/2036	2,973,423
3,312,750	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	6.00%	05/25/2036	3,208,010
		6.00%		
3,210,876	CitiMortgage Alternative Loan Trust, Series 2006-A3-1A13		07/25/2036	3,148,068
2,253,181	CitiMortgage Alternative Loan Trust, Series 2006-A4-1A8	6.00%	09/25/2036	2,201,229
585,914	CitiMortgage Alternative Loan Trust, Series 2006-A5-2A1	5.50%	10/25/2021	602,678
2,371,475	CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	2,186,582
7,090,064	CitiMortgage Alternative Loan Trust, Series 2006-A6-1A2 (1 Month LIBOR USD + 0.50%,			
	6.00% Floor, 6.00% Cap)	6.00%	11/25/2036	6,947,016
3,706,548	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A5	6.00%	01/25/2037	3,672,098
1,807,188	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	1,790,391
4,900,240	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A8 (1 Month LIBOR USD + 0.60%,	0.0070	01/23/2037	1,770,371
4,900,240		0.700/	01/25/2027	2.000.412
4 (22 021	0.60% Floor, 6.00% Cap)	0.78%	01/25/2037	3,869,412
4,623,921	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A9 (-1 x 1 Month LIBOR USD +			
	5.40%, 5.40% Cap)	5.22% I/F I/O	01/25/2037	869,573
3,943,840	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A1	$6.00\% \pm$	03/25/2037	3,803,731
9,076,039	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A3 (-1 x 1 Month LIBOR USD +			
	5.40%, 5.40% Cap)	5.22% I/F I/O	03/25/2037	1,807,058
3,556,705	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A4	5.75%	03/25/2037	3,394,221
6,259,201	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A3 (1 Month LIBOR USD + 0.33%,	0.7070	05/20/2057	5,571,221
0,237,201	0.33% Floor, 7.00% Cap)	0.51%	04/25/2037	4,754,736
6,259,201	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A4 (-1 x 1 Month LIBOR USD +	0.3170	04/23/2037	4,734,730
0,239,201		C 400/ T/E T/O	0.4/0.5/0.005	1 204 710
6 620 052	6.67%, 6.67% Cap)	6.49% I/F I/O	04/25/2037	1,284,710
6,628,852	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A5	5.75%	04/25/2037	6,405,097
903,275	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A11	6.00%	05/25/2037	860,380
11,909,028	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A8	6.00%	05/25/2037	11,343,490
385,629	CitiMortgage Alternative Loan Trust, Series 2007-A8-A1	6.00%	10/25/2037	372,197
4,063,117	Colony American Finance Ltd., Series 2016-1-A	2.54% ^	06/15/2048	4,057,087
80,000,000	Connecticut Avenue Securities Trust, Series 2020-R02-2M2 (1 Month LIBOR USD +			
,	2.00%)	2.18% ^	01/25/2040	76,747,224
40,127,821	Countrywide Alternative Loan Trust, Series 2004-36CB-1A1	6.00%	02/25/2035	37,422,271
4,482,453	Countrywide Alternative Loan Trust, Series 2005-13CB-A3	5.50%	05/25/2035	4,580,585
3,235,875	Countrywide Alternative Loan Trust, Series 2005-19CB-A3 Countrywide Alternative Loan Trust, Series 2005-20CB-2A1 (1 Month LIBOR USD +	5.5070	05, 25, 2033	7,500,505
3,233,673	0.50%, 0.50% Floor, 5.50% Cap)	0.689/	07/25/2035	2 222 000
6 (0) 570		0.68%	0112312033	2,233,988
6,606,578	Countrywide Alternative Loan Trust, Series 2005-20CB-2A2 (-1 x 1 Month LIBOR USD +	4.000/ T/E T/O	07/07/0007	1.011.656
	5.00%, 5.00% Cap)	4.82% I/F I/O	07/25/2035	1,011,656
52,866	Countrywide Alternative Loan Trust, Series 2005-20CB-4A1	5.25%	07/25/2020	52,844
2,444,639	Countrywide Alternative Loan Trust, Series 2005-26CB-A11 (-2 x 1 Month LIBOR USD +			
	13.05%, 13.05% Cap)	12.72% I/F	07/25/2035	2,687,426
3,474,036	Countrywide Alternative Loan Trust, Series 2005-28CB-1A2 (1 Month LIBOR USD +			
2,.,.,020	0.75%, 0.75% Floor, 5.50% Cap)	0.93%	08/25/2035	2,785,124
1,388,177	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	948,055
1,732,159	Countrywide Alternative Loan Trust, Series 2005-26CB-3A0 Countrywide Alternative Loan Trust, Series 2005-46CB-A20	5.50%	10/25/2035	1,495,655
5,702,178	Countrywide Alternative Loan Trust, Series 2005-48T1-A2	5.50%	11/25/2035	4,691,480
2,108,791	Countrywide Alternative Loan Trust, Series 2005-54CB-3A4	5.50%	11/25/2035	1,719,537
18,804,770	Countrywide Alternative Loan Trust, Series 2005-57CB-1A1	5.50%	12/25/2035	17,527,320
477,531	Countrywide Alternative Loan Trust, Series 2005-60T1-A7 (-7 x 1 Month LIBOR USD +			
	35.93%, 35.93% Cap)	34.58% I/F	12/25/2035	979,092
608,978	Countrywide Alternative Loan Trust, Series 2005-64CB-1A14	5.50%	12/25/2035	592,147
8,838,550	Countrywide Alternative Loan Trust, Series 2005-64CB-1A4	5.50%	12/25/2035	8,594,270
1,603,578	Countrywide Alternative Loan Trust, Series 2005-73CB-1A5 (1 Month LIBOR USD +			.,i,=, J
1,505,576	0.80%, 0.80% Floor, 5.50% Cap)	0.98%	01/25/2036	1,318,370
4.024.270		3.7070	01/23/2030	1,510,570
4,034,270	Countrywide Alternative Loan Trust, Series 2005-73CB-1A6 (-1 x 1 Month LIBOR USD +	4.520/ I/E I/O	01/25/2026	600.729
20.020.205	4.70%, 4.70% Cap)	4.52% I/F I/O	01/25/2036	699,738
39,920,387	Countrywide Alternative Loan Trust, Series 2005-77T1-1A1	6.00%	02/25/2036	28,387,108
742,260	Countrywide Alternative Loan Trust, Series 2005-79CB-A5	5.50%	01/25/2036	625,288
25,832,697	Countrywide Alternative Loan Trust, Series 2005-85CB-1A1	6.00%	02/25/2036	17,717,521

1,987,040	Countrywide Alternative Loan Trust, Series 2005-85CB-2A6 (-4 x 1 Month LIBOR USD +			
1 261 212	21.63%, 21.63% Cap)	20.96% I/F	02/25/2036	2,886,992
1,261,212 2,238,177	Countrywide Alternative Loan Trust, Series 2005-86CB-A5 Countrywide Alternative Loan Trust, Series 2005-J10-1A11	5.50% 5.50%	02/25/2036 10/25/2035	1,051,673 2,035,347
509,357	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR USD +			
238,605	0.70%, 0.70% Floor, 5.50% Cap) Countrywide Alternative Loan Trust, Series 2005-J10-1A15	0.88% 5.50%	10/25/2035 10/25/2035	374,978 216,982
555,535	Countrywide Alternative Loan Trust, Series 2005-110-1A15 Countrywide Alternative Loan Trust, Series 2005-111-1A3	5.50%	11/25/2035	458,147
932,680	Countrywide Alternative Loan Trust, Series 2005-J11-6A1	6.50%	09/25/2032	913,508
722,230	Countrywide Alternative Loan Trust, Series 2005-J13-2A5 (1 Month LIBOR USD + 0.48%, 0.48% Floor, 5.50% Cap)	0.66%	11/25/2035	469,844
1,444,460	Countrywide Alternative Loan Trust, Series 2005-J13-2A6 (-1 x 1 Month LIBOR USD +	0.0070	11/23/2033	405,044
	5.02%, 5.02% Cap)	4.84% I/F I/O	11/25/2035	283,575
3,891,000 19,544	Countrywide Alternative Loan Trust, Series 2005-J1-5A3 Countrywide Alternative Loan Trust, Series 2005-J1-7A1	5.50% 5.50%	02/25/2035	3,980,325 18,327
739,250	Countrywide Alternative Loan Trust, Series 2005-J2-1A5 (1 Month LIBOR USD + 0.50%,	3.3070		10,327
2.254.615	0.50% Floor, 5.50% Cap)	0.68%	04/25/2035	602,699
2,274,615	Countrywide Alternative Loan Trust, Series 2005-J2-1A6 (-1 x 1 Month LIBOR USD + 5.00%, 5.00% Cap)	4.82% I/F I/O	04/25/2035	241,559
6,110,390	Countrywide Alternative Loan Trust, Series 2005-J3-2A8 (1 Month LIBOR USD + 0.30%,	4.02701/11/0	04/23/2033	241,337
(110 200	0.30% Floor, 5.50% Cap)	0.48%	05/25/2035	5,114,805
6,110,390	Countrywide Alternative Loan Trust, Series 2005-J3-2A9 (-1 x 1 Month LIBOR USD + 5.20%, 5.20% Cap)	5.02% I/F I/O	05/25/2035	785,119
3,364,607	Countrywide Alternative Loan Trust, Series 2006-12CB-A3 (1 Month LIBOR USD +	3.027011110	03/23/2033	705,117
25 445 220	5.75%, 5.75% Floor)	5.75%	05/25/2036	2,626,225
35,447,230 1,014,713	Countrywide Alternative Loan Trust, Series 2006-15CB-A1 Countrywide Alternative Loan Trust, Series 2006-18CB-A12 (1 Month LIBOR USD +	6.50%	06/25/2036	26,127,047
1,014,713	0.60%, 0.60% Floor, 6.00% Cap)	0.78%	07/25/2036	486,496
1,014,712	Countrywide Alternative Loan Trust, Series 2006-18CB-A13 (-1 x 1 Month LIBOR USD +	5 000/ Y/D Y/O	0.5/0.5/0.00	222.040
5,047,019	5.50%, 5.50% Cap) Countrywide Alternative Loan Trust, Series 2006-19CB-A12 (1 Month LIBOR USD +	5.32% I/F I/O	07/25/2036	223,840
3,047,017	0.40%, 0.40% Floor, 6.00% Cap)	0.58%	08/25/2036	2,748,283
6,844,060	Countrywide Alternative Loan Trust, Series 2006-19CB-A13 (-1 x 1 Month LIBOR USD +	5 400 (X/E) X/O	00/05/0006	
1,053,587	5.60%, 5.60% Cap) Countrywide Alternative Loan Trust, Series 2006-19CB-A15	5.42% I/F I/O 6.00%	08/25/2036 08/25/2036	1,244,800 883,328
1,818,967	Countrywide Alternative Loan Trust, Series 2006-24CB-A11	5.75%	08/25/2036	1,421,203
5,323,892	Countrywide Alternative Loan Trust, Series 2006-24CB-A14 (-1 x 1 Month LIBOR USD +	6.050/ X/E/X/O	00/05/0006	1.550.246
4,269,068	7.15%, 7.15% Cap) Countrywide Alternative Loan Trust, Series 2006-24CB-A22	6.97% I/F I/O 6.00%	08/25/2036 08/25/2036	1,570,346 3,404,736
4,581,992	Countrywide Alternative Loan Trust, Series 2006-24CB-A5 (1 Month LIBOR USD +	0.0070	06/23/2030	3,404,730
	0.60%, 0.06% Floor, 6.00% Cap)	0.78%	08/25/2036	2,281,454
1,689,957 2,169,204	Countrywide Alternative Loan Trust, Series 2006-26CB-A17 Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.25% 6.50%	09/25/2036 09/25/2036	1,220,656 1,607,709
4,076,581	Countrywide Alternative Loan Trust, Series 2006-29C1-1A2	6.25%	10/25/2036	3,208,282
544,382	Countrywide Alternative Loan Trust, Series 2006-29T1-2A12 (-7 x 1 Month LIBOR USD +			
222 445	46.15%, 46.15% Cap) Countywide Alternative Lean Trust Series 2006 20T1 2A22 (Ar. 1 Month LIBOR LIST)	44.95% I/F	10/25/2036	1,382,867
333,445	Countrywide Alternative Loan Trust, Series 2006-29T1-2A23 (-4 x 1 Month LIBOR USD + 33.37%, 33.37% Cap)	32.57% I/F	10/25/2036	648,163
3,618,091	Countrywide Alternative Loan Trust, Series 2006-30T1-1A2	6.25%	11/25/2036	3,209,292
2,816,681	Countrywide Alternative Loan Trust, Series 2006-32CB-A1 (1 Month LIBOR USD +	0.85%	11/25/2026	1 222 422
4,698,223	0.67%, 0.67% Floor, 6.00% Cap) Countrywide Alternative Loan Trust, Series 2006-32CB-A2 (-1 x 1 Month LIBOR USD +	0.83%	11/25/2036	1,323,423
	5.33%, 5.33% Cap)	5.15% I/F I/O	11/25/2036	1,143,360
5,020,320	Countrywide Alternative Loan Trust, Series 2006-36T2-2A1	6.25% 6.00%	12/25/2036	3,289,331
1,297,560 14,452,485	Countrywide Alternative Loan Trust, Series 2006-39CB-1A10 Countrywide Alternative Loan Trust, Series 2006-39CB-2A2 (-1 x 1 Month LIBOR USD +	0.0076	01/25/2037	1,306,623
	6.55%, 6.55% Cap)	6.37% I/F I/O	01/25/2037	3,650,280
4,921,753	Countrywide Alternative Loan Trust, Series 2006-39CB-2A4 (1 Month LIBOR USD +	0.620/	01/25/2027	216 440
1,956,947	0.45%, 0.45% Floor, 7.00% Cap) Countrywide Alternative Loan Trust, Series 2006-40T1-1A11	0.63% 6.00%	01/25/2037 01/25/2037	316,440 1,721,792
3,330,676	Countrywide Alternative Loan Trust, Series 2006-40T1-1A4 (-1 x 1 Month LIBOR USD +			
2 990 652	5.45%, 5.45% Cap) Countrywide Alternative Loan Trust, Series 2006-41CB-1A10	5.27% I/F I/O 6.00%	01/25/2037	579,619
3,880,653 4,086,412	Countrywide Alternative Loan Trust, Series 2006-41CB-1A10 Countrywide Alternative Loan Trust, Series 2006-41CB-1A9	6.00%	01/25/2037 01/25/2037	3,133,383 3,299,520
4,036,138	Countrywide Alternative Loan Trust, Series 2006-45T1-1A4 (1 Month LIBOR USD +			
4.026.120	0.60%, 0.60% Floor, 6.00% Cap)	0.78%	02/25/2037	959,853
4,036,138	Countrywide Alternative Loan Trust, Series 2006-45T1-1A5 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.22% I/F I/O	02/25/2037	872,291
1,031,369	Countrywide Alternative Loan Trust, Series 2006-6CB-1A4	5.50%	05/25/2036	1,009,791
3,100,733	Countrywide Alternative Loan Trust, Series 2006-J1-1A10	5.50%	02/25/2036	2,810,568
6,291,269 1,257,047	Countrywide Alternative Loan Trust, Series 2006-J1-1A3 Countrywide Alternative Loan Trust, Series 2006-J4-2A2	5.50% 6.00%	02/25/2036 07/25/2036	5,702,535 991,952
783,904	Countrywide Alternative Loan Trust, Series 2007-11T1-A24 (-6 x 1 Month LIBOR USD +	0.0070	0112312030	JJ1,J52
12 (72 0(2	39.90%, 39.90% Cap)	38.79% I/F	05/25/2037	1,793,177
12,673,863 9,266,898	Countrywide Alternative Loan Trust, Series 2007-15CB-A1 Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD +	6.00%	07/25/2037	10,822,118
7,200,070	0.45%, 0.45% Floor, 7.00% Cap)	0.63%	08/25/2037	3,429,899
2,683,462	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD +	52.050/ T/E	09/25/2027	7.264.927
4,265,297	54.58%, 54.58% Cap) Countrywide Alternative Loan Trust, Series 2007-16CB-4A7	53.05% I/F 6.00%	08/25/2037 08/25/2037	7,364,837 4,077,278
6,995,454	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD +	0.0070	00/25/2057	1,077,270
1.062.020	29.90%, 29.90% Cap)	29.05% I/F	08/25/2037	12,016,541
1,063,938 759,965	Countrywide Alternative Loan Trust, Series 2007-18CB-2A25 Countrywide Alternative Loan Trust, Series 2007-19-1A10 (-6 x 1 Month LIBOR USD +	6.00%	08/25/2037	929,448
137,703	39.00%, 39.00% Cap)	37.89% I/F	08/25/2037	1,902,615
11,169,853	Countrywide Alternative Loan Trust, Series 2007-19-1A4	6.00%	08/25/2037	8,361,336
30,877,538 3,649,263	Countrywide Alternative Loan Trust, Series 2007-19-2A1 Countrywide Alternative Loan Trust, Series 2007-21CB-2A2 (-4 x 1 Month LIBOR USD +	6.50%	08/25/2037	20,178,694
3,049,203	28.40%, 28.40% Cap)	27.66% I/F	09/25/2037	4,764,839
20,913,381	Countrywide Alternative Loan Trust, Series 2007-22-2A16	6.50%	09/25/2037	12,659,737
8,999,027	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.68%	09/25/2037	3,587,685
12,771,486	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month LIBOR USD +	0.0070	0712312031	3,307,003
	6.50%, 6.50% Cap)	6.32% I/F I/O	09/25/2037	4,339,198
15,421,238	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	3,130,679

5,038,272	Countrywide Alternative Loan Trust, Series 2007-5CB-1A18 (-1 x 1 Month LIBOR USD +			
5,038,272	5.65%, 5.65% Cap) Countrywide Alternative Loan Trust, Series 2007-5CB-1A23 (1 Month LIBOR USD +	5.47% I/F I/O	04/25/2037	1,399,713
4,315,030	Countrywide Alternative Loan Trust, Series 2007-3CB-1A25 (1 Month LIBOR GSD + 0.55%, 0.55% Floor, 6.00% Cap) Countrywide Alternative Loan Trust, Series 2007-6-A4	0.73% 5.75%	04/25/2037 04/25/2047	2,301,864 3,527,405
340,920	Countrywide Alternative Loan Trust, Series 2007-8CB-A12 (-6 x 1 Month LIBOR USD + 40.20%, 40.20% Cap)	39.09% I/F	05/25/2037	839,637
363,927	Countrywide Alternative Loan Trust, Series 2007-8CB-A8 (-6 x 1 Month LIBOR USD + 40.08%, 40.08% Cap)	38.97% I/F	05/25/2037	893,425
532,332	Countrywide Alternative Loan Trust, Series 2007-9T1-1A4 (1 Month LIBOR USD + 0.50%,			
532,332	0.50% Floor, 6.00% Cap) Countrywide Alternative Loan Trust, Series 2007-9T1-1A5 (-1 x 1 Month LIBOR USD +	0.68%	05/25/2037	177,849
1,582,669	5.50%, 5.50% Cap) Countrywide Alternative Loan Trust, Series 2007-9T1-2A1	5.32% I/F I/O 6.00%	05/25/2037 05/25/2037	134,872 899,097
33,392,056	Countrywide Alternative Loan Trust, Series 2007-HY2-1A	3.58% #	03/25/2047	31,214,887
2,418,788	Countrywide Asset Backed Certificates, Series 2003-BC6-M1 (1 Month LIBOR USD + 0.83%, 0.55% Floor)	1.01%	11/25/2033	2,336,119
12,013,917 31,917,151	Countrywide Asset Backed Certificates, Series 2005-4-AF5B Countrywide Asset Backed Certificates, Series 2006-25-1A (1 Month LIBOR USD + 0.14%,	5.15%	10/25/2035	12,368,110
8,821,701	0.14% Floor) Countrywide Asset Backed Certificates, Series 2006-26-1A (1 Month LIBOR USD + 0.14%,	0.32%	06/25/2047	28,058,173
17,387,121	0.14% Floor) Countrywide Asset Backed Certificates, Series 2007-BC1-1A (1 Month LIBOR USD +	0.32%	06/25/2037	7,857,592
	0.14%, 0.14% Floor)	0.32%	05/25/2037	15,508,879
3,901,140	Countrywide Asset Backed Certificates, Series 2007-BC3-2A3 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.36%	11/25/2047	3,772,590
296,428 1,007,498	Countrywide Asset-Backed Certificates, Series 2005-13-AF3 Countrywide Home Loans, Series 2003-60-4A1	5.43% # 3.89% #	02/25/2033 02/25/2034	279,381 1,018,082
1,693,425	Countrywide Home Loans, Series 2004-R2-1AF1 (1 Month LIBOR USD + 0.42%, 0.42%			
1,647,699	Floor, 9.50% Cap) Countrywide Home Loans, Series 2004-R2-1AS	0.59% ^ 5.98% #^I/O	11/25/2034 11/25/2034	1,514,816 140,277
3,799,583	Countrywide Home Loans, Series 2005-20-A5	5.50%	10/25/2035	3,302,570
2,809,962	Countrywide Home Loans, Series 2005-20-A8	5.25%	10/25/2035	2,479,070
9,436,442 2,403,311	Countrywide Home Loans, Series 2005-23-A1 Countrywide Home Loans, Series 2005-24-A8	5.50% 5.50%	11/25/2035 11/25/2035	7,479,400 1,958,100
732,185	Countrywide Home Loans, Series 2005-27-2A1	5.50%	12/25/2035	541,494
1,452,785	Countrywide Home Loans, Series 2005-28-A7	5.25%		1,158,537
13,194,972	Countrywide Home Loans, Series 2005-HYB1-4A1	3.57% #	03/25/2035	13,051,104
1,140,812 2,045,311	Countrywide Home Loans, Series 2005-HYB8-1A1 Countrywide Home Loans, Series 2005-J3-2A4	3.56% # 4.50%	12/20/2035 09/25/2035	991,082 1,984,214
1,215,008	Countrywide Home Loans, Series 2005-J4-A5	5.50%	11/25/2035	1,167,190
547,192	Countrywide Home Loans, Series 2005-R1-1AF1 (1 Month LIBOR USD + 0.36%, 0.36%	0.540/ 4	02/25/2025	400.244
541,016	Floor, 9.50% Cap) Countrywide Home Loans, Series 2005-R1-1AS	0.54% ^ 5.96% #^I/O	03/25/2035 03/25/2035	499,244 76,009
4,555,843	Countrywide Home Loans, Series 2006-16-2A1	6.50%	11/25/2036	2,832,274
4,781,442	Countrywide Home Loans, Series 2006-1-A2	6.00%	03/25/2036	3,793,358
1,918,108	Countrywide Home Loans, Series 2006-20-1A21	6.00%	02/25/2037	1,523,002
1,181,018 5,714,266	Countrywide Home Loans, Series 2006-J3-A4 Countrywide Home Loans, Series 2007-10-A7	5.50% 6.00%	05/25/2036 07/25/2037	1,222,305 4,419,149
16,597,913	Countrywide Home Loans, Series 2007-11-A1	6.00%	08/25/2037	12,349,936
10,018,284	Countrywide Home Loans, Series 2007-12-A9	5.75%	08/25/2037	8,200,139
4,179,811 6,848,850	Countrywide Home Loans, Series 2007-13-A1 Countrywide Home Loans, Series 2007-13-A10	6.00% 6.00%	08/25/2037 08/25/2037	3,263,422 5,347,296
5,207,536	Countrywide Home Loans, Series 2007-15-1A1	6.25%	09/25/2037	4,452,857
727,374	Countrywide Home Loans, Series 2007-15-1A16	6.25%	09/25/2037	621,962
2,558,909 5,756,366	Countrywide Home Loans, Series 2007-15-1A29 Countrywide Home Loans, Series 2007-17-1A2	6.25% 6.00%	09/25/2037 10/25/2037	2,187,824 5,142,333
747,167	Countrywide Home Loans, Series 2007-17-1A2 Countrywide Home Loans, Series 2007-18-1A1	6.00%	11/25/2037	601,000
5,379,026	Countrywide Home Loans, Series 2007-3-A1	6.00%	04/25/2037	4,171,855
2,071,653	Countrywide Home Loans, Series 2007-3-A12	6.00%	04/25/2037 05/25/2037	1,606,729
4,341,418 1.824.663	Countrywide Home Loans, Series 2007-4-1A39 Countrywide Home Loans, Series 2007-5-A2	6.00% 5.75%	05/25/2037	3,139,912 1,385,725
6,252,401	Countrywide Home Loans, Series 2007-7-A1	6.00%	06/25/2037	4,929,788
1,874,256	Countrywide Home Loans, Series 2007-7-A2	5.75%	06/25/2037	1,451,780
6,193,041 3,250,085	Countrywide Home Loans, Series 2007-8-1A4 Countrywide Home Loans, Series 2007-8-1A5	6.00% 5.44%	01/25/2038 01/25/2038	4,536,137 2,225,766
7,546,014	Countrywide Home Loans, Series 2007-8-1A9 (1 Month LIBOR USD + 6.00%, 4.00%			
1 207 (10	Floor, 6.00% Cap)	6.00%	01/25/2038	5,424,466
1,206,619 7,135,778	Countrywide Home Loans, Series 2007-9-A11 Countrywide Home Loans, Series 2007-HY1-1A1	5.75% 3.76% #	07/25/2037 04/25/2037	945,110 6,655,357
19,210,031	Countrywide Home Loans, Series 2007-J1-2A1	6.00%	02/25/2037	12,113,590
484,294	Countrywide Home Loans, Series 2007-J3-A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	0.68%	07/25/2037	183,533
2,421,471	Countrywide Home Loans, Series 2007-J3-A2 (-1 x 1 Month LIBOR USD + 5.50%, 5.50%	0.0870	07/23/2037	165,555
1.105.561	Cap)	5.32% I/F I/O	07/25/2037	581,418
4,435,564 2,670,325	Credit Suisse First Boston Mortgage Backed Trust, Series 2006-3-A4B Credit Suisse First Boston Mortgage Backed Trust, Series 2006-4-A6A	6.61% 5.68%	11/25/2036 12/25/2036	1,247,668 883,251
9,629,340	Credit Suisse First Boston Mortgage Backed Trust, Series 2007-1-1A1A	5.90% #	05/25/2037	3,617,083
33,193	Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-AR8-2A1	3.92% #	09/25/2034	33,210
3,143,217	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A4	5.50%	11/25/2035	2,833,692 596,521
661,679 8,818,825	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-5A1	5.50% 5.25%	11/25/2035 01/25/2036	8,639,151
9,721,819	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-7A1	7.00%	01/25/2036	2,304,570
4,533,804	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-3A10	5.50%	09/25/2035	4,520,197
4,151,463 1,515,626	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-7A1 Credit Suisse Mortgage Capital Certificates, Series 2005-1R-2A5	7.00% 5.75% ^	09/25/2035 12/26/2035	2,960,186 1,399,151
13,435,407	Credit Suisse Mortgage Capital Certificates, Series 2005-18-2A5 Credit Suisse Mortgage Capital Certificates, Series 2006-1-2A1	6.00%	02/25/2036	7,720,376
2,432,673	Credit Suisse Mortgage Capital Certificates, Series 2006-2-3A1	6.50%	03/25/2036	1,129,982
2,854,035	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A1 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 6.00% Cap)	0.88%	03/25/2036	981,382
15,952,745	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A2 (-1 x 1 Month LIBOR USD			
3,322,934	+ 5.30%, 5.30% Cap) Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A3	5.12% I/F I/O 6.25%	03/25/2036 03/25/2036	4,075,800 2,323,917
8,993,190	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A4	6.00%	03/25/2036	6,121,253
2,375,230 1,435,887	Credit Suisse Mortgage Capital Certificates, Series 2006-3-4A3 Credit Suisse Mortgage Capital Certificates, Series 2006-3-4A4	5.50% 5.50%	04/25/2036 04/25/2036	2,064,727 1,250,297
1,733,007	Citati Saisso inongago Capian Connicatos, sonos 2000-5-7AT	3.3070	0 1/23/2030	1,200,27

3,290,269	Credit Suisse Mortgage Capital Certificates, Series 2006-4-1A8 (1 Month LIBOR USD +	C 000/	05/05/0006	2.520.224
20.206.210	1.00%, 6.00% Floor, 6.00% Cap)	6.00%	05/25/2036	2,538,324
20,286,218 8,577,325	Credit Suisse Mortgage Capital Certificates, Series 2006-4-4A1 Credit Suisse Mortgage Capital Certificates, Series 2006-6-1A4	7.00% 6.00%	05/25/2036 07/25/2036	7,784,481 6,892,648
10,177,031	Credit Suisse Mortgage Capital Certificates, Series 2006-6-3A1	7.00%	07/25/2036	2,079,651
164,692	Credit Suisse Mortgage Capital Certificates, Series 2006-7-3A11	6.00%	08/25/2036	112,570
2,437,338	Credit Suisse Mortgage Capital Certificates, Series 2006-7-7A5	6.00%	08/25/2036	2,283,235
5,123,760	Credit Suisse Mortgage Capital Certificates, Series 2006-9-2A1	5.50%	11/25/2036	4,730,725
18,241,985	Credit Suisse Mortgage Capital Certificates, Series 2006-9-3A1	6.00%	11/25/2036	16,660,974
5,445,240 2,850,550	Credit Suisse Mortgage Capital Certificates, Series 2006-9-4A1 Credit Suisse Mortgage Capital Certificates, Series 2006-9-6A14	6.00% 6.00%	11/25/2036 11/25/2036	4,208,421 2,785,194
463,153	Credit Suisse Mortgage Capital Certificates, Series 2006-9-6A15 (-6 x 1 Month LIBOR	0.0070	11/23/2030	2,705,174
100,100	USD + 39.90%, 39.90% Cap)	38.89% I/F	11/25/2036	1,038,334
10,059,101	Credit Suisse Mortgage Capital Certificates, Series 2007-1-1A4	6.13% #	02/25/2037	4,137,340
4,671,420	Credit Suisse Mortgage Capital Certificates, Series 2007-1-5A14	6.00%	02/25/2037	3,901,393
6,939,387 4,971,182	Credit Suisse Mortgage Capital Certificates, Series 2007-3-2A10	6.00% 5.00%	04/25/2037	4,617,449 4,599,024
40,416,590	Credit Suisse Mortgage Capital Certificates, Series 2007-5-2A5 Credit Suisse Mortgage Capital Certificates, Series 2007-5-3A19	6.00%	08/25/2037 08/25/2037	33,979,787
17,913,916	Credit Suisse Mortgage Capital Certificates, Series 2007-5-3A9	6.00%	08/25/2037	15,057,295
5,872,552	Credit Suisse Mortgage Capital Certificates, Series 2008-2R-1A1	6.00% ^	07/25/2037	4,961,372
937,952	Credit Suisse Mortgage Capital Certificates, Series 2009-1R-4A2	3.35% #^	07/20/2035	884,402
2,841,582	Credit Suisse Mortgage Capital Certificates, Series 2010-13R-1A2	5.50% #^	12/26/2035	2,851,171
53,989,594	Credit Suisse Mortgage Capital Certificates, Series 2010-17R-6A1	3.15% #^	06/26/2037	54,314,504
265,578 8,562,726	Credit Suisse Mortgage Capital Certificates, Series 2010-2R-4A17 Credit Suisse Mortgage Capital Certificates, Series 2010-4R-8A17	6.00% #^ 6.00% #^	03/26/2037 06/26/2037	266,953 8,846,359
10,446,073	Credit Suisse Mortgage Capital Certificates, Series 2010-4R-6A17 Credit Suisse Mortgage Capital Certificates, Series 2012-10R-4A2	3.57% #^	08/26/2046	9,044,628
18,813,045	Credit Suisse Mortgage Capital Certificates, Series 2013-6-1A1	2.50% #^	07/25/2028	19,235,891
33,869,217	Credit Suisse Mortgage Capital Certificates, Series 2013-9R-A1	3.00% #^	05/27/2043	33,252,113
15,696,216	Credit Suisse Mortgage Capital Certificates, Series 2013-IVR4-A2	3.00% #^	07/25/2043	16,082,710
13,794,617	Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A2	4.52% ^§	02/25/2024	13,571,456
11,518,267	Credit-Based Asset Servicing and Securitization LLC, Series 2006-CB4-AV3 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.33%	05/25/2036	9,215,952
3,818,078	Credit-Based Asset Servicing and Securitization LLC, Series 2007-MX1-A3	5.83% ^β	12/25/2036	3,865,201
9,593,971	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	5,992,192
5,522,202	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2022	1,714,549
58,039	CSMC Mortgage-Backed Trust, Series 2007-2-2A1	5.00%	03/25/2037	55,940
11,805,170	CSMC Mortgage-Backed Trust, Series 2019-RPL6-CERT	4.10% ^	11/25/2058	10,331,076
280,715,704 24,040,828	CSMC Mortgage-Backed Trust, Series 2019-RPL6-PT1 CSMC Mortgage-Backed Trust, Series 2019-RPL8-A1	3.90% #^ 3.32% #^	11/25/2058 10/25/2058	291,874,687 24,629,083
8,640,469	CSMC Trust, Series 2009-12R-5A1	6.00% ^Þ	06/27/2036	8,329,668
17,342,573	CSMC Trust, Series 2010-4R-3A17	6.00% #^	06/26/2037	17,441,623
51,391,035	CSMC Trust, Series 2018-RPL2-A1	4.30% ^§	08/25/2062	52,250,571
164,699,738	CSMC Trust, Series 2018-RPL7-A1	4.00%^	08/26/2058	167,681,363
72,688,132	CSMC Trust, Series 2018-RPL8-A1	4.13% #^	07/25/2058	75,138,478
119,233,745 65,430,712	CSMC Trust, Series 2019-JR1-A1	4.10% #^ 3.86% #^	09/27/2066 11/25/2058	120,812,662 67,697,023
4,227,000	CSMC Trust, Series 2019-RPL2-A1 CSMC Trust, Series 2020-AFC1-B1	3.45% #^	02/25/2050	3,403,453
14,383,835	CSMC Trust, Series 2020-RPL1-CERT	3.23% ^	01/25/2046	12,790,970
275,159,127	CSMC Trust, Series 2020-RPL1-PT1	3.46% ^	10/25/2069	249,799,361
100,446,594	CSMCM Trust, Series 2017-RPL2-CERT	0.01% ^	02/25/2056	86,377,783
11,369,127	CSMCM Trust, Series 2018-RPL7-A1	3.91% ^I/O	09/25/2048	11,981,504
19,125,647	CSMCM Trust, Series 2018-RPL8-A1	4.07% ^I/O 3.89% #^	07/25/2058	19,497,987
3,608,117 3,512,289	Deephaven Residential Mortgage Trust, Series 2018-3A-A2 Deephaven Residential Mortgage Trust, Series 2018-3A-A3	3.96% #^	08/25/2058 08/25/2058	3,656,127 3,556,631
26,279,910	Deutsche Alt-A Securities Mortgage Loan Trust, Series 2007-OA3-A2 (1 Month LIBOR	3.707011	00/23/2030	3,330,031
	USD + 0.25%, 0.25% Floor)	0.43%	07/25/2047	21,664,777
12,316,875	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-4-A5	5.50% #	09/25/2035	12,132,639
693,873	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-1A6 (-7 x 1 Month	24.500/.75	11/25/2025	1.010.670
853,510	LIBOR USD + 35.93%, 35.93% Cap) Daytoche ALT A Sequetice Inc. Montenage Lean Trust Series 2005 5 2A1 (1 Month LIBOR)	34.58% I/F	11/25/2035	1,210,678
833,310	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 5.50% Cap)	0.38%	11/25/2035	343,587
2,575,985	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A2 (-1 x 1 Month	0.3070	11/23/2033	343,367
2,5 / 5,5 55	LIBOR USD + 5.30%, 5.30% Cap)	5.12% I/F I/O	11/25/2035	323,187
20,524,520	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-2-2A1 (1 Month LIBOR			
12 402 400	USD + 0.30%, 0.30% Floor)	0.48%	09/25/2047	17,368,647
13,482,409	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA5-A1B (1 Month	0.400/	09/25/2047	11 (20 229
5,141,663	LIBOR USD + 0.22%, 0.22% Floor) Deutsche ALT-B Securities Mortgage Loan Trust, Series 2006-AB1-A1C	0.40% 5.67% #	08/25/2047 02/25/2036	11,620,328 5,065,762
700,122	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB1-ATC Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB2-A2	5.08% #	06/25/2036	671,040
17,446,331	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A2	5.65% #	10/25/2036	16,523,998
1,242,841	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3	5.90% #	10/25/2036	1,176,897
1,822,422	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3A1	5.90% #	10/25/2036	1,725,961
3,616,821 6,233,261	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A6A1	5.87% §	10/25/2036	3,423,511
0,233,201	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	11.87% ^I/F	04/15/2036	5,837,816
3,983,693	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4AI1 (-1 x 1 Month LIBOR USD +	11.0770 11	04/15/2050	3,037,010
- 3 3	12.11%, 12.11% Cap)	11.85% ^I/F	04/15/2036	4,001,782
6,475,987	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4AI2 (-2 x 1 Month LIBOR USD +			
470 445	14.60%, 14.61% Cap)	14.25% ^I/F	04/15/2036	6,838,327
478,445	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI1 (-3 x 1 Month LIBOR USD + 19.35%, 19.35% Cap)	18.80% ^I/F	04/15/2036	604,803
4,187,854	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI3 (-1 x 1 Month LIBOR USD +	10.0070 1/1	04/13/2030	007,003
.,107,05 1	12.57%, 12.57% Cap)	12.31% ^I/F	04/15/2036	4,286,919
69,361,387	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI4 (-1 x 1 Month LIBOR USD +			, 20,0 -2
	12.12%, 12.12% Cap)	11.87% ^I/F	04/15/2036	70,439,166
7,694,715	Deutsche Securities, Inc., Series 2005-6-2A1	5.50%	12/25/2035	7,454,595
1,249,364 24,664,155	Deutsche Securities, Inc., Series 2006-AB4-A1A Eagle Ltd., Series 2019-1-M1B (1 Month LIBOR USD + 1.80%)	6.01% # 1.98% ^	10/25/2036 04/25/2029	1,182,973 24,472,672
16,531,883	Equifirst Loan Securitization Trust, Series 2007-1-A2B (1 Month LIBOR USD + 0.19%,	1.70/0	UTI 4314U49	44,474,072
10,551,005	0.19% Floor)	0.37%	04/25/2037	15,453,743
70,440,254	Figure Line of Credit Trust, Series 2020-1-A	4.04% #^	09/25/2049	67,712,032
3,628,777	First Franklin Mortgage Loan Trust, Series 2006-FF3-A2B (1 Month LIBOR USD + 0.20%,	0.2007	00/07/20	
24 (07 745	0.20% Floor) First Example in Montagon Loop Trust Sories 2007 FF2 A1 (1 Month LIDOR LISD + 0.149/	0.38%	02/25/2036	3,620,496
24,697,745	First Franklin Mortgage Loan Trust, Series 2007-FF2-A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	0.32%	03/25/2037	16,857,688
5,818,160	First Horizon Alternative Mortgage Securities Trust, Series 2005-AA4-1A1	3.17% #	05/25/2035	4,425,614
2,010,100	G G, Z VVV			., .20,011

5,676,615	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-1A4	5.50%	11/25/2035	4,365,182
314,182	First Horizon Alternative Mortgage Securities Trust, Series 2005-FA8-2A1	5.00%	11/25/2020	313,805
2,420,744	First Horizon Alternative Mortgage Securities Trust, Series 2006-AA3-A1	3.28% #	06/25/2036	2,145,512
2,498,531	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A12	6.00%	04/25/2036	1,821,572
	First Horizon Alternative Morigage Securities Trust, Series 2000-FA1-TA12			
8,384,128	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA1-1A3	5.75%	04/25/2036	5,966,050
1,849,627	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	1,304,372
2,581,070	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A5	6.00%	02/25/2037	1,737,293
4,788,749	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50%	05/25/2035	4,237,856
14,052,042	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A3	6.00%	06/25/2037	9,216,262
723,050	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA3-A4	6.00%	06/25/2037	474,224
835,730	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A13	6.25%	08/25/2037	576,278
2,579,961	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A4	6.25%	08/25/2037	1,779,013
1,212,211	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA4-1A5	6.25%	08/25/2037	835,881
1,422,622	First Horizon Mortgage Pass-Through Trust, Series 2006-1-1A2	6.00%	05/25/2036	1,075,286
3,722,713	First Horizon Mortgage Pass-Through Trust, Series 2007-1-A3	6.00%	03/25/2037	2,764,381
2,622,084	First Horizon Mortgage Pass-Through Trust, Series 2007-4-1A1	6.00%	08/25/2037	1,977,308
72,500,000	FMC GMSR Issuer Trust, Series 2019-GT1-A	5.07% #^	05/25/2024	71,304,881
75,700,000	FMC GMSR Issuer Trust, Series 2019-GT2-A	4.23% #^	09/25/2024	71,796,711
151,943,770	Fremont Home Loan Trust, Series 2006-D-1A1 (1 Month LIBOR USD + 0.14%, 0.14%			
- 33	Floor)	0.32%	11/25/2036	100,123,666
33,952,951	GCAT LLC, Series 2019-2-A1	3.47% ^8	06/25/2024	33,253,269
2,751,000	GCAT LLC, Series 2019-NQM3-M1	3.45% #^	11/25/2059	2,461,040
18,418,483	GCAT LLC, Series 2020-1-A1	2.98% ^§	01/26/2060	17,991,395
34,600,000	GCAT LLC, Series 2020-2-A1	3.72% ^§	06/25/2025	34,699,925
46,273,000	GE-WMC Asset-Backed Pass-Through Certificates, Series 2005-2-A2D (1 Month LIBOR	0.000/	10/05/0005	41. 625.255
	USD + 0.64%, 0.32% Floor)	0.82%	12/25/2035	41,637,375
40,303,426	GE-WMC Mortgage Securities Trust, Series 2006-1-A2B (1 Month LIBOR USD + 0.15%,			
	0.15% Floor)	0.33%	08/25/2036	22,432,734
3,512,213	GMACM Mortgage Loan Trust, Series 2005-AR5-3A1	3.89%#	09/19/2035	3,215,990
28,542,741	GreenPoint Mortgage Funding Trust, Series 2005-AR3-2A1 (1 Month LIBOR USD +			, ,,,,,,
,-·-,···	0.26%, 0.26% Floor, 10.50% Cap)	0.44%	08/25/2045	18,076,249
17,328,305	GreenPoint Mortgage Funding Trust, Series 2006-AR7-2A1 (1 Month LIBOR USD +	,	20.20.2010	10,0,0,217
17,320,303	0.20%, 0.20% Floor)	0.38%	12/25/2046	16,418,037
29 022 560		0.3670	12/23/2040	10,416,037
28,922,569	GreenPoint Mortgage Funding Trust, Series 2007-AR2-1A3 (1 Month LIBOR USD +	0.420/	04/05/0045	25 21 4 21 2
	0.24%, 0.24% Floor)	0.42%	04/25/2047	25,314,918
1,116,800	GS Mortgage Securities Corporation, Series 2008-2R-1A1	7.50% #^	09/25/2036	806,114
170,037	GSAA Home Equity Trust, Series 2005-12-AF3	5.07% #	09/25/2035	146,498
9,319,566	GSAA Home Equity Trust, Series 2006-10-AF3	5.98%#	06/25/2036	3,895,537
6,670,173	GSAA Home Equity Trust, Series 2006-10-AF4	6.30% §	06/25/2036	2,786,415
12,621,167	GSAA Home Equity Trust, Series 2006-15-AF4	5.96% §	09/25/2036	5,424,003
2,099,818	GSAA Home Equity Trust, Series 2006-18-AF3A	5.77% #	11/25/2036	943,296
4,694,229	GSAA Home Equity Trust, Series 2006-18-AF6	5.68% §	11/25/2036	1,940,112
		3.0870 g	11/23/2030	1,540,112
8,760,517	GSAA Home Equity Trust, Series 2006-19-A1 (1 Month LIBOR USD + 0.09%, 0.09%	0.270/	10/05/0006	2 570 724
	Floor)	0.27%	12/25/2036	3,570,734
5,116,906	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	4,041,054
2,919,786	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	1,880,223
22,670,569	GSAMP Trust, Series 2006-HE6-A3 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	0.33%	08/25/2036	19,438,780
9,903,549				
	USMPS Mortgage Loan Trust, Series 2005-KP2-TAF (1 Month LIBUK USD ± 0.35%.			
7,703,347	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor)	0.53% ^	03/25/2035	8 895 133
	0.35% Floor)	0.53% ^ 4.44% #^I/O	03/25/2035	8,895,133 1,507,193
9,903,549	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS	0.53% ^ 4.44% #^I/O	03/25/2035 03/25/2035	8,895,133 1,507,193
	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%,	4.44% #^I/O	03/25/2035	1,507,193
9,903,549 5,971,760	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap)	4.44% #^I/O 0.53% ^	03/25/2035 09/25/2035	1,507,193 5,075,454
9,903,549 5,971,760 5,971,760	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS	4.44% #^I/O	03/25/2035	1,507,193
9,903,549 5,971,760	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%,	4.44% #^I/O 0.53% ^ 4.26% #^I/O	03/25/2035 09/25/2035 09/25/2035	1,507,193 5,075,454 897,202
9,903,549 5,971,760 5,971,760 22,751,990	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap)	4.44% #^I/O 0.53% ^	03/25/2035 09/25/2035	1,507,193 5,075,454 897,202 18,419,085
9,903,549 5,971,760 5,971,760	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%,	4.44% #^I/O 0.53% ^ 4.26% #^I/O	03/25/2035 09/25/2035 09/25/2035	1,507,193 5,075,454 897,202
9,903,549 5,971,760 5,971,760 22,751,990 22,751,990	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^	03/25/2035 09/25/2035 09/25/2035 01/25/2036	1,507,193 5,075,454 897,202 18,419,085
9,903,549 5,971,760 5,971,760 22,751,990	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18%)	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036	1,507,193 5,075,454 897,202 18,419,085 2,923,305
9,903,549 5,971,760 5,971,760 22,751,990 22,751,990 23,967,643	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor)	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498
9,903,549 5,971,760 5,971,760 22,751,990 22,751,990 23,967,643 1,394,357	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2015-1F-1A2	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036 02/25/2035	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116
9,903,549 5,971,760 5,971,760 22,751,990 22,751,990 23,967,643 1,394,357 2,514,934	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-1F-3A3	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036 02/25/2035 01/25/2035	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151
9,903,549 5,971,760 5,971,760 22,751,990 23,967,643 1,394,357 2,514,934 417,975	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036 02/25/2035	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116
9,903,549 5,971,760 5,971,760 22,751,990 22,751,990 23,967,643 1,394,357 2,514,934	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-6F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%,	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036 02/25/2035 01/25/2035 07/25/2035	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930
9,903,549 5,971,760 5,971,760 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap)	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036 02/25/2035 01/25/2035	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151
9,903,549 5,971,760 5,971,760 22,751,990 23,967,643 1,394,357 2,514,934 417,975	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50%)	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.72% I/F I/O	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036 02/25/2035 01/25/2035 07/25/2035	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634
9,903,549 5,971,760 5,971,760 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116 350,824	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036 02/25/2035 01/25/2035 07/25/2035	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930
9,903,549 5,971,760 5,971,760 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-7F-3A1 (1 Month LIBOR USD + 0.50%, 0.50%) GSR Mortgage Loan Trust, Series 2005-7F-3A1 (1 Month LIBOR USD + 0.50%, 0.50%)	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.72% I/F I/O 0.68%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036 02/25/2035 07/25/2035 07/25/2035 07/25/2035	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634 317,435
9,903,549 5,971,760 5,971,760 22,751,990 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116 350,824 204,012	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-7F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.72% I/F I/O 0.68%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036 02/25/2035 01/25/2035 07/25/2035 07/25/2035 09/25/2035	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634 317,435 192,204
9,903,549 5,971,760 5,971,760 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116 350,824	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-7F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A5	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.72% I/F I/O 0.68%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036 02/25/2035 07/25/2035 07/25/2035 07/25/2035	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634 317,435
9,903,549 5,971,760 5,971,760 22,751,990 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116 350,824 204,012	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-7F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap)	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.72% I/F I/O 0.68%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036 02/25/2035 01/25/2035 07/25/2035 07/25/2035 09/25/2035	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634 317,435 192,204
9,903,549 5,971,760 5,971,760 22,751,990 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116 350,824 204,012 8,901,338 2,515,033 647,525	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-7F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A5	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.72% I/F I/O 0.68% 0.68% 6.00%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036 02/25/2035 01/25/2035 07/25/2035 07/25/2035 07/25/2035 07/25/2035	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634 317,435 192,204 5,934,261
9,903,549 5,971,760 5,971,760 22,751,990 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116 350,824 204,012 8,901,338 2,515,033 647,525	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2006-1F-1A2	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.72% I/F I/O 0.68% 6.00% 6.00% 6.00% 6.00%	03/25/2035 09/25/2035 09/25/2036 01/25/2036 01/25/2036 09/26/2036 02/25/2035 07/25/2035 07/25/2035 07/25/2035 07/25/2035 11/25/2035 11/25/2035 11/25/2035 02/25/2035	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634 317,435 192,204 5,934,261 1,797,686 782,462
9,903,549 5,971,760 22,751,990 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116 350,824 204,012 8,901,338 2,515,033 647,525 552,686	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-6F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-7F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2006-2F-2A3	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.72% I/F I/O 0.68% 6.00% 6.00% 6.550% 6.00%	03/25/2035 09/25/2035 09/25/2036 01/25/2036 01/25/2036 09/26/2036 02/25/2035 01/25/2035 07/25/2035 07/25/2035 09/25/2035 11/25/2035 11/25/2035 11/25/2035 02/25/2036 02/25/2036	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634 317,435 192,204 5,934,261 1,797,686 782,462 539,293
9,903,549 5,971,760 5,971,760 22,751,990 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116 350,824 204,012 8,901,338 2,515,033 647,525 552,686 2,409,832	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2006-9F-3A3 GSR Mortgage Loan Trust, Series 2006-1F-1A2 GSR Mortgage Loan Trust, Series 2006-2F-2A3 GSR Mortgage Loan Trust, Series 2006-2F-2A3 GSR Mortgage Loan Trust, Series 2006-2F-3A3	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.72% I/F I/O 0.68% 0.68% 6.00% 5.50% 5.50% 6.00%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036 02/25/2035 07/25/2035 07/25/2035 07/25/2035 11/25/2035 11/25/2035 11/25/2035 11/25/2036 02/25/2036 02/25/2036	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634 317,435 192,204 5,934,261 1,797,686 782,462 539,293 1,782,969
9,903,549 5,971,760 2,751,990 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116 350,824 204,012 8,901,338 2,515,033 647,525 552,686 2,409,832 2,894,191	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-6F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2006-2F-3A5 GSR Mortgage Loan Trust, Series 2006-2F-3A3 GSR Mortgage Loan Trust, Series 2006-2F-3A6	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.72% I/F I/O 0.68% 0.68% 6.00% 5.50% 5.50% 6.00% 6.00%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2036 02/25/2035 01/25/2035 07/25/2035 07/25/2035 07/25/2035 11/25/2035 11/25/2035 11/25/2035 11/25/2036 02/25/2036 02/25/2036 02/25/2036	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634 317,435 192,204 5,934,261 1,797,686 782,462 539,293 1,782,969 2,141,054
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9,903,549 5,971,760 2,771,760 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116 350,824 204,012 8,901,338 2,515,033 647,525 552,686 2,409,832 2,894,191 22,684,785 9,073,692 4,470,068 976,504 14,397,715 747,677 1,474,475 18,571,302 853,410	0.35% Floor) GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-1A2 GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2006-1F-1A2 GSR Mortgage Loan Trust, Series 2006-5F-3A1 GSR Mortgage Loan Trust, Series 2006-5F-3A1 GSR Mortgage Loan Trust, Series 2006-1F-1A2 GSR Mortgage Loan Trust, Series 2006-5F-3A1 GSR Mortgage Loan Trust, Series 2006-6F-2A3 GSR Mortgage Loan Trust, Series 2006-9F-2A1 GSR Mortgage Loan Trust, Series 2006-9F-3A1 HarborView Mortgage Loan Trust, Series 2007-1F-2A2 GSR Mortgage Loan Trust, Series 2007-1F-2A2 GSR Mortgage Loan Trust, Series 2007-1F-2A2 GSR Mortgage Loan Trust, Series 2007-1F-3A11 HarborView Mortgage Loan Trust, Series 2005-14-3A1A	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.72% I/F I/O 0.68% 0.68% 6.00% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 02/25/2035 01/25/2035 01/25/2035 07/25/2035 07/25/2035 07/25/2035 11/25/2035 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 03/25/2036 03/25/2036 03/25/2036 03/25/2036 03/25/2036 03/25/2036 03/25/2036 03/25/2036 03/25/2036 03/25/2036 03/25/2036 03/25/2036 03/25/2036 03/25/2036	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634 317,435 192,204 5,934,261 1,797,686 782,462 539,293 1,782,969 2,141,054 16,565,830 7,410,888 2,450,657 909,185 10,756,368 949,729 1,755,510
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9,903,549 5,971,760 22,751,990 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116 350,824 204,012 8,901,338 2,515,033 647,525 552,686 2,409,832 2,894,191 22,684,785 9,073,692 4,470,068 976,504 14,397,715 747,677 1,474,452 18,571,302 853,410 27,146,133 51,169,973 5,729,003 10,540,978	0.33% Floor, GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2005-8F-3A3 GSR Mortgage Loan Trust, Series 2006-1F-1A2 GSR Mortgage Loan Trust, Series 2006-1F-1A2 GSR Mortgage Loan Trust, Series 2006-1F-3A3 GSR Mortgage Loan Trust, Series 2006-9F-2A3 GSR Mortgage Loan Trust, Series 2006-9F-2A3 GSR Mortgage Loan Trust, Series 2006-9F-2A3 GSR Mortgage Loan Trust, Series 2006-9F-2A1 GSR Mortgage Loan Trust, Series 2007-4F-3A11 HarborView Mortgage Loan Trust, Series 2007-4F-3A1 HarborView Mortgage Loan Trust, Series 2006-14-1A1A (1 Month LIBOR USD + 0.18%, 0.18% Floor) HarborView Mortgage Loan Trust, Se	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.72% I/F I/O 0.68% 0.68% 6.00% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.35%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2035 01/25/2035 01/25/2035 07/25/2035 07/25/2035 07/25/2035 11/25/2035 11/25/2035 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2035 03/19/2035 03/19/2035 03/19/2036 01/25/2047	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634 317,435 192,204 5,934,261 1,797,686 782,462 539,293 1,782,969 2,141,054 16,565,830 7,410,888 2,450,657 909,185 10,756,368 949,729 1,755,510 16,614,566 799,741 17,731,870 34,440,022 5,388,806 9,239,343 43,081,495
9,903,549 5,971,760 2,771,760 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116 350,824 204,012 8,901,338 2,515,033 647,525 552,686 2,409,832 2,894,191 22,684,785 9,073,692 4,470,068 976,504 14,397,715 747,677 1,474,475 18,571,302 853,410 27,146,133 51,169,973 5,729,003 10,540,978 49,945,848	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2006-1F-3A3 GSR Mortgage Loan Trust, Series 2006-1F-3A4 GSR Mortgage Loan Trust, Series 2006-1F-3A3 GSR Mortgage Loan Trust, Series 2006-1F-3A3 GSR Mortgage Loan Trust, Series 2006-1F-3A3 GSR Mortgage Loan Trust, Series 2006-1F-3A4 GSR Mortgage Loan Trust, Series 2006-1F-3A4 GSR Mortgage Loan Trust, Series 2006-9F-2A1 GSR Mortgage Loan Trust, Series 2006-9F-2A1 GSR Mortgage Loan Trust, Series 2006-1F-3A4 GSR Mortgage Loan Trust, Series 2006-1F-3A1 GSR Mortgage Loan Trust, Series 2006-1F-3A4 GSR Mortgage Loan Trust, Series 2006-1F-3A6 GSR Mortgag	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.72% I/F I/O 0.68% 0.68% 6.00% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.35% 6.00% 6.00% 6.00% 6.00% 6.00% 6.00% 6.00% 6.00% 6.00% 6.00% 6.00% 6.00% 6.00% 6.00% 6.00%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 02/25/2035 01/25/2035 01/25/2035 01/25/2035 07/25/2035 07/25/2035 07/25/2035 11/25/2035 11/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 01/25/2036 01/25/2036 01/25/2036 01/25/2036 01/25/2036 01/25/2036 01/25/2036 01/25/2036 01/25/2036 01/25/2036 01/25/2036 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2035	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634 317,435 192,204 5,934,261 1,797,686 782,462 539,293 1,782,969 2,141,054 16,565,330 7,410,888 2,450,657 909,185 10,756,368 949,729 1,755,510 16,614,566 799,741 17,731,870 34,440,022 5,388,806 9,239,343
9,903,549 5,971,760 22,751,990 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116 350,824 204,012 8,901,338 2,515,033 647,525 552,686 2,409,832 2,894,191 22,684,785 9,073,692 4,470,068 976,504 14,397,715 747,677 1,474,452 18,571,302 853,410 27,146,133 51,169,973 5,729,003 10,540,978	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2005-8F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A3 GSR Mortgage Loan Trust, Series 2005-8F-3A3 GSR Mortgage Loan Trust, Series 2005-8F-3A3 GSR Mortgage Loan Trust, Series 2006-1F-1A2 GSR Mortgage Loan Trust, Series 2006-1F-1A2 GSR Mortgage Loan Trust, Series 2006-1F-3A3 GSR Mortgage Loan Trust, Series 2006-1F-3A3 GSR Mortgage Loan Trust, Series 2006-9F-3A1 GSR Mort	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.00% 6.00% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.35% 6.00% 6.35% 6.00% 6.35% 6.00% 6.35% 6.00% 6.35% 6.00% 6.35% 6.00% 6.35% 6.00% 6.35% 6.00% 6.55% 6.00% 6.00% 6.55% 6.00% 6.55% 6.00% 6.55% 6.00% 6.00% 6.00% 6.55% 6.00% 6.00% 6.55% 6.00% 6.00% 6.00% 6.00% 6.00% 6.0	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2035 01/25/2035 01/25/2035 01/25/2035 07/25/2035 07/25/2035 11/25/2035 11/25/2035 11/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 01/25/2036 01/25/2036 01/25/2036 10/25/2036 01/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2037 07/25/2037 07/25/2037 01/25/2037 01/25/2037 01/25/2035 09/19/2035 11/19/2036 12/19/2036	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634 317,435 192,204 5,934,261 1,797,686 782,462 539,293 1,782,969 2,141,054 16,565,830 7,410,888 2,450,657 909,185 10,756,368 949,729 1,755,510 16,614,566 799,741 17,731,870 34,440,022 5,388,806 9,239,343 43,081,495 51,762,223
9,903,549 5,971,760 2,771,760 22,751,990 23,967,643 1,394,357 2,514,934 417,975 4,229,116 350,824 204,012 8,901,338 2,515,033 647,525 552,686 2,409,832 2,894,191 22,684,785 9,073,692 4,470,068 976,504 14,397,715 747,677 1,474,475 18,571,302 853,410 27,146,133 51,169,973 5,729,003 10,540,978 49,945,848	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.50% Cap) GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS GSMPS Mortgage Loan Trust, Series 2006-RP1-1AF1 (1 Month LIBOR USD + 0.35%, 0.35% Floor, 9.15% Cap) GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2006-RP1-1AS GSMSC Resecuritization Trust, Series 2014-3R-2B (1 Month LIBOR USD + 0.18%, 0.18% Floor) GSR Mortgage Loan Trust, Series 2005-1F-3A3 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A5 GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD + 6.90%, 6.90% Cap) GSR Mortgage Loan Trust, Series 2005-6F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A1 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.00% Cap) GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2005-8F-3A5 GSR Mortgage Loan Trust, Series 2006-1F-3A3 GSR Mortgage Loan Trust, Series 2006-1F-3A4 GSR Mortgage Loan Trust, Series 2006-1F-3A3 GSR Mortgage Loan Trust, Series 2006-1F-3A3 GSR Mortgage Loan Trust, Series 2006-1F-3A3 GSR Mortgage Loan Trust, Series 2006-1F-3A4 GSR Mortgage Loan Trust, Series 2006-1F-3A4 GSR Mortgage Loan Trust, Series 2006-9F-2A1 GSR Mortgage Loan Trust, Series 2006-9F-2A1 GSR Mortgage Loan Trust, Series 2006-1F-3A4 GSR Mortgage Loan Trust, Series 2006-1F-3A1 GSR Mortgage Loan Trust, Series 2006-1F-3A4 GSR Mortgage Loan Trust, Series 2006-1F-3A6 GSR Mortgag	4.44% #^I/O 0.53% ^ 4.26% #^I/O 0.53% ^ 4.19% #^I/O 0.35% ^ 5.50% 6.00% 6.00% 6.72% I/F I/O 0.68% 0.68% 6.00% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.35%	03/25/2035 09/25/2035 09/25/2035 01/25/2036 01/25/2036 09/26/2035 01/25/2035 01/25/2035 07/25/2035 07/25/2035 07/25/2035 11/25/2035 11/25/2035 02/25/2036 02/25/2036 02/25/2036 02/25/2036 02/25/2036 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2035 03/19/2035 03/19/2035 03/19/2036 01/25/2047	1,507,193 5,075,454 897,202 18,419,085 2,923,305 16,801,498 1,431,116 2,586,151 446,930 478,634 317,435 192,204 5,934,261 1,797,686 782,462 539,293 1,782,969 2,141,054 16,565,830 7,410,888 2,450,657 909,185 10,756,368 949,729 1,755,510 16,614,566 799,741 17,731,870 34,440,022 5,388,806 9,239,343 43,081,495

13,799,833	HarborView Mortgage Loan Trust, Series 2007-4-1A1 (1 Month LIBOR USD + 0.22%,			
13,777,633	10.00% Cap)	0.41%	07/19/2047	13,102,844
21,777,131	HarborView Mortgage Loan Trust, Series 2007-7-1A1 (1 Month LIBOR USD + 1.00%,			
6 620 904	10.50% Cap)	1.18%	10/25/2037	18,997,136
6,620,894 843,534	HMIR, Series 2019-1-M1 (1 Month LIBOR USD + 1.65%) Home Equity Asset Trust, Series 2003-3-M1 (1 Month LIBOR USD + 1.29%, 0.86% Floor)	1.83% ^ 1.47%	05/25/2029 08/25/2033	6,555,058 826,516
947,251	Home Equity Asset Trust, Series 2004-7-M2 (1 Month LIBOR USD + 0.99%, 0.66% Floor)	1.17%	01/25/2035	937,962
12,182,000	Home Equity Mortgage Loan Asset Backed Trust, Series 2006-B-2A4 (1 Month LIBOR			
	USD + 0.28%, 0.28% Floor)	0.46%	06/25/2036	10,548,584
9,461,605	Home Equity Mortgage Loan Asset Backed Trust, Series 2006-D-2A4 (1 Month LIBOR	0.420/	11/25/2026	0.042.204
3,944,845	USD + 0.24%, 0.24% Floor) Home Partners of America Trust, Series 2019-2-C	0.42% 3.02% ^	11/25/2036 10/19/2039	8,042,294 3,895,972
4,196,644	Home Partners of America Trust, Series 2019-2-D	3.12% ^	10/19/2039	4,056,770
7,899,565	Home Partners of America Trust, Series 2019-2-E	3.32% ^	10/19/2039	7,365,523
805,339	HomeBanc Mortgage Trust, Series 2005-1-M2 (1 Month LIBOR USD + 0.49%, 0.49%	0.5=0.6		
4 900 799	Floor, 11.50% Cap) Hama-Pana Mortages Trust Sories 2005 2 A1 (1 Month LIDOR USD + 0.249/ 0.249/	0.67%	03/25/2035	690,794
4,809,788	HomeBanc Mortgage Trust, Series 2005-3-A1 (1 Month LIBOR USD + 0.24%, 0.24% Floor, 11.50% Cap)	0.42%	07/25/2035	4,797,771
23,635,834	HSI Asset Loan Obligation Trust, Series 2007-2-3A6	6.00%	09/25/2037	13,775,839
1,239,094	HSI Asset Loan Obligation Trust, Series 2007-AR1-3A1	4.14% #	01/25/2037	1,145,271
16,631,149	HSI Asset Loan Obligation Trust, Series 2007-WF1-A3	4.86% §	12/25/2036	8,458,054
32,898,655	HSI Asset Securitization Corporation, Series 2006-HE1-1A1 (1 Month LIBOR USD +	0.32%	10/25/2036	14 728 127
9,093,359	0.14%, 0.14% Floor) Impac Secured Assets Trust, Series 2007-1-A2 (1 Month LIBOR USD + 0.16%, 0.16%	0.5270	10/23/2030	14,738,127
7,073,337	Floor, 11.50% Cap)	0.34%	03/25/2037	8,635,207
455,293	Impac Trust, Series 2002-9F-A1	5.22%	12/25/2032	470,429
4,651,638	IndyMac IMSC Mortgage Loan Trust, Series 2007-HOA1-A11 (1 Month LIBOR USD +	0.260/	07/05/0047	2 522 105
9 004 159	0.18%, 0.18% Floor)	0.36%	07/25/2047	3,533,197
8,904,158 1,451,257	IndyMac Mortgage Loan Trust, Series 2007-AR21-8A1 IndyMac Mortgage Loan Trust, Series 2006-AR2-1A1	3.68% # 3.86% #	09/25/2037 09/25/2036	8,357,379 1,174,143
1,976,929	IndyMac Mortgage Loan Trust, Series 2006-AR2-1A1 IndyMac Mortgage Loan Trust, Series 2006-AR2-4A1	3.90% #	09/25/2036	1,764,027
13,539,618	IndyMac Mortgage Loan Trust, Series 2006-AR3-1A1	3.81%#	12/25/2036	12,070,972
4,484,528	IndyMac Mortgage Loan Trust, Series 2006-AR7-3A1	3.50% #	05/25/2036	3,892,664
3,728,246	IndyMac Mortgage Loan Trust, Series 2007-A1-A1 IndyMac Mortgage Loan Trust, Series 2007-A1-A7	6.00%	08/25/2037	2,345,656
2,729,367 11,237,558	IndyMac Mortgage Loan Trust, Series 2007-A1-A7 IndyMac Mortgage Loan Trust, Series 2007-A2-1A1	6.00% 6.00%	08/25/2037 10/25/2037	1,717,203 9,415,314
13,388,049	IndyMac Mortgage Loan Trust, Series 2007-A2-1A1 IndyMac Mortgage Loan Trust, Series 2007-A2-2A3	6.50%	10/25/2037	10,812,117
19,863,125	IndyMac Mortgage Loan Trust, Series 2007-A2-3A1	7.00%	10/25/2037	10,072,489
19,659,225	IndyMac Mortgage Loan Trust, Series 2007-A3-A1	6.25%	11/25/2037	13,480,321
5,755,082	IndyMac Mortgage Loan Trust, Series 2007-AR13-2A1	3.42% # 3.12% #	07/25/2037	4,530,018
5,022,524 3,404,959	IndyMac Mortgage Loan Trust, Series 2007-AR1-3A1 IndyMac Mortgage Loan Trust, Series 2007-AR3-3A1	2.89% #	03/25/2037 07/25/2037	4,629,338 3,142,394
31,660,845	IndyMac Mortgage Loan Trust, Series 2007-F1-2A1	6.50%	06/25/2037	12,359,504
381,650	IndyMac Mortgage Loan Trust, Series 2007-F2-1A2	6.00%	07/25/2037	355,106
25,541,238	IndyMac Mortgage Loan Trust, Series 2007-F2-2A1	6.50%	07/25/2037	13,097,289
8,409,426	JP Morgan Alternative Loan Trust, Series 2005-S1-2A11	6.00%	12/25/2035	7,685,267
2,695,882 5,110,667	JP Morgan Alternative Loan Trust, Series 2005-S1-2A9 JP Morgan Alternative Loan Trust, Series 2006-A2-1A1 (1 Month LIBOR USD + 0.18%,	6.00%	12/25/2035	2,463,732
3,110,007	0.18% Floor, 11.50% Cap)	0.36%	05/25/2036	4,616,652
3,091,647	JP Morgan Alternative Loan Trust, Series 2006-S1-1A8	5.75%	03/25/2036	2,440,115
12,592,599	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.19%	05/25/2036	12,070,090
19,961,287	JP Morgan Alternative Loan Trust, Series 2006-S4-A4	5.96% §	12/25/2036	19,585,741
8,754,665 15,177,963	JP Morgan Mortgage Acquisition Trust, Series 2006-CH2-AF3 JP Morgan Mortgage Acquisition Trust, Series 2006-HE3-A1 (1 Month LIBOR USD +	5.46% §	09/25/2029	7,010,640
13,177,703	0.14%, 0.14% Floor)	0.32%	11/25/2036	13,681,100
27,787,487	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A3 (1 Month LIBOR USD +			
25 (02 424	0.12%, 0.12% Floor)	0.30%	08/25/2036	15,153,795
25,682,434	JP Morgan Mortgage Acquisition Trust, Series 2006-RM1-A4 (1 Month LIBOR USD + 0.18%, 0.18% Floor)	0.36%	08/25/2036	14,270,565
3,616,450	JP Morgan Mortgage Acquisition Trust, Series 2006-WF1-A5	6.41%	07/25/2036	1,684,185
5,641,734	JP Morgan Mortgage Acquisition Trust, Series 2006-WMC4-A1A (1 Month LIBOR USD +	0.1170	07/125/12050	1,001,100
	0.13%, 0.13% Floor)	0.31%	12/25/2036	4,016,405
23,000,000	JP Morgan Mortgage Acquisition Trust, Series 2007-CH1-AF5	4.85% §	11/25/2036	24,237,039
9,690,000	JP Morgan Mortgage Acquisition Trust, Series 2007-CH3-M2 (1 Month LIBOR USD + 0.32%, 0.32% Floor)	0.50%	03/25/2037	7,811,011
884,403	JP Morgan Mortgage Trust, Series 2005-A6-5A1	4.03% #	08/25/2035	827,013
6,288,422	JP Morgan Mortgage Trust, Series 2005-S1-1A2	6.50%	01/25/2035	7,145,256
631,131	JP Morgan Mortgage Trust, Series 2005-S2-2A13	5.50%	09/25/2035	613,949
1,322,049	JP Morgan Mortgage Trust, Series 2006-S2-3A3	6.00%	07/25/2036	848,828
4,265,461 2,988,716	JP Morgan Mortgage Trust, Series 2006-S2-3A5 JP Morgan Mortgage Trust, Series 2006-S3-1A2	6.25% 6.00%	07/25/2036 08/25/2036	2,923,149 2,202,494
8,104,219	JP Morgan Mortgage Trust, Series 2006-53-1A21 (1 Month LIBOR USD + 0.38%, 0.38%	0.0070	00, 23, 2030	2,202,777
	Floor, 7.50% Cap)	0.56%	08/25/2036	1,618,590
8,104,219	JP Morgan Mortgage Trust, Series 2006-S3-1A22 (-1 x 1 Month LIBOR USD + 7.12%,	C 0.40/ T/T */=	00/07/2023	2 000 555
1 202 459	7.12% Cap) IP Margan Mortgage Trust Series 2006-53-1A0	6.94% I/F I/O	08/25/2036	2,980,653
1,392,658 7,633,224	JP Morgan Mortgage Trust, Series 2006-S3-1A9 JP Morgan Mortgage Trust, Series 2006-S4-A3	6.00% 6.00%	08/25/2036 01/25/2037	1,026,304 5,277,193
3,177,985	JP Morgan Mortgage Trust, Series 2006-S4-A5	6.00%	01/25/2037	2,243,099
7,029,691	JP Morgan Mortgage Trust, Series 2006-S4-A8 (1 Month LIBOR USD + 0.38%, 0.38%			
# 000 COC	Floor, 7.00% Cap)	0.56%	01/25/2037	2,372,286
7,029,691	JP Morgan Mortgage Trust, Series 2006-S4-A9 (-1 x 1 Month LIBOR USD + 6.62%, 6.62% Cap)	6.44% I/F I/O	01/25/2037	2,428,468
1,319,110	JP Morgan Mortgage Trust, Series 2007-A2-2A1	3.94% #	04/25/2037	1,166,451
8,085,695	JP Morgan Mortgage Trust, Series 2007-S1-2A6	6.00%	03/25/2037	5,382,185
2,669,836	JP Morgan Mortgage Trust, Series 2007-S3-1A1	5.50%	08/25/2037	1,973,469
5,455,238	JP Morgan Mortgage Trust, Series 2007-S3-1A35	6.00%	08/25/2037	4,080,854
1,981,996 919,307	JP Morgan Mortgage Trust, Series 2007-S3-1A64 JP Morgan Mortgage Trust, Series 2007-S3-1A9	7.50% 6.00%	08/25/2037 08/25/2037	1,244,325 685,110
5,029,993	JP Morgan Mortgage Trust, Series 2007-53-1A9 JP Morgan Mortgage Trust, Series 2007-S3-1A96	6.00%	08/25/2037	3,758,096
5,732,786	JP Morgan Mortgage Trust, Series 2007-53-1170	6.00%	08/25/2037	4,284,573
357,306	JP Morgan Mortgage Trust, Series 2007-S3-2A2	5.50%	08/25/2022	364,163
7,052,609	JP Morgan Resecuritization Trust, Series 2009-4-3A2	6.00% ^	02/26/2037	5,429,163
16,566,666	JP Morgan Resecuritization Trust, Series 2009-7-7A1 JP Morgan Resecuritization Trust, Series 2010-1-1A4	7.00% #^Þ 6.00% ^	09/27/2037 02/26/2037	10,714,385 10,630,311
13,130,550 6,272,413	JP Morgan Resecuritization Trust, Series 2010-1-1A4 JP Morgan Resecuritization Trust, Series 2010-1-2A11	7.06% ^	01/26/2037	4,568,318
50,958,370	Legacy Mortgage Asset Trust, Series 2018-GS3-A1	4.00% ^§	06/25/2058	51,609,771

14,000,670	Y Y T G 2010 GY	4.0007.114	00/05/0050	17.060.004
14,990,672	Legacy Mortgage Asset Trust, Series 2018-SL1-A	4.00% #^	02/25/2058	15,068,894
43,103,419	Legacy Mortgage Asset Trust, Series 2019-GS1-A1	4.00% ^§	01/25/2059	44,211,530
41,373,741	Legacy Mortgage Asset Trust, Series 2019-GS2-A1	3.75% ^§	01/25/2059	42,235,266
26,782,871	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% ^§	05/25/2059	26,722,337
190,705,659	Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	0.00% ^	06/25/2058	180,782,290
49,215,537	Legacy Mortgage Asset Trust, Series 2019-SL1-A	4.00% #^	12/28/2054	50,045,242
115,678,132	Legacy Mortgage Asset Trust, Series 2019-SL3-A	3.47% ^§	11/25/2061	114,993,086
2,281,920	Lehman Mortgage Trust, Series 2005-2-3A5	5.50%	12/25/2035	1,776,187
1,964,234	Lehman Mortgage Trust, Series 2005-2-5A5	5.75%	12/25/2035	1,818,930
2,654,695	Lehman Mortgage Trust, Series 2005-3-2A1	6.00%	01/25/2036	2,810,041
226,057	Lehman Mortgage Trust, Series 2005-3-2A3	5.50%	01/25/2036	233,941
1,214,140	Lehman Mortgage Trust, Series 2005-3-2A7	6.00%	01/25/2036	1,301,693
1,325,627	Lehman Mortgage Trust, Series 2006-1-1A1 (1 Month LIBOR USD + 0.75%, 0.75% Floor,	0.0070	01/25/2050	1,501,075
1,323,027	5.50% Cap)	0.93%	02/25/2036	722,833
3,976,880	Lehman Mortgage Trust, Series 2006-1-1A2 (-1 x 1 Month LIBOR USD + 4.75%, 4.75%	0.9370	02/23/2030	122,033
3,970,880	· · · · · · · · · · · · · · · · · · ·	4.570/ I/E I/O	02/25/2026	894,796
4 251 772	Cap)	4.57% I/F I/O	02/25/2036	894,790
4,351,773	Lehman Mortgage Trust, Series 2006-1-3A1 (1 Month LIBOR USD + 0.75%, 0.75% Floor,	0.020/	02/25/2026	2 (42 204
4 2 5 1 5 5 2	5.50% Cap)	0.93%	02/25/2036	3,642,284
4,351,773	Lehman Mortgage Trust, Series 2006-1-3A2 (-1 x 1 Month LIBOR USD + 4.75%, 4.75%			
	Cap)	4.57% I/F I/O	02/25/2036	591,172
2,803,811	Lehman Mortgage Trust, Series 2006-1-3A4	5.50%	02/25/2036	2,729,773
2,834,250	Lehman Mortgage Trust, Series 2006-4-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40%			
	Cap)	5.22% I/F I/O	08/25/2036	562,814
1,801,388	Lehman Mortgage Trust, Series 2006-4-1A4	6.00%	08/25/2036	1,774,688
6,168,746	Lehman Mortgage Trust, Series 2006-5-2A1 (1 Month LIBOR USD + 0.35%, 0.35% Floor,			
	7.50% Cap)	0.53%	09/25/2036	628,369
12,849,430	Lehman Mortgage Trust, Series 2006-5-2A2 (-1 x 1 Month LIBOR USD + 7.15%, 7.15%			
, ,	Cap)	6.97% I/F I/O	09/25/2036	3,871,036
8,388,844	Lehman Mortgage Trust, Series 2006-6-3A9	5.50%	10/25/2036	6,776,246
1,921,926	Lehman Mortgage Trust, Series 2006-6-4A5	6.00%	12/25/2036	1,822,534
3,337,705	Lehman Mortgage Trust, Series 2006-7-2A2 (1 Month LIBOR USD + 0.45%, 0.45% Floor,	0.0070	12/23/2030	1,022,334
3,337,703	7.00% Cap)	0.63%	11/25/2036	724,551
11 027 296		0.0570	11/23/2030	724,331
11,937,386	Lehman Mortgage Trust, Series 2006-7-2A5 (-1 x 1 Month LIBOR USD + 6.55%, 6.55%	6.37% I/F I/O	11/25/2026	4.021.020
2 425 205	Cap)	0.3 / % I/F I/O	11/25/2036	4,031,820
2,435,385	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%,	20.020/ 1/5	01/05/0007	4 405 550
2.667.126	30.68% Cap)	29.83% I/F	01/25/2037	4,405,578
2,667,126	Lehman Mortgage Trust, Series 2006-9-1A5 (1 Month LIBOR USD + 0.60%, 0.60% Floor,	. =		
	5.75% Cap)	0.78%	01/25/2037	1,681,074
7,955,343	Lehman Mortgage Trust, Series 2006-9-1A6 (-1 x 1 Month LIBOR USD + 5.15%, 5.15%			
	Cap)	4.97% I/F I/O	01/25/2037	1,514,035
4,035,598	Lehman Mortgage Trust, Series 2006-9-2A1 (1 Month LIBOR USD + 0.38%, 0.38% Floor,			
	7.00% Cap)	0.56%	01/25/2037	706,595
7,406,563	Lehman Mortgage Trust, Series 2006-9-2A2 (-1 x 1 Month LIBOR USD + 6.62%, 6.62%			
	Cap)	6.44% I/F I/O	01/25/2037	2,325,718
7,264,834	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	4,143,841
2,077,041	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	02/25/2037	1,770,381
2,598,356	Lehman Mortgage Trust, Series 2007-4-2A11 (1 Month LIBOR USD + 0.33%, 0.33% Floor,			-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
_,-,-,	7.00% Cap)	0.51%	05/25/2037	623,533
12,505,341	Lehman Mortgage Trust, Series 2007-4-2A8 (-1 x 1 Month LIBOR USD + 6.67%, 6.67%	0.5170	03/23/2037	023,333
12,303,311	Cap)	6.49% I/F I/O	05/25/2037	4,104,170
878,459	Lehman Mortgage Trust, Series 2007-4-2A9 (1 Month LIBOR USD + 0.33%, 0.33% Floor,	0.47/01/11/10	03/23/2037	4,104,170
878,439	7.00% Cap)	0.51%	05/25/2037	248,063
0.027.027			06/25/2037	
9,927,927	Lehman Mortgage Trust, Series 2007-5-11A1 Lehman Mortgage Trust, Series 2007-5-3A4	5.06% #		7,853,322
642,151		5.00%	12/25/2035	595,085
1,069,668	Lehman Mortgage Trust, Series 2007-5-4A3 (-6 x 1 Month LIBOR USD + 40.08%, 40.08%	20.070/ 7/5	00/25/2026	1.756.006
504.000	Cap)	38.97% I/F	08/25/2036	1,756,806
794,032	Lehman Mortgage Trust, Series 2007-5-7A3	7.50%	10/25/2036	564,830
251,361	Lehman Mortgage Trust, Series 2007-6-1A8	6.00%	07/25/2037	238,777
7,012,304	Lehman Mortgage Trust, Series 2007-9-2A2	6.50%	10/25/2037	3,893,837
4,057,842	Lehman Mortgage Trust, Series 2008-2-1A6	6.00%	03/25/2038	2,427,334
5,035,555	Lehman Trust, Series 2005-4-2A3A	5.00% §	10/25/2035	5,437,382
11,140,256	Lehman Trust, Series 2005-9N-2A1 (12 Month US Treasury Average + 1.06%, 1.06% Floor)	2.56%	02/25/2036	9,968,593
3,746,495	Lehman Trust, Series 2006-17-1A2 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.35%	08/25/2046	4,062,113
10,557,974	Lehman Trust, Series 2006-5-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor)	0.39%	04/25/2036	9,497,417
206,795	Lehman Trust, Series 2006-5-2A4A	5.89%	04/25/2036	206,056
12,105,389	Lehman Trust, Series 2006-GP3-1A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.38%	06/25/2046	11,004,946
10,881,604	Lehman Trust, Series 2007-1-2A1	7.00% #	02/25/2037	10,310,966
17,606,322	Lehman Trust, Series 2007-12N-1A3A (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.38%	07/25/2047	16,154,221
7,486,882	Lehman XS Trust. Series 2005-2-2A3B	5.44%	08/25/2035	7,413,638
11,848,729	Lehman XS Trust, Series 2003-2-2A3B Lehman XS Trust, Series 2006-3-A3 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.48%	03/25/2036	11,231,383
19,200,000	LHOME Mortgage Trust, Series 2019-RTL3-A1	3.87% ^	07/25/2024	19,338,637
86,200,000	LHOME Mortgage Trust, Series 2019-RTL2-A1	3.84% ^		86,540,904
19,200,000	LHOME Mortgage Trust, Series 2019-RTL2-AT LHOME Mortgage Trust, Series 2020-RTL1-AT	3.23% ^	03/25/2024 10/25/2024	19,302,985
34,103,999	Lino Me Mortgage Trust, Series 2020-RTLT-AT Long Beach Mortgage Loan Trust, Series 2006-3-2A3 (1 Month LIBOR USD + 0.18%,	J.4J/0	10/23/2024	17,302,703
34,103,999		0.260/	05/05/0046	15 404 510
5 554 200	0.18% Floor)	0.36%	05/25/2046	15,404,510
5,554,389	Long Beach Mortgage Loan Trust, Series 2006-3-2A4 (1 Month LIBOR USD + 0.27%,	0.450/	0.5/0.5/0.46	2 505 055
	0.27% Floor)	0.45%	05/25/2046	2,597,957
36,212,581	Long Beach Mortgage Loan Trust, Series 2006-6-1A (1 Month LIBOR USD + 0.15%,			
	0.15% Floor)	0.33%	07/25/2036	26,608,081
5,594,209	Luminent Mortgage Trust, Series 2005-1-A1 (1 Month LIBOR USD + 0.26%, 0.26% Floor,			
	11.50% Cap)	0.44%	11/25/2035	5,183,451
3,619,683	MASTR Adjustable Rate Mortgages Trust, Series 2005-2-2A1	3.42% #	03/25/2035	2,793,120
1,373,063	MASTR Adjustable Rate Mortgages Trust, Series 2005-6-5A1	2.95% #	07/25/2035	1,256,064
9,306,236	MASTR Adjustable Rate Mortgages Trust, Series 2007-1-2A1	3.89% #	11/25/2036	10,165,128
1,436,188	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	1,437,775
253,222	MASTR Alternative Loans Trust, Series 2005-5-2A3	5.50%	07/25/2025	253,033
8,776,308	MASTR Alternative Loans Trust, Series 2005-5-213	5.75%	08/25/2035	6,640,612
2,605,236	MASTR Alternative Loans Trust, Series 2005-6-1A5	5.50%	12/25/2035	2,374,146
1,760,602	MASTR Alternative Loans Trust, Series 2006-3-1A2	6.25%	07/25/2036	1,411,808
2,821,956	MASTR Alternative Loans Trust, Series 2000-3-1742 MASTR Alternative Loans Trust, Series 2007-1-1A5	5.75%	10/25/2036	2,716,014
4,639,528	MASTR Alternative Loans Trust, Series 2007-1-1A3 MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	
		0.0070	10/23/2030	2,533,471
3,743,547				
	MASTR Asset Backed Securities Trust, Series 2003-OPT1-M3 (1 Month LIBOR USD +	4 210/	12/25/2022	2 721 (11
0.000.750	4.13%, 2.75% Floor)	4.31%	12/25/2032	3,721,611
9,802,759	4.13%, 2.75% Floor) MASTR Asset Backed Securities Trust, Series 2006-AM2-A3 (1 Month LIBOR USD +			
9,802,759	4.13%, 2.75% Floor)	4.31% 0.35%	12/25/2032 06/25/2036	3,721,611 9,156,164

20,002,007	MASTR Agest Reglad Securities Trust Sovies 2007 HEL A2 (1 Month LIDOR USD 1			
20,883,807	MASTR Asset Backed Securities Trust, Series 2007-HE1-A3 (1 Month LIBOR USD + 0.21%, 0.21% Floor)	0.39%	05/25/2037	19,701,638
2,916,236	MASTR Asset Securitization Trust, Series 2006-1-1A4	5.75%	05/25/2036	2,594,370
2,136,878	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%,		0.6/0.5/0.00	1 004 145
3,166,158	6.00% Floor) MASTR Asset Securitization Trust, Series 2007-1-1A3	6.00% 6.25%	06/25/2036 11/25/2037	1,934,145 2,246,857
21,557,735	MASTR Asset Securitization Trust, Series 2007-1-1AS MASTR Resecuritization Trust, Series 2008-1-A1	6.00% #^	09/27/2037	20,673,536
12,198,295	MASTR Resecuritization Trust, Series 2008-4-A1	6.00% #^	06/27/2036	11,413,413
2,373,049	MASTR Seasoned Securitization Trust, Series 2005-2-1A4	6.00%	10/25/2032	2,474,943
880,489	MASTR Seasoned Securitization Trust, Series 2005-2-2A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.50% Cap)	0.58%	10/25/2032	792,009
16,579,225	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A4 (1 Month LIBOR USD +	0.5070	10/23/2032	772,007
	0.32%, 0.32% Floor, 7.00% Cap)	0.50%	03/25/2037	4,715,160
16,579,225	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A5 (-1 x 1 Month LIBOR USD	6 500/ I/E I/O	02/25/2027	5 422 501
1,185,861	+ 6.68%, 6.68% Cap) Merrill Lynch Mortgage Investors Trust, Series 2006-3-1A	6.50% I/F I/O 3.51% #	03/25/2037 10/25/2036	5,422,501 1,111,678
1,246,252	Merrill Lynch Mortgage Investors Trust, Series 2006-F1-1A2	6.00%	04/25/2036	948,052
107,483,056	Merrill Lynch Mortgage Investors Trust, Series 2007-HE2-A1 (1 Month LIBOR USD +			
22,663,668	0.25%, 0.25% Floor) MFA LLC, Series 2017-NPL1-A1	0.43% 3.35% ^§	02/25/2037 11/25/2047	63,631,904 22,761,875
57,456,745	MFA LLC, Series 2017-NI L1-A1	3.88% ^§	05/25/2048	57,195,454
57,685,117	MFA LLC, Series 2018-NPL2-A1	4.16% ^§	07/25/2048	57,636,910
13,065,594	Morgan Stanley Capital Trust, Series 2006-NC2-M1 (1 Month LIBOR USD + 0.36%, 0.36%	0.740/	00/05/0006	11 100 165
31,785,686	Floor) Morgan Stanley Home Equity Loan Trust, Series 2007-1-A4 (1 Month LIBOR USD +	0.54%	02/25/2036	11,132,465
31,763,060	0.22%, 0.22% Floor)	0.40%	12/25/2036	17,795,471
1,035,274	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A1 (1 Month LIBOR USD + 0.70%,			
2 502 040	0.70% Floor, 5.75% Cap)	0.88%	12/25/2035	779,365
2,593,840 3,823,341	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A6 Morgan Stanley Mortgage Loan Trust, Series 2005-10-2A1	5.75% 5.47% #	12/25/2035 12/25/2035	2,253,991 3,785,162
5,263,003	Morgan Stanley Mortgage Loan Trust, Series 2005-10-2A1 Morgan Stanley Mortgage Loan Trust, Series 2006-11-1A6	6.23%	08/25/2036	1,704,557
8,884,776	Morgan Stanley Mortgage Loan Trust, Series 2006-11-2A1	6.00%	08/25/2036	6,376,755
6,301,818	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A3A	5.65% §	10/25/2046	2,715,823
2,084,176 3,845,105	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A6 Morgan Stanley Mortgage Loan Trust, Series 2006-2-2A3	5.58% § 5.75%	10/25/2046 02/25/2036	764,646 3,929,398
22,063,348	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.00% #	06/25/2036	18,270,647
2,331,775	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A4	6.00%	06/25/2036	1,893,339
2,360,519	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A7	6.00%	06/25/2036	1,916,677
3,333,827	Morgan Stanley Mortgage Loan Trust, Series 2007-13-6A1	6.00% 3.42% #	10/25/2037	2,649,253
7,410,134 3,408,135	Morgan Stanley Mortgage Loan Trust, Series 2007-14AR-2A3 Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A3	5.92% §	10/25/2037 09/25/2046	6,057,931 1,310,367
2,363,719	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A4A	6.08% §	09/25/2046	1,053,257
750,307	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-1A2A	5.62% §	01/25/2047	718,057
6,506,656	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A3S	5.86% §	01/25/2047	3,683,661
3,805,780 7,445,433	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A4S Morgan Stanley Re-Remic Trust, Series 2010-R5-4B	5.96% § 2.95% ^	01/25/2047 06/26/2036	2,154,271 6,488,138
12,248,596	Morgan Stanley Re-Remic Trust, Series 2010-R5-5B	2.20% ^	01/26/2037	10,411,307
17,259,872	Morgan Stanley Re-Remic Trust, Series 2010-R9-3C	6.00% #^	11/26/2036	17,736,659
2,582,850	Morgan Stanley Re-Remic Trust, Series 2011-R1-1A	5.94% #^Þ	02/26/2037	2,543,026
13,691,883 12,393,912	Morgan Stanley Re-Remic Trust, Series 2013-R2-1B New Century Alternative Mortgage Loan Trust, Series 2006-ALT1-AF3	3.40% #^ 6.17% #	10/26/2036 07/25/2036	12,185,879 5,403,088
14,603,898	New Century Alternative Mortgage Loan Trust, Series 2006-ALT1-AF5	5.08%	10/25/2036	5,540,022
12,500,000	New Century Home Equity Loan Trust, Series 2006-1-A2C (1 Month LIBOR USD + 0.28%,			2,2 10,022
	0.28% Floor, 12.50% Cap)	0.46%	05/25/2036	9,060,623
8,037,594	New Residential Mortgage Loan Trust, Series 2014-2A-A3	3.75% #^	05/25/2054	8,648,927
25,965,664 57,939,893	New Residential Mortgage Loan Trust, Series 2015-2A-A1 New Residential Mortgage Loan Trust, Series 2018-FNT1-A	3.75% #^ 3.61% ^	08/25/2055 05/25/2023	28,050,447 57,900,250
19,543,496	New Residential Mortgage Loan Trust, Series 2018-FNT2-A	3.79% ^	07/25/2054	19,133,532
432,615	New York Mortgage Trust, Series 2005-2-A (1 Month LIBOR USD + 0.66%, 0.33% Floor,	0.040/	00/05/0005	40.5.000
125 260	10.50% Cap)	0.84% 4.86%	08/25/2035	405,800 127,807
125,260 14,437,688	Nomura Asset Acceptance Corporation, Series 2005-AP1-2A5 Nomura Asset Acceptance Corporation, Series 2006-AF1-1A2	4.86% 6.16% #	02/25/2035 05/25/2036	5,045,142
2,933,996	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A3	6.41%#	05/25/2036	1,026,327
16,494,358	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% #	01/25/2036	7,397,401
2,787,894	Nomura Asset Acceptance Corporation, Series 2006-AP1-A3	5.65% #	01/25/2036	1,250,067
1,405,821 16,802,256	Nomura Asset Acceptance Corporation, Series 2006-WF1-A2 Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.76% # 5.80% §	06/25/2036 10/25/2036	592,883 6,946,162
2,933,761	Nomura Home Equity Loan, Inc., Series 2007-11-1A1	6.06% §	02/25/2037	1,220,009
14,622,543	Nomura Home Equity Loan, Inc., Series 2007-1-1A3	5.99% §	02/25/2037	6,081,590
5,774,232	Nomura Resecuritization Trust, Series 2014-2R-4A9	4.73% ^	07/26/2036	5,269,159
49,622,017	Nomura Resecuritization Trust, Series 2015-4R-1A14 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.40% ^	03/26/2047	38,879,590
9,309,253	NovaStar Mortgage Funding Trust Series, Series 2006-3-A2C (1 Month LIBOR USD +	U.TU/0	03/20/204/	30,079,390
	0.16%, 0.16% Floor)	0.34%	10/25/2036	6,718,173
20,649,739	NRPL Trust, Series 2018-2A-A1	4.25% ^§	07/25/2067	21,164,770
35,146,673	NRZ Excess Spread-Collateralized Notes, Series 2018-PLS2-A	3.27% ^	02/25/2023	35,361,237
32,687,556 830,701	OBX Trust, Series 2018-1-A2 (1 Month LIBOR USD + 0.65%) Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%,	0.83% ^	06/25/2057	32,353,032
050,701	0.65% Floor)	1.16%	11/25/2034	790,314
7,528,208	Option One Mortgage Loan Trust, Series 2007-1-2A3 (1 Month LIBOR USD + 0.14%,			
70 622 952	0.14% Floor) Option One Mortgage Lean Trust Series 2007 6.1A1 (1 Month LIDOR USD ± 0.10%	0.32%	01/25/2037	4,975,414
79,633,852	Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	0.37%	07/25/2037	69,832,024
102,405,793	OSAT Trust, Series 2020-RPL1-A1	3.07% ^§	12/26/2059	104,456,070
13,000,000	Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49%	Ŭ		
£ 272 00¢	Floor) PLIU Alternative Montages Trust Sovies 2007 1 1 4 1 (1 Month I IDOR USD ± 0 169/	0.67%	09/25/2035	12,371,568
5,272,806	PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap)	0.34%	02/25/2037	4,046,941
14,315,582	PHH Alternative Mortgage Trust, Series 2007-2-2A1	6.00%	05/25/2037	13,824,235
6,679,883	PHH Alternative Mortgage Trust, Series 2007-2-2A2	6.00%	05/25/2037	6,450,613
516,999	PHH Alternative Mortgage Trust, Series 2007-2-3A1 PMT Credit Piels Transfer Trust 2010 2P. Series 2010 2P. A. (1 Month LIDOR LIST)	6.00%	05/25/2037	473,953
123,726,912	PMT Credit Risk Transfer Trust 2019-2R, Series 2019-2R-A (1 Month LIBOR USD + 2.75%, 2.75% Floor)	2.93% ^	05/27/2023	117,076,789
12,594,340	PMT Credit Risk Transfer Trust, Series 2019-1R-A (1 Month LIBOR USD + 2.00%, 2.00%)	2.70/0	03/21/2023	117,070,709
	Floor)	2.18% ^	03/27/2024	12,412,593

41,955,694	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70%			
126,466,186	Floor) PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%, 2.35%)	2.88% ^	10/27/2022	39,951,714
	Floor)	2.53% ^	02/27/2023	122,726,455
186,085,113 25,012,871	PR Mortgage Loan Trust, Series 2014-1-APT Pretium Mortgage Credit Partners LLC, Series 2019-1A-A1	5.91% #^ 4.50% ^§	10/25/2049 01/25/2024	181,737,178 25,369,925
72,661,315	Pretium Mortgage Credit Partners LLC, Series 2019-CFL1-A1	3.72% ^8	01/25/2059	72,773,591
96,667,759 55,386,304	Pretium Mortgage Credit Partners LLC, Series 2019-NPL2-A1 Pretium Mortgage Credit Partners LLC, Series 2019-NPL3-A1	3.84% ^§ 3.10% ^§	12/27/2058 07/27/2059	96,958,662 55,601,668
70,483,536	Pretium Mortgage Credit Partners LLC, Series 2020-CFL1-A1	3.10% ^§	02/27/2060	69,996,988
72,451,710	Pretium Mortgage Credit Partners LLC, Series 2020-NPL1-A1	2.86% ^§	05/27/2059	71,433,908
8,627,601 4,183,720	Prime Mortgage Trust, Series 2006-DR1-2A1 Prime Mortgage Trust, Series 2006-DR1-2A2	5.50% ^ 6.00% ^	05/25/2035 05/25/2035	7,103,926 3,437,972
123,138,050	PRPM LLC, Series 2019-2A-A1	3.97% ^§	04/25/2024	124,156,894
57,115,225 116,551,324	PRPM LLC, Series 2019-3A-A1 PRPM LLC, Series 2019-4A-A1	3.35% ^§ 3.35% ^§	07/25/2024 11/25/2024	57,700,770 117,155,701
104,831,315	PRPM LLC, Series 2019-GS1-A1	3.50% #^	10/25/2024	104,266,766
113,281,962 35,895,830	PRPM LLC, Series 2020-1A-A1 RALI Trust, Series 2007-QA5-1A1	2.98% ^§ 5.46% #	02/25/2025 09/25/2037	113,137,867 29,895,497
18,038,351	RALI Trust, Series 2007-QH7-2A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.48%	08/25/2037	15,823,108
39,917,368 20,411,993	RALI Trust, Series 2007-QS10-A1 RAMP Series Trust, Series 2006-RS3-A4 (1 Month LIBOR USD + 0.30%, 0.30% Floor,	6.50%	09/25/2037	39,043,473
	14.00% Cap)	0.48%	05/25/2036	18,660,442
21,326,730 28,689,700	RBSGC Structured Trust, Series 2008-B-A1 RBSSP Resecuritization Trust, Series 2009-12-20A2	6.00% ^ 3.79% #^	06/25/2037 12/25/2035	20,389,203 26,280,101
7,596,286	RBSSP Resecuritization Trust, Series 2009-12-20A2	3.92% #^	10/25/2035	6,336,643
4,343,750	RBSSP Resecuritization Trust, Series 2010-4-7A2	6.00% ^	07/26/2037	3,407,326
79,750,603 1,134,446	Redwood Funding Trust, Series 2019-1-PT Renaissance Home Equity Loan Trust, Series 2006-1-AF6	4.21% ^§ 5.75% §	09/27/2024 05/25/2036	81,098,069 747,103
10,340,045	Renaissance Home Equity Loan Trust, Series 2006-4-AF4	5.47% §	01/25/2037	5,090,745
20,361,654 8,192,822	Renaissance Home Equity Loan Trust, Series 2006-4-AF5 Renaissance Home Equity Loan Trust, Series 2007-1-AF1	5.69% § 5.74% §	01/25/2037 04/25/2037	10,413,188 3,355,994
5,779,950	Renaissance Home Equity Loan Trust, Series 2007-1-AF1Z	5.35% §	04/25/2037	2,225,306
3,486,895 5,072,268	Renaissance Home Equity Loan Trust, Series 2007-1-AF2 Renaissance Home Equity Loan Trust, Series 2007-1-AF3	5.51% § 5.61% §	04/25/2037 04/25/2037	1,371,243 2,030,772
8,232,817	Renaissance Home Equity Loan Trust, Series 2007-1-AF5	5.91% §	04/25/2037	3,470,485
17,696,892	Renaissance Home Equity Loan Trust, Series 2007-2-AF2	5.68% §	06/25/2037	5,565,727
9,571,061 23,238,141	Renaissance Home Equity Loan Trust, Series 2007-2-AF5 Residential Accredit Loans, Inc., Series 2005-QA11-4A1	6.20% § 4.34% #	06/25/2037 10/25/2035	3,311,903 18,557,503
12,454,117	Residential Accredit Loans, Inc., Series 2005-QA13-2A1	4.46% #	12/25/2035	10,900,878
9,947,430 371,309	Residential Accredit Loans, Inc., Series 2005-QA3-CB1 Residential Accredit Loans, Inc., Series 2005-QS12-A11 (-11 x 1 Month LIBOR USD +	3.99% #	03/25/2035	5,320,715
	51.15%, 51.15% Cap)	49.12% I/F	08/25/2035	925,753
1,382,480 2,771,406	Residential Accredit Loans, Inc., Series 2005-QS13-1A6 Residential Accredit Loans, Inc., Series 2005-QS13-2A1 (1 Month LIBOR USD + 0.70%,	5.50%	09/25/2035	1,305,920
	0.70% Floor, 5.75% Cap)	0.88%	09/25/2035	2,243,194
11,362,765	Residential Accredit Loans, Inc., Series 2005-QS13-2A2 (-1 x 1 Month LIBOR USD + 5.05%, 5.05% Cap)	4.87% I/F I/O	09/25/2035	1,720,643
6,641,501	Residential Accredit Loans, Inc., Series 2005-QS14-2A1	6.00%	09/25/2035	3,916,403
2,315,239 2,748,570	Residential Accredit Loans, Inc., Series 2005-QS15-2A Residential Accredit Loans, Inc., Series 2005-QS15-3A	6.00% 6.00%	10/25/2035 10/25/2035	2,045,416 2,659,910
2,816,761	Residential Accredit Loans, Inc., Series 2005-QS16-A1 (1 Month LIBOR USD + 0.70%,	0.0070	10/23/2033	2,037,710
2,816,274	0.70% Floor, 5.50% Cap) Residential Accredit Loans, Inc., Series 2005-QS16-A2 (-1 x 1 Month LIBOR USD +	0.88%	11/25/2035	2,202,593
2,010,274	4.80%, 4.80% Cap)	4.62% I/F I/O	11/25/2035	414,261
1,442,809 999,792	Residential Accredit Loans, Inc., Series 2005-QS17-A1 Residential Accredit Loans, Inc., Series 2005-QS17-A10	6.00% 6.00%	12/25/2035 12/25/2035	1,408,997
4,181,564	Residential Accredit Loans, Inc., Series 2005-QS17-A10	6.00%	12/25/2035	976,362 4,083,571
2,972,124	Residential Accredit Loans, Inc., Series 2005-QS17-A2 (1 Month LIBOR USD + 0.85%,	1.020/	12/25/2025	2 202 970
2,972,124	0.85% Floor, 6.00% Cap) Residential Accredit Loans, Inc., Series 2005-QS17-A4 (-1 x 1 Month LIBOR USD +	1.03%	12/25/2035	2,303,870
	5.15%, 5.15% Cap)	4.97% I/F I/O	12/25/2035	474,328
2,391,463 1,152,643	Residential Accredit Loans, Inc., Series 2005-QS17-A6 Residential Accredit Loans, Inc., Series 2005-QS5-A3	6.00% 5.70%	12/25/2035 04/25/2035	2,335,420 1,160,938
1,128,323	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	1,096,199
7,425,161 1,616,243	Residential Accredit Loans, Inc., Series 2006-QS11-1A1 Residential Accredit Loans, Inc., Series 2006-QS12-1A1	6.50% 6.50%	08/25/2036 09/25/2036	6,729,300 1,163,627
3,148,437	Residential Accredit Loans, Inc., Series 2006-QS12-2A18	5.75%	09/25/2036	2,998,697
4,728,727 2,178,780	Residential Accredit Loans, Inc., Series 2006-QS14-A18 Residential Accredit Loans, Inc., Series 2006-QS15-A1	6.25% 6.50%	11/25/2036 10/25/2036	4,209,828 2,070,735
972,486	Residential Accredit Loans, Inc., Series 2006-QS16-A10	6.00%	11/25/2036	907,031
3,458,005 1,009,430	Residential Accredit Loans, Inc., Series 2006-QS16-A11	6.00% 6.00%	11/25/2036	3,246,693 941,489
1,009,430	Residential Accredit Loans, Inc., Series 2006-QS16-A7 Residential Accredit Loans, Inc., Series 2006-QS16-A8	6.00%	11/25/2036 11/25/2036	1,017,390
431,653	Residential Accredit Loans, Inc., Series 2006-QS16-A9	6.00%	11/25/2036	402,600
1,994,544 11,080,824	Residential Accredit Loans, Inc., Series 2006-QS17-A4 Residential Accredit Loans, Inc., Series 2006-QS17-A5	6.00% 6.00%	12/25/2036 12/25/2036	1,829,669 10,164,852
1,204,375	Residential Accredit Loans, Inc., Series 2006-QS1-A6 (-8 x 1 Month LIBOR USD +			
7,767,299	42.86%, 42.86% Cap) Residential Accredit Loans, Inc., Series 2006-QS3-1A11	41.44% I/F 6.00%	01/25/2036 03/25/2036	2,651,888 7,614,667
1,807,821	Residential Accredit Loans, Inc., Series 2006-QS4-A8 (-790 x 1 Month LIBOR USD +			
4,801,979	5143.00%, 1.10% Floor, 8.00% Cap) Residential Accredit Loans, Inc., Series 2006-QS5-A3	8.00% I/F 6.00%	04/25/2036 05/25/2036	1,678,972 4,534,271
14,311,704	Residential Accredit Loans, Inc., Series 2006-QS5-A4	6.00%	05/25/2036	13,513,832
2,260,645 3,279,704	Residential Accredit Loans, Inc., Series 2006-QS6-1A16 Residential Accredit Loans, Inc., Series 2006-QS6-1A2	6.00% 6.00%	06/25/2036 06/25/2036	2,077,007 3,013,285
6,572,560	Residential Accredit Loans, Inc., Series 2006-QS8-A1	6.00%	08/25/2036	6,189,224
11,397,778	Residential Accredit Loans, Inc., Series 2006-QS8-A5 (-1 x 1 Month LIBOR USD + 5.55%,	5.37% I/F I/O	08/25/2036	1,879,187
4,051,662	5.55% Cap) Residential Accredit Loans, Inc., Series 2006-QS9-1A6 (-1 x 1 Month LIBOR USD +			
28,831,474	5.30%, 5.30% Cap) Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD + 0.23%,	5.12% I/F I/O	07/25/2036	762,441
	0.23% Floor)	0.41%	06/25/2037	14,222,122
3,911,181 13,174,409	Residential Accredit Loans, Inc., Series 2007-QS11-A1 Residential Accredit Loans, Inc., Series 2007-QS1-1A2 (-1 x 1 Month LIBOR USD +	7.00%	10/25/2037	3,465,167
13,177,707	5.45%, 5.45% Cap)	5.27% I/F I/O	01/25/2037	2,661,319

1,326,144	Residential Accredit Loans, Inc., Series 2007-QS1-1A4	6.00%	01/25/2037	1,194,720
3,232,748	Residential Accredit Loans, Inc., Series 2007-QS1-2A10	6.00%	01/25/2037	2,954,317
4,887,334	Residential Accredit Loans, Inc., Series 2007-QS2-A6	6.25%	01/25/2037	4,306,767
21,920,582 3,495,373	Residential Accredit Loans, Inc., Series 2007-QS3-A1 Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.50% 6.25%	02/25/2037 02/25/2037	20,574,095 3,233,187
5,826,632	Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS4-3A3	6.00%	03/25/2037	5,318,509
2,518,144	Residential Accredit Loans, Inc., Series 2007-QS5-513	5.50%	03/25/2037	2,293,079
1,038,837	Residential Accredit Loans, Inc., Series 2007-QS5-A5 (1 Month LIBOR USD + 0.30%,	212070	00/20/2007	2,2,5,0,7
-,,	0.30% Floor, 7.00% Cap)	0.48%	03/25/2037	745,268
3,450,215	Residential Accredit Loans, Inc., Series 2007-QS5-A8 (-1 x 1 Month LIBOR USD + 6.70%,			
	6.70% Cap)	6.52% I/F I/O	03/25/2037	740,974
2,758,324	Residential Accredit Loans, Inc., Series 2007-QS6-A102	5.75%	04/25/2037	2,565,878
886,882	Residential Accredit Loans, Inc., Series 2007-QS6-A13 (-8 x 1 Month LIBOR USD +			
2 0 4 0 7 0 4	55.00%, 55.00% Cap)	53.46% I/F	04/25/2037	1,745,897
3,949,704 6,294,608	Residential Accredit Loans, Inc., Series 2007-QS6-A45	5.75%	04/25/2037	3,674,099
434,749	Residential Accredit Loans, Inc., Series 2007-QS6-A6 Residential Accredit Loans, Inc., Series 2007-QS6-A77 (-8 x 1 Month LIBOR USD +	6.25%	04/25/2037	6,025,682
7,777	55.83%, 55.83% Cap)	54.30% I/F	04/25/2037	866,948
6,706,938	Residential Accredit Loans, Inc., Series 2007-QS7-2A1	6.75%	06/25/2037	4,232,406
22,408,139	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	20,309,418
2,641,155	Residential Asset Mortgage Products, Inc., Series 2004-RS7-A3	3.85% #	07/25/2034	2,420,166
1,913,575	Residential Asset Mortgage Products, Inc., Series 2005-RS1-AI5	5.91%	01/25/2035	1,955,389
19,808,445	Residential Asset Mortgage Products, Inc., Series 2006-RS2-A3A (1 Month LIBOR USD +			
502 602	0.30%, 0.30% Floor, 14.00% Cap)	0.48%	03/25/2036	19,126,124
793,603	Residential Asset Mortgage Products, Inc., Series 2006-RZ3-A3 (1 Month LIBOR USD +	0.470/	09/25/2026	704 722
5,512,092	0.29%, 0.29% Floor, 14.00% Cap) Residential Asset Mortgage Products, Inc., Series 2006-RZ5-A3 (1 Month LIBOR USD +	0.47%	08/25/2036	794,733
3,312,092	0.25%, 0.25% Floor, 14.00% Cap)	0.43%	08/25/2046	5,470,538
1,636,407	Residential Asset Securities Corporation, Series 2006-EMX5-A3 (1 Month LIBOR USD +	J. TJ / U	0012212040	٥,٠٠١ ټ, د
1,030,407	0.16%, 0.16% Floor, 14.00% Cap)	0.34%	07/25/2036	1,609,316
24,674,218	Residential Asset Securities Corporation, Series 2007-EMX1-A13 (1 Month LIBOR USD +	-		-,,
	0.20%, 0.20% Floor, 14.00% Cap)	0.38%	01/25/2037	21,994,699
10,768,035	Residential Asset Securities Corporation, Series 2007-KS3-AI3 (1 Month LIBOR USD +			
	0.25%, 0.25% Floor, 14.00% Cap)	0.43%	04/25/2037	10,674,932
5,307,061	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	3,789,430
2,400,795	Residential Asset Securitization Trust, Series 2005-A12-A7 (-1 x 1 Month LIBOR USD +	4.000/ 1/5 1/0	11/05/0005	504.001
2 166 600	5.00%, 5.00% Cap)	4.82% I/F I/O	11/25/2035	504,801
2,166,690	Residential Asset Securitization Trust, Series 2005-A12-A8 (1 Month LIBOR USD + 0.55%, 0.55% Floor, 5.50% Cap)	0.73%	11/25/2035	1,208,361
18,864,593	Residential Asset Securitization Trust, Series 2005-A13-2A1	5.50%	10/25/2035	12,120,327
3,088,001	Residential Asset Securitization Trust, Series 2005-A15-2A1 Residential Asset Securitization Trust, Series 2005-A15-1A7	6.00%	02/25/2036	3,162,962
8,908,263	Residential Asset Securitization Trust, Series 2005-A15-5A3	5.75%	02/25/2036	5,614,599
9,457,223	Residential Asset Securitization Trust, Series 2005-A16-A1	5.00%	02/25/2036	5,946,910
1,658,547	Residential Asset Securitization Trust, Series 2005-A7-A3	5.50%	06/25/2035	1,350,617
4,086,891	Residential Asset Securitization Trust, Series 2005-A8CB-A11	6.00%	07/25/2035	3,638,820
4,107,014	Residential Asset Securitization Trust, Series 2005-A8CB-A2 (-1 x 1 Month LIBOR USD +			
	5.00%, 5.00% Cap)	4.82% I/F I/O	07/25/2035	708,957
5,314,967	Residential Asset Securitization Trust, Series 2006-A10-A5	6.50%	09/25/2036	3,258,647
769,510	Residential Asset Securitization Trust, Series 2006-A1-1A3	6.00%	04/25/2036	551,438
7,682,345 7,600,155	Residential Asset Securitization Trust, Series 2006-A12-A1 Residential Asset Securitization Trust, Series 2006-A13-A1	6.25% 6.25%	11/25/2036	4,647,097 4,079,660
12,774,937	Residential Asset Securitization Trust, Series 2006-A13-A1 Residential Asset Securitization Trust, Series 2006-A1-3A2	6.00%	12/25/2036 04/25/2036	9,417,823
14,502,728	Residential Asset Securitization Trust, Series 2006-A14C-2A6 (1 Month LIBOR USD +	0.0070	04/23/2030	9,417,623
14,302,728	0.45%, 0.45% Floor, 7.00% Cap)	0.63%	12/25/2036	1,526,541
32,005,346	Residential Asset Securitization Trust, Series 2006-A14C-2A7 (-1 x 1 Month LIBOR USD +	0.0570	12/20/2000	1,020,011
- , ,	6.55%, 6.55% Cap)	6.37% I/F I/O	12/25/2036	10,158,823
6,410,730	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	4,236,280
4,443,832	Residential Asset Securitization Trust, Series 2006-A2-A4	6.00%	01/25/2046	2,874,840
454,478	Residential Asset Securitization Trust, Series 2006-A4-2A5	6.00%	05/25/2036	442,674
3,461,011	Residential Asset Securitization Trust, Series 2006-A4-2A9	6.00%	05/25/2036	3,371,117
3,313,421	Residential Asset Securitization Trust, Series 2006-A8-1A1	6.00%	08/25/2036	2,747,331
5,392,960	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	27.66% I/FÞ	01/25/2046	7,208,370
26,188,120	Residential Asset Securitization Trust, Series 2007-A2-1A2	6.00%	04/25/2037	20,986,918
879,939	Residential Asset Securitization Trust, Series 2007-A3-1A2 (-8 x 1 Month LIBOR USD +	0.0070	04/23/2037	20,700,710
0,7,737	46.38%, 46.38% Cap)	44.97% I/F	04/25/2037	2,471,289
22,832,169	Residential Asset Securitization Trust, Series 2007-A5-1A4 (-1 x 1 Month LIBOR USD +			
	6.10%, 6.10% Cap)	5.92% I/F I/O	05/25/2037	5,516,117
5,877,332	Residential Asset Securitization Trust, Series 2007-A5-1A6 (1 Month LIBOR USD + 0.40%,	0.500/	05/05/0005	440 500
5 422 072	0.40% Floor, 6.50% Cap)	0.58%	05/25/2037	442,769
5,433,873 2,381,389	Residential Asset Securitization Trust, Series 2007-A5-2A3 Residential Asset Securitization Trust, Series 2007-A5-2A5	6.00% 6.00%	05/25/2037 05/25/2037	4,396,436 1,926,733
2,381,389 9,802,173	Residential Asset Securitization Trust, Series 2007-A5-2A5 Residential Asset Securitization Trust, Series 2007-A6-1A2	6.00%	05/25/2037	7,936,980
8,194,711	Residential Asset Securitization Trust, Series 2007-A7-A1	6.00%	07/25/2037	4,731,810
36,045,604	Residential Asset Securitization Trust, Series 2007-A7-A2	6.00%	07/25/2037	20,813,539
15,971,047	Residential Asset Securitization Trust, Series 2007-A7-A6	6.00%	07/25/2037	9,222,040
7,073,706	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A1	6.00%	10/25/2036	6,539,411
12,476,618	Residential Funding Mortgage Securities Trust, Series 2006-S11-A1	6.00%	11/25/2036	12,081,773
2,294,572	Residential Funding Mortgage Securities Trust, Series 2006-S5-A12	6.00%	06/25/2036	2,227,120
157,096	Residential Funding Mortgage Securities Trust, Series 2006-S5-A15	6.00%	06/25/2036	152,478
3,931,343 5,232,411	Residential Funding Mortgage Securities Trust, Series 2006-S9-A1 Residential Funding Mortgage Securities Trust, Series 2007-S1-A7	6.25% 6.00%	09/25/2036 01/25/2037	3,810,842 5,071,654
2,698,604	Residential Funding Mortgage Securities Trust, Series 2007-51-A7 Residential Funding Mortgage Securities Trust, Series 2007-S2-A1	6.00%	02/25/2037	2,543,113
3,040,274	Residential Funding Mortgage Securities Trust, Series 2007-32-A1 Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	2,865,097
5,675,844	Residential Funding Mortgage Securities Trust, Series 2007-82-44 Residential Funding Mortgage Securities Trust, Series 2007-82-A5	6.00%	02/25/2037	5,348,808
886,945	Residential Funding Mortgage Securities Trust, Series 2007-S2-A9	6.00%	02/25/2037	835,840
2,445,232	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	2,190,136
2,867,215	Residential Funding Mortgage Securities Trust, Series 2007-S4-A1	6.00%	04/25/2037	2,704,931
1,605,725	Residential Funding Mortgage Securities Trust, Series 2007-S4-A2	6.00%	04/25/2037	1,523,295
18,392,269	Residential Funding Mortgage Securities Trust, Series 2007-S5-A1	6.00%	05/25/2037	18,550,181
5,330,152 2,663,855	Residential Funding Mortgage Securities Trust, Series 2007-S5-A8 Residential Funding Mortgage Securities Trust, Series 2007-S6-2A4	6.00%	05/25/2037	5,386,160 2,561,496
2,063,855 14,106,519	Residential Funding Mortgage Securities Trust, Series 2007-S6-2A4 Residential Funding Mortgage Securities Trust, Series 2007-S7-A20	6.00% 6.00%	06/25/2037 07/25/2037	13,051,826
7,388,669	Residential Funding Mortgage Securities Trust, Series 2007-S7-A20 Residential Funding Mortgage Securities Trust, Series 2007-S8-1A1	6.00%	09/25/2037	6,549,989
610,771	Residential Funding Mortgage Securities Trust, Series 2007-58-174	5.31% #	02/25/2037	482,042
5,335,967	Residential Funding Mortgage Securities Trust, Series 2007-SA2-2A1	4.32% #	04/25/2037	4,695,845
y y				, ,,-,-

11,960,954	RMAT LLC, Series 2015-PR2-A1	9.85% ^	11/25/2035	11,907,683
38,763,077	RSFR, Series 2020-1-PT	4.21% ^§	02/17/2025	34,495,843
28,307,205	Saxon Asset Securities Trust, Series 2006-3-A3 (1 Month LIBOR USD + 0.17%, 0.17%	0.250/	10/05/0046	27 (11 200
272 201 002	Floor, 12.25% Cap)	0.35%	10/25/2046	27,611,309
273,201,902	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	2.36% #^ 2.20% #^	02/25/2054 12/26/2059	245,191,249
51,736,749 65,882,002	Securitized Mortgage Asset Loan Trust, Series 2015-2-PC Securitized Mortgage Asset Loan Trust, Series 2015-3-PC	3.03% #^	10/25/2044	46,921,325 63,274,155
130,451	Sequoia Mortgage Trust, Series 2003-4-2A1 (1 Month LIBOR USD + 0.35%, 0.35% Floor,	3.037011	10/23/2044	05,274,155
130, 131	11.50% Cap)	0.54%	07/20/2033	122,167
11,477,240	SG Mortgage Securities Trust, Series 2006-FRE1-A1A (1 Month LIBOR USD + 0.17%,	0.0170	07/20/2000	122,107
	0.17% Floor)	0.35%	02/25/2036	10,960,411
19,009,931	Soundview Home Loan Trust, Series 2007-NS1-A3 (1 Month LIBOR USD + 0.20%, 0.20%			
	Floor)	0.38%	01/25/2037	18,577,666
4,607,047	Soundview Home Loan Trust, Series 2007-OPT1-2A2 (1 Month LIBOR USD + 0.15%,	0.220/	0.6/0.5/0.005	2 460 202
9.461.272	0.15% Floor)	0.33%	06/25/2037	3,469,283
8,461,373	Soundview Home Loan Trust, Series 2007-OPT3-1A1 (1 Month LIBOR USD + 0.17%, 0.17% Floor)	0.35%	08/25/2037	7,387,880
25,527,941	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD + 1.00%,	0.5570	06/23/2037	7,367,660
25,527,541	1.00% Floor)	1.18%	09/25/2037	19,863,179
46,450,655	Soundview Home Loan Trust, Series 2007-WM1W-2A1 (1 Month LIBOR USD + 1.80%,	1.1070	07/23/2037	19,005,179
10,100,000	1.80% Floor)	0.38%	02/25/2037	36,933,088
9,826,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH1-M1	3.22% #^	01/28/2050	9,302,554
105,262,725	Stanwich Mortgage Loan Company, Series 2019-NPB1-A1	3.38% ^§	08/15/2024	106,203,342
68,549,961	Stanwich Mortgage Loan Company, Series 2019-RPL1-A	3.72% ^§	03/15/2049	69,455,828
5,478,981	STARM Mortgage Loan Trust, Series 2007-2-1A1	3.67% #	04/25/2037	3,376,848
2,293,921	STARM Mortgage Loan Trust, Series 2007-3-1A1	3.80% #	06/25/2037	1,906,042
1,761,194	Structured Adjustable Rate Mortgage Loan Trust, Series 2004-12-8A	3.78% #	09/25/2034	1,688,335
3,383,555	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	4.03% #	12/25/2035	3,162,880
3,759,823 1,870,018	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-12-2A1 Structured Adjustable Rate Mortgage Loan Trust, Series 2006-1-8A1	4.00% # 3.77% #	01/25/2037 02/25/2036	3,326,530 1,348,431
6,206,204	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-8-4A4	4.33% #	09/25/2036	5,725,878
12,119,269	Structured Adjustable Rate Mortgage Loan Trust, Series 2007-7-1A1 (1 Month LIBOR USD	π.55/0 π	07/23/2030	3,723,676
12,117,209	+ 0.30%, 0.30% Floor)	0.48%	08/25/2037	11,239,702
98,416,766	Structured Asset Investment Loan Trust, Series 2006-3-A1 (1 Month LIBOR USD + 0.16%,	01.1070	00/20/2007	11,235,702
, ., .,	0.16% Floor)	0.34%	06/25/2036	72,655,528
15,146,143	Structured Asset Mortgage Investments Trust, Series 2006-AR3-12A2 (1 Month LIBOR			. ,,.
	USD + 0.20%, 0.20% Floor, 10.50% Cap)	0.38%	05/25/2036	14,356,081
96,102,939	Structured Asset Securities Corporation Mortgage Loan Trust, Series 2006-BC4-A1 (1			
	Month LIBOR USD + 0.16%, 0.16% Floor)	0.34%	12/25/2036	68,727,776
1,851,792	Structured Asset Securities Corporation, Series 2003-24A-1A3	3.74% #	07/25/2033	1,799,785
10,914,138	Structured Asset Securities Corporation, Series 2005-5-3A1	6.00%	04/25/2035	8,749,400
31,198,619	Structured Asset Securities Corporation, Series 2006-BC4-A4 (1 Month LIBOR USD +	0.250/	10/05/0006	20.062.470
77 (50 (91	0.17%, 0.17% Floor)	0.35%	12/25/2036	30,063,479
77,659,681	Structured Asset Securities Corporation, Series 2007-4-1A3 (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	6.07% ^I/F I/OÞ	03/28/2045	14,806,090
21,343,982	Structured Asset Securities Corporation, Series 2007-RF1-1A (1 Month LIBOR USD +	0.0770 TF I/OP	03/28/2043	14,000,090
21,545,762	0.19%, 0.19% Floor)	0.37% ^	03/25/2037	16,708,370
458,621	Suntrust Alternative Loan Trust, Series 2005-1F-2A3	5.75%	12/25/2035	451,397
762,623	Suntrust Alternative Loan Trust, Series 2006-1F-1A3	6.00%	04/25/2036	618,897
297,138	Thornburg Mortgage Securities Trust, Series 2003-6-A2 (1 Month LIBOR USD + 0.50%,			
	0.50% Floor, 11.50% Cap)	0.68%	12/25/2033	288,407
4,328,361	Thornburg Mortgage Securities Trust, Series 2004-4-5A	3.45% #	12/25/2044	4,076,435
12,697,538	Thornburg Mortgage Securities Trust, Series 2007-1-A1 (12 Month LIBOR USD + 1.30%,			
2 (50 (00	0.11% Floor, 10.75% Cap)	1.87%	03/25/2037	11,766,402
2,679,698	Thornburg Mortgage Securities Trust, Series 2007-1-A2A (12 Month LIBOR USD + 1.30%,	1.070/	02/25/2027	2 241 720
65,000,000	0.11% Floor, 10.75% Cap)	1.87%	03/25/2037 03/25/2022	2,341,720
65,000,000 70,000,000	Toorak Mortgage Corporation Ltd., Series 2019-1-A1 Toorak Mortgage Corporation Ltd., Series 2019-2-A1	4.46% ^§ 3.72% §	09/25/2022	65,323,830 70,004,788
1,176,447	Towd Point Mortgage Trust, Series 2015-1-AES	3.00% #^	10/25/2053	1,182,070
2,346,517	Towd Point Mortgage Trust, Series 2015-2-1A12	2.75% #^	11/25/2060	2,375,359
96,121,186	Towd Point Mortgage Trust, Series 2019-1-A1	3.75% #^	03/25/2058	103,593,551
5,000,000	Tricon American Homes Trust, Series 2019-SFR1-E	3.40% ^	03/17/2038	4,972,658
20,800,000	TVC Mortgage Trust, Series 2020-RTL1-A1	3.47% ^	09/25/2024	20,685,904
33,023,448	VCAT LLC, Series 2019-NPL2-A1	3.57% ^§	11/25/2049	32,841,664
24,863,361	Velocity Commercial Capital Loan Trust, Series 2017-2-AFX	3.07% #^	11/25/2047	24,748,766
27,438,187	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% #^	10/26/2048	28,085,432
69,650,114	Velocity Commercial Capital Loan Trust, Series 2019-1-A	3.76% #^	03/25/2049	70,151,553
4,961,588	Velocity Commercial Capital Loan Trust, Series 2019-1-M4	4.61% #^	03/25/2049	4,529,542
25,028,011 9,054,342	Velocity Commercial Capital Loan Trust, Series 2019-2-A	3.13% #^ 3.26% #^	07/25/2049 07/25/2049	24,787,019
3,231,611	Velocity Commercial Capital Loan Trust, Series 2019-2-M1 Velocity Commercial Capital Loan Trust, Series 2020-1-M4	3.26% #^ 3.54% #^	02/25/2050	8,781,231 2,874,065
14,867,387	Vericrest Opportunity Loan Trust, Series 2019-NPL4-A1A	3.35% ^§	08/25/2049	14,944,609
45,884,328	Vericrest Opportunity Loan Trust, Series 2019-NPL5-A1A Vericrest Opportunity Loan Trust, Series 2019-NPL5-A1A	3.35% ^§	09/25/2049	46,130,342
42,506,954	Vericrest Opportunity Loan Trust, Series 2019-NPL8-A1A	3.28% ^8	11/25/2049	42,671,991
92,900,658	Vericrest Opportunity Loan Trust, Series 2020-NPL2-A1A	2.98% ^§	02/25/2050	92,266,305
31,158,923	Vericrest Opportunity Loan Trust, Series 2020-NPL5-A1A	2.98% ^§	03/25/2050	31,070,432
25,806,683	VOLT LLC, Series 2019-NP10-A1A	3.43% ^§	12/27/2049	25,866,927
177,104,388	VOLT LLC, Series 2019-NPL6-A1A	3.23% ^§	10/25/2049	176,722,285
103,668,949	VOLT LLC, Series 2019-NPL9-A1A	3.33% ^§	11/26/2049	104,005,686
43,394,317	VOLT LLC, Series 2020-NPL1-A1A	3.23% ^§	01/25/2050	43,179,706
85,500,884 10,082,748	VOLT LLC, Series 2020-NPL3-A1A WaMu Asset-Backed Certificates Trust Series 2007-HF1-2A2 (1 Month LIBOR LISD +	2.98% ^§	02/25/2050	85,143,499
10,082,748	WaMu Asset-Backed Certificates Trust, Series 2007-HE1-2A2 (1 Month LIBOR USD + 0.11%, 0.11% Floor)	0.29%	01/25/2037	5,910,155
16,070,154	WaMu Asset-Backed Certificates Trust, Series 2007-HE4-1A (1 Month LIBOR USD +	U.27/0	01/23/203/	5,710,155
10,070,134	0.17%, 0.17% Floor)	0.35%	07/25/2047	12,567,845
5,632,545	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-1-2A	6.00%	03/25/2035	5,575,271
1,675,376	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-4-5A1	5.50%	06/25/2035	1,544,860
	Washington Watau Wortgage Lass Throagh Certificates, Beries 2005 1 5711			, , ,
698,626	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB12 (-11 x 1			
698,626	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB12 (-11 x 1 Month LIBOR USD + 50.60%, 50.60% Cap)	48.57% I/F	07/25/2035	1,671,121
	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB12 (-11 x 1 Month LIBOR USD + 50.60%, 50.60% Cap) Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB6 (1 Month			
698,626 2,262,323	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB12 (-11 x 1 Month LIBOR USD + 50.60%, 50.60% Cap) Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB6 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 7.50% Cap)	0.78%	07/25/2035	1,934,429
698,626 2,262,323 593,151	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB12 (-11 x 1 Month LIBOR USD + 50.60%, 50.60% Cap) Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB6 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 7.50% Cap) Washington Mutual Mortgage Pass-Through Certificates, Series 2005-6-2A7			
698,626 2,262,323	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB12 (-11 x 1 Month LIBOR USD + 50.60%, 50.60% Cap) Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB6 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 7.50% Cap) Washington Mutual Mortgage Pass-Through Certificates, Series 2005-6-2A7 Washington Mutual Mortgage Pass-Through Certificates, Series 2005-7-2CB6 (1 Month	0.78% 5.50%	07/25/2035 08/25/2035	1,934,429 576,984
698,626 2,262,323 593,151 8,504,332	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB12 (-11 x 1 Month LIBOR USD + 50.60%, 50.60% Cap) Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB6 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 7.50% Cap) Washington Mutual Mortgage Pass-Through Certificates, Series 2005-6-2A7 Washington Mutual Mortgage Pass-Through Certificates, Series 2005-7-2CB6 (1 Month LIBOR USD + 1.45%, 1.45% Floor, 6.00% Cap)	0.78%	07/25/2035	1,934,429
698,626 2,262,323 593,151	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB12 (-11 x 1 Month LIBOR USD + 50.60%, 50.60% Cap) Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB6 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 7.50% Cap) Washington Mutual Mortgage Pass-Through Certificates, Series 2005-6-2A7 Washington Mutual Mortgage Pass-Through Certificates, Series 2005-7-2CB6 (1 Month	0.78% 5.50%	07/25/2035 08/25/2035	1,934,429 576,984

3,403,953	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-7-3CB	6.50%	08/25/2035	3,159,165
9,081,699	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-8-1A2	5.50%	10/25/2035	9,032,378
7,451,595	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-9-2A2	5.50%	11/25/2035	7,508,029
1,999,964	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-9-CX	5.50% I/O	11/25/2035	372,519
2,704,240	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A1	5.75%	02/25/2036	2,504,174
1,369,153	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A2	5.75%	02/25/2036	1,258,233
1,162,962	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A7	5.75%	02/25/2036	1,078,253
3,309,741	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-3-3CB4	6.00%	04/25/2036	3,123,605
1,916,346	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-1A8	5.75%	07/25/2036	1,749,538
3,617,482	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-2CB1	6.00%	07/25/2036	3,164,264
6,570,869	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-2CB6	6.00%	07/25/2036	5,747,636
15,503,726	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-3A3	6.22% §	07/25/2036	6,034,982
6,460,780	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-3A5	6.45% §	07/25/2036	2,513,725
9,486,495	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-8-A4	4.27% §	10/25/2036	5,028,871
3,363,187	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-9-A7	4.58%	10/25/2036	1,521,119
6,553,846	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR10-1A1	3.71% #	09/25/2036	6,049,580
5,955,593		5.717011	07/23/2030	0,042,500
3,933,393	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR10-A1 (1 Month	0.200/	12/25/2026	2.047.120
	LIBOR USD + 0.10%, 0.10% Floor)	0.28%	12/25/2036	3,947,129
10,724,423	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR15-1A (12 Month			
	US Treasury Average + 0.84%, 0.84% Floor)	2.34%	11/25/2046	9,424,050
7,831,270	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR4-2A (12 Month			
1,022,0	US Treasury Average + 0.95%, 0.95% Floor)	2.45%	06/25/2046	6,203,506
6,768,060		2.7370	00/23/2040	0,203,500
0,708,000	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR5-4A (12 Month	2 400/	06/05/0046	5 (10 45)
0.00.000	US Treasury Average + 0.99%, 0.99% Floor)	2.49%	06/25/2046	5,612,456
839,859	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR6-2A3	3.57% #	08/25/2036	739,863
10,733,811	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-2-1A6	6.00%	04/25/2037	9,581,712
4,792,463	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-3-A2	6.00%	04/25/2037	4,571,152
6,528,684	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-3-A3	6.00%	04/25/2037	6,227,532
4,766,051	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-4-1A1	5.50%	06/25/2037	4,835,473
290,570	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A11 (-6 x 1 Month			
	LIBOR USD + 39.48%, 39.48% Cap)	38.37% I/F	06/25/2037	652,778
7,264,259	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A6	6.00%	06/25/2037	7,439,595
9,555,564	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-HY3-4A1	3.60% #	03/25/2037	9,243,231
11,940,038	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-HY5-1A1	3.21%#	05/25/2037	11,028,548
8,706,949	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-OC1-A2 (1 Month			
~,, ~~,, .>	LIBOR USD + 0.12%, 0.12% Floor)	0.30%	01/25/2047	7,751,257
1,000,004				
1,088,284	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A10	6.00%	03/25/2037	1,073,914
4,778,413	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A3	6.00%	03/25/2037	4,715,319
4,120,037	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A5	6.00%	03/25/2037	4,065,637
6,752,534	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A6	6.00%	03/25/2037	6,663,375
26,130,734	Wells Fargo Alternative Loan Trust, Series 2007-PA2-1A1	6.00%	06/25/2037	26,620,147
		0.0070	00/23/2037	20,020,147
4,182,313	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A1 (1 Month LIBOR USD + 0.35%,	0.520/	06/05/0005	2 551 122
	0.35% Floor, 7.00% Cap)	0.53%	06/25/2037	3,551,132
6,161,195	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A2 (-1 x 1 Month LIBOR USD +			
	6.65%, 6.65% Cap)	6.47% I/F I/O	06/25/2037	986,373
392,517	Wells Fargo Alternative Loan Trust, Series 2007-PA3-1A4	5.75%	07/25/2037	370,609
8,247,271	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A1	6.00%	07/25/2037	8,147,708
3,276,694	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A4	6.00%	07/25/2037	3,237,137
7,373,674	Wells Fargo Alternative Loan Trust, Series 2007-PA3-3A1	6.25%	07/25/2037	7,223,544
46,971,986	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	45,978,035
9,316,291	Wells Fargo Alternative Loan Trust, Series 2007-PA6-A1	4.39% #	12/28/2037	8,781,966
4,008,038	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR12-1A1	4.33% #	09/25/2036	3,790,769
1,465,632	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR13-A2	4.64% #	09/25/2036	1,357,886
1,975,396	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR4-2A1	4.02% #	04/25/2036	1,883,575
2,951,105	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	2,966,705
205,244	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A32	5.75%	06/25/2037	205,474
6,645,671	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A34	6.00%	06/25/2037	6,680,801
1,799,972	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A36	6.00%	06/25/2037	1,809,487
612,142	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A43 (1 Month LIBOR USD +			
- /	0.50%, 0.50% Floor, 7.00% Cap)	0.68%	06/25/2037	502,990
1 (72 259	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A49	6.00%	06/25/2037	1,681,199
1,672,358		0.0076	00/23/2037	1,061,199
707,988	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A8 (1 Month LIBOR USD +	0.6007	0.6/0.5/2.025	-01-1
	0.50%, 0.50% Floor, 7.00% Cap)	0.68%	06/25/2037	581,745
319,386	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A9 (-6 x 1 Month LIBOR			
217,230	USD + 39.00%, 39.00% Cap)	37.89% I/F	06/25/2037	570,847
27,587,148	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR9-A1	4.38% #	12/28/2037	25,886,505
		T.3070#	12/20/203/	
Total Non-Agency Reside	ential Collateralized Mortgage Obligations (Cost \$14,166,738,305)			13,698,174,025
US Government and Age	ency Mortgage Backed Obligations - 44.7%			
5,248,472	Federal Home Loan Mortgage Corporation, Pool C03490	4.50%	08/01/2040	5,838,378
34,725,956	Federal Home Loan Mortgage Corporation, Pool C91388	3.50%	02/01/2032	37,167,649
18,426,445	Federal Home Loan Mortgage Corporation, Pool C91403	3.50%	03/01/2032	19,728,274
18,045,456	Federal Home Loan Mortgage Corporation, Pool C91413	3.50%	12/01/2031	19,316,527
9,049,993	Federal Home Loan Mortgage Corporation, Pool C91417	3.50%	01/01/2032	9,689,324
37,710,960	Federal Home Loan Mortgage Corporation, Pool C91447	3.50%	05/01/2032	40,373,305
43,947,336	Federal Home Loan Mortgage Corporation, Pool C91594	3.00%	01/01/2032	46,867,674
12,974,123	Federal Home Loan Mortgage Corporation, Pool C91596	3.00%	02/01/2033	13,837,394
6,729,858	Federal Home Loan Mortgage Corporation, Pool D98901	3.50%	01/01/2032	7,202,016
17,862,459	Federal Home Loan Mortgage Corporation, Pool D98923	3.50%	01/01/2032	19,115,768
17,380,272	Federal Home Loan Mortgage Corporation, Pool D99724	3.00%	11/01/2032	18,535,995
13,854,034	Federal Home Loan Mortgage Corporation, Pool G01840	5.00%	07/01/2035	15,910,583
2,808,797	Federal Home Loan Mortgage Corporation, Pool G04817	5.00%	09/01/2038	3,222,620
13,611,786	Federal Home Loan Mortgage Corporation, Pool G07801	4.00%	10/01/2044	14,933,518
27,236,366	Federal Home Loan Mortgage Corporation, Pool G07862	4.00%	01/01/2044	29,928,041
31,816,216	Federal Home Loan Mortgage Corporation, Pool G07905	4.00%	01/01/2042	34,949,438
57,914,639	Federal Home Loan Mortgage Corporation, Pool G08534	3.00%	06/01/2043	62,095,077
18,692,656	Federal Home Loan Mortgage Corporation, Pool G08537	3.00%	07/01/2043	20,039,140
42,842,969	Federal Home Loan Mortgage Corporation, Pool G08614	3.00%	11/01/2044	45,693,356
49,834,251	Federal Home Loan Mortgage Corporation, Pool G08619	3.00%		53,057,879
	rederationic Loan Mortgage Corporation, Pool Google		12/01/2044	
66,577,262	Federal Home Loan Mortgage Corporation, Pool G08622	3.00%	01/01/2045	70,861,784
125,937,929	Federal Home Loan Mortgage Corporation, Pool G08626	3.00%	02/01/2045	134,060,938
68,086,581	Federal Home Loan Mortgage Corporation, Pool G08631	3.00%	03/01/2045	72,464,250
178,412,614	Federal Home Loan Mortgage Corporation, Pool G08635	3.00%	04/01/2045	189,704,275
52,929,449				
	Federal Home Loan Mortgage Corporation, Pool G08640	3.00%	05/01/2045	56,263,353
278,232,225	Federal Home Loan Mortgage Corporation, Pool G08648	3.00%	06/01/2045	295,645,789

29,670,162	Federal Home Loan Mortgage Corporation, Pool G08658	3.00%	08/01/2045	31,501,380
35,441,490	Federal Home Loan Mortgage Corporation, Pool G08670	3.00%	10/01/2045	37,606,206
418,270,718	Federal Home Loan Mortgage Corporation, Pool G08675	3.00%	11/01/2045	443,767,062
176,942,067	Federal Home Loan Mortgage Corporation, Pool G08680	3.00%	12/01/2045	187,653,363
72,114,463	Federal Home Loan Mortgage Corporation, Pool G08686	3.00%	01/01/2046	76,444,015
165,445,410	Federal Home Loan Mortgage Corporation, Pool G08692	3.00%	02/01/2046	175,415,779
		3.00%		57,680,707
54,431,913	Federal Home Loan Mortgage Corporation, Pool G08705		05/01/2046	
61,144,443	Federal Home Loan Mortgage Corporation, Pool G08715	3.00%	08/01/2046	64,736,756
5,710,606	Federal Home Loan Mortgage Corporation, Pool G08741	3.00%	01/01/2047	6,037,902
4,360,327	Federal Home Loan Mortgage Corporation, Pool G08800	3.50%	02/01/2048	4,593,889
25,654,118	Federal Home Loan Mortgage Corporation, Pool G16072	3.00%	02/01/2032	27,522,513
53,946,976	Federal Home Loan Mortgage Corporation, Pool G60251	3.50%	10/01/2045	59,008,180
156,634,459	Federal Home Loan Mortgage Corporation, Pool G60393	3.50%	01/01/2046	170,408,029
23,991,147	Federal Home Loan Mortgage Corporation, Pool J22834	2.50%	03/01/2028	25,193,757
50,729,013	Federal Home Loan Mortgage Corporation, Pool Q13637	3.00%	11/01/2042	54,378,361
50,626,377	Federal Home Loan Mortgage Corporation, Pool Q13638	3.00%	11/01/2042	54,282,323
80,663,013	Federal Home Loan Mortgage Corporation, Pool Q16672	3.00%	03/01/2043	86,492,212
4,744,216	Federal Home Loan Mortgage Corporation, Pool Q23595	4.00%	12/01/2043	5,289,541
6,473,497	Federal Home Loan Mortgage Corporation, Pool Q24052	4.00%	01/01/2044	7,217,673
5,275,262	Federal Home Loan Mortgage Corporation, Pool Q24172	4.00%	01/01/2044	5,880,122
		4.00%	02/01/2044	
4,437,968	Federal Home Loan Mortgage Corporation, Pool Q24979			4,946,918
31,510,642	Federal Home Loan Mortgage Corporation, Pool Q31596	3.50%	02/01/2045	33,648,702
11,613,888	Federal Home Loan Mortgage Corporation, Pool Q32861	3.50%	04/01/2045	12,401,066
32,551,762	Federal Home Loan Mortgage Corporation, Pool Q32921	3.50%	04/01/2045	34,889,557
22,369,212	Federal Home Loan Mortgage Corporation, Pool Q39502	3.50%	03/01/2046	24,336,845
73,422,420	Federal Home Loan Mortgage Corporation, Pool Q44073	3.00%	09/01/2046	77,765,040
8,304,056	Federal Home Loan Mortgage Corporation, Pool QA2310	3.00%	09/01/2044	8,814,577
84,099,593	Federal Home Loan Mortgage Corporation, Pool QA4681	2.50%	11/01/2049	87,765,430
23,135,072	Federal Home Loan Mortgage Corporation, Pool QA5100	3.00%	12/01/2044	24,579,442
13,412,633	Federal Home Loan Mortgage Corporation, Pool QA5290	2.50%	12/01/2049	13,997,292
40,637,327	Federal Home Loan Mortgage Corporation, Pool RB5011	3.00%	10/01/2039	42,841,279
143,802,889	Federal Home Loan Mortgage Corporation, Pool RB5022	3.00%	11/01/2039	151,606,924
60,573,725	Federal Home Loan Mortgage Corporation, Pool RB5026	2.50%	11/01/2039	63,183,228
13,504,034	Federal Home Loan Mortgage Corporation, Pool SB0039	2.50%	04/01/2033	14,319,081
96,874,007	Federal Home Loan Mortgage Corporation, Pool SB8031	2.50%	02/01/2035	101,527,732
48,999,785	Federal Home Loan Mortgage Corporation, Pool SD0035	3.00%	04/01/2047	51,749,905
4,456,097	Federal Home Loan Mortgage Corporation, Pool T60392	4.00%	10/01/2041	4,710,480
4,598,709	Federal Home Loan Mortgage Corporation, Pool T60681	4.00%	05/01/2042	4,882,947
15,776,234	Federal Home Loan Mortgage Corporation, Pool T60782	3.50%	07/01/2042	16,456,899
25,498,466	Federal Home Loan Mortgage Corporation, Pool T60853	3.50%	09/01/2042	26,598,571
21,455,485	Federal Home Loan Mortgage Corporation, Pool T60854	3.50%	09/01/2042	22,383,951
2,303,801	Federal Home Loan Mortgage Corporation, Pool T65110	3.50%	10/01/2042	2,404,611
38,379,406		3.00%	06/01/2048	39,815,767
	Federal Home Loan Mortgage Corporation, Pool T65492	5.00%		
3,093,878	Federal Home Loan Mortgage Corporation, Pool T69016		06/01/2041	3,386,291
21,452,625	Federal Home Loan Mortgage Corporation, Pool T69050	3.50%	05/01/2046	22,699,073
511,118	Federal Home Loan Mortgage Corporation, Pool U60299	4.00%	11/01/2040	557,271
2,972,864	Federal Home Loan Mortgage Corporation, Pool U99125	3.00%	01/01/2043	3,179,870
50,895,070	Federal Home Loan Mortgage Corporation, Pool U99193	3.50%	03/01/2044	55,013,189
111,394,701	Federal Home Loan Mortgage Corporation, Pool V81821	3.00%	08/01/2045	119,133,189
30,824,538	Federal Home Loan Mortgage Corporation, Pool V82117	3.00%	12/01/2045	32,964,028
32,627,351	Federal Home Loan Mortgage Corporation, Pool V82209	3.50%	02/01/2046	35,487,379
12,596,798	Federal Home Loan Mortgage Corporation, Pool V82248	3.50%	03/01/2046	13,781,173
181,748,800	Federal Home Loan Mortgage Corporation, Pool Z40117	3.00%	04/01/2045	193,850,641
24,001,189	Federal Home Loan Mortgage Corporation, Pool ZS4750	3.00%	01/01/2048	25,302,886
40,439,336	Federal Home Loan Mortgage Corporation, Pool ZT1827	3.00%	07/01/2047	42,812,566
45,014,974	Federal Home Loan Mortgage Corporation, Series 2015-SC02-1A	3.00%	09/25/2045	46,138,840
28,698,318	Federal Home Loan Mortgage Corporation, Series 2016-SC01-1A	3.00%	07/25/2046	29,367,853
65,800,000	Federal Home Loan Mortgage Corporation, Series 2020-DNA2-M2 (1 Month LIBOR USD			
	+ 1.85%, 1.85% Floor)	2.03% ^	02/25/2050	63,236,524
889,041	Federal Home Loan Mortgage Corporation, Series 2519-ZD	5.50%	11/15/2032	1,016,618
503,973	Federal Home Loan Mortgage Corporation, Series 2596-ZL	5.00%	04/15/2033	564,688
32,606,293	Federal Home Loan Mortgage Corporation, Series 267-30	3.00%	08/15/2042	34,946,049
319,077	Federal Home Loan Mortgage Corporation, Series 2684-ZN	4.00%	10/15/2033	353,246
60,604,712	Federal Home Loan Mortgage Corporation, Series 269-30	3.00%	08/15/2042	64,713,059
23,478,514	Federal Home Loan Mortgage Corporation, Series 274-30	3.00%	08/15/2042	25,027,220
2,147,534	Federal Home Loan Mortgage Corporation, Series 2750-ZT	5.00%	02/15/2034	2,413,051
76,653,173	Federal Home Loan Mortgage Corporation, Series 280-30	3.00%	09/15/2042	81,530,695
5,527,942	Federal Home Loan Mortgage Corporation, Series 2825-PZ	5.50%	07/15/2034	6,468,894
17,528,154	Federal Home Loan Mortgage Corporation, Series 284-300	3.00%	10/15/2042	18,994,917
3,421,164	Federal Home Loan Mortgage Corporation, Series 284-300 Federal Home Loan Mortgage Corporation, Series 2898-JZ	5.00%	12/15/2034	3,903,012
7,905,440	Federal Home Loan Mortgage Corporation, Series 2899-AZ	5.00%	12/15/2034	9,038,881
5,450,798	Federal Home Loan Mortgage Corporation, Series 2909-Z	5.00%	12/15/2034	6,248,503
9,314,896	Federal Home Loan Mortgage Corporation, Series 2932-Z	5.00%	02/15/2035	10,703,163
647,673	Federal Home Loan Mortgage Corporation, Series 2990-JL (-1 x 1 Month LIBOR USD +	6 470/ T/E T/O	02/15/2025	50 152
2 520 122	6.65%, 6.65% Cap) Fadoval Hama Lang Montagas Composition, Soview 2002 SN (1 v. 1 Month LIDOR LIST) +	6.47% I/F I/O	03/15/2035	58,153
3,529,133	Federal Home Loan Mortgage Corporation, Series 3002-SN (-1 x 1 Month LIBOR USD +	6 220/ T/E T/O	07/15/2025	720 101
2 201 001	6.50%, 6.50% Cap) Fadaral Hama Lang Montagas Composition, Society 2020 SL (1 v. 1 Month LIBOR LISD +	6.32% I/F I/O	07/15/2035	738,181
2,381,081	Federal Home Loan Mortgage Corporation, Series 3030-SL (-1 x 1 Month LIBOR USD +	5 020/ 1/5 1/0	00/15/2025	204 140
720 511	6.10%, 6.10% Cap)	5.92% I/F I/O	09/15/2035	384,140
739,544	Federal Home Loan Mortgage Corporation, Series 3045-DI (-1 x 1 Month LIBOR USD +	(FEO/ T/D T/O	10/15/2025	120.021
	6.73%, 6.73% Cap)	6.55% I/F I/O	10/15/2035	138,831
5,505,568	Federal Home Loan Mortgage Corporation, Series 3116-Z	5.50%	02/15/2036	6,330,254
1,092,337	Federal Home Loan Mortgage Corporation, Series 3117-ZN	4.50%	02/15/2036	1,163,099
2,833,998	Federal Home Loan Mortgage Corporation, Series 3174-PZ	5.00%	01/15/2036	3,257,248
697,938	Federal Home Loan Mortgage Corporation, Series 3187-JZ	5.00%	07/15/2036	796,396
1,916,496	Federal Home Loan Mortgage Corporation, Series 3188-ZK	5.00%	07/15/2036	2,200,922
3,057,692	Federal Home Loan Mortgage Corporation, Series 3203-SE (-1 x 1 Month LIBOR USD +			
	6.50%, 6.50% Cap)	6.32% I/F I/O	08/15/2036	652,797
4,233,764	Federal Home Loan Mortgage Corporation, Series 3203-Z	5.00%	07/15/2036	4,863,316
6,708,429	Federal Home Loan Mortgage Corporation, Series 3203-ZC	5.00%	07/15/2036	7,705,958
3,877,557	Federal Home Loan Mortgage Corporation, Series 3261-SA (-1 x 1 Month LIBOR USD +			
	6.43%, 6.43% Cap)	6.25% I/F I/O	01/15/2037	903,753
14,297,951	Federal Home Loan Mortgage Corporation, Series 326-300	3.00%	03/15/2044	15,615,237
4,334,633	Federal Home Loan Mortgage Corporation, Series 3275-SC (-1 x 1 Month LIBOR USD +			
	6.08%, 6.08% Cap)	5.90% I/F I/O	02/15/2037	739,365
1,116,660	Federal Home Loan Mortgage Corporation, Series 3315-HZ	6.00%	05/15/2037	1,277,144

3,388,038	Fodowal Home Lean Montages Componentian Series 2226 CS (1 v 1 Month LIDOR LISD +			
3,300,030	Federal Home Loan Mortgage Corporation, Series 3326-GS (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)	6.47% I/F I/O	06/15/2037	561,119
663,235	Federal Home Loan Mortgage Corporation, Series 3351-ZC	5.50%	07/15/2037	778,562
8,023,925	Federal Home Loan Mortgage Corporation, Series 3355-BI (-1 x 1 Month LIBOR USD +			
220 255	6.05%, 6.05% Cap)	5.87% I/F I/O	08/15/2037	1,552,373
338,255 822,596	Federal Home Loan Mortgage Corporation, Series 3369-Z Federal Home Loan Mortgage Corporation, Series 3405-ZG	6.00% 5.50%	09/15/2037 01/15/2038	388,048 916,855
1,753,790	Federal Home Loan Mortgage Corporation, Series 3417-SI (-1 x 1 Month LIBOR USD +		0.0.00.000	, , , , , , ,
2 010 542	6.18%, 6.18% Cap)	6.00% I/F I/O	02/15/2038	255,958
2,019,743	Federal Home Loan Mortgage Corporation, Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	5.47% I/F I/O	03/15/2038	249,558
331,663	Federal Home Loan Mortgage Corporation, Series 3423-SG (-1 x 1 Month LIBOR USD +	3.4770 I/F I/O	03/13/2036	249,336
	5.65%, 5.65% Cap)	5.47% I/F I/O	03/15/2038	45,367
553,476	Federal Home Loan Mortgage Corporation, Series 3451-S (-1 x 1 Month LIBOR USD +	5 0 50 / Y/T Y/O	00/15/0005	5 0.010
442,070	6.03%, 6.03% Cap) Federal Home Loan Mortgage Corporation, Series 3455-SC (-1 x 1 Month LIBOR USD +	5.85% I/F I/O	02/15/2037	78,910
442,070	6.06%, 6.06% Cap)	5.88% I/F I/O	06/15/2038	67,526
261,222	Federal Home Loan Mortgage Corporation, Series 3473-SM (-1 x 1 Month LIBOR USD +			
2 207 000	6.07%, 6.07% Cap)	5.89% I/F I/O	07/15/2038	38,346
3,387,809	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	5.67% I/F I/O	08/15/2038	649,663
4,140,760	Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD +			
1.270.072	5.55%, 5.55% Cap)	5.37% I/F I/O	02/15/2038	802,709
1,370,862 76,287	Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ	3.55% I/O P/O 4.50% >	06/15/2038 05/15/2039	1,473,841 80,696
5,082,491	Federal Home Loan Mortgage Corporation, Series 3530-022 Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD +	4.50/0	03/13/2037	00,070
	6.75%, 6.75% Cap)	6.57% I/F I/O	06/15/2039	1,110,678
574,586	Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	5.070/ I/E I/O	06/15/2020	02.264
239,027	Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD +	5.97% I/F I/O	06/15/2039	92,364
233,027	5.80%, 5.80% Cap)	5.62% I/F I/O	07/15/2039	35,380
5,437,317	Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD +	7.000/ 1/5 1/0	00/15/2025	1 110 073
1,235,493	7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD +	7.02% I/F I/O	08/15/2035	1,118,073
1,233,473	6.00%, 6.00% Cap)	5.82% I/F I/O	10/15/2049	235,115
31,835,587	Federal Home Loan Mortgage Corporation, Series 358-300	3.00%	10/15/2047	33,913,775
1,713,301	Federal Home Loan Mortgage Corporation, Series 3583-GB	4.50%	10/15/2039	1,853,991
3,327,315	Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	6.17% I/F I/O	03/15/2032	562,487
4,677,645	Federal Home Loan Mortgage Corporation, Series 3626-AZ	5.50%	08/15/2036	5,432,100
6,584,664	Federal Home Loan Mortgage Corporation, Series 3641-Z	5.50%	02/15/2036	7,654,618
6,341,065 14,929,295	Federal Home Loan Mortgage Corporation, Series 3654-ZB Federal Home Loan Mortgage Corporation, Series 3666-VZ	5.50% 5.50%	11/15/2037 08/15/2036	7,204,109 17,165,235
767,181	Federal Home Loan Mortgage Corporation, Series 3667-SB (-1 x 1 Month LIBOR USD +	3.3070	06/13/2030	17,103,233
, . , ,	6.45%, 6.45% Cap)	6.27% I/F I/O	05/15/2040	82,277
5,942,036	Federal Home Loan Mortgage Corporation, Series 3702-SG (-1 x 1 Month LIBOR USD +	5.050/ I/E I/O	00/15/2022	060 204
1,530,133	6.05%, 6.05% Cap) Federal Home Loan Mortgage Corporation, Series 3704-EI	5.87% I/F I/O 5.00% I/O	08/15/2032 12/15/2036	960,384 392,426
2,743,770	Federal Home Loan Mortgage Corporation, Series 3712-SG (-5 x 1 Month LIBOR USD +	3.0070170	12/13/2030	372,420
	25.00%, 25.00% Cap)	24.14% I/F	08/15/2040	4,188,607
3,706,211	Federal Home Loan Mortgage Corporation, Series 3724-CM Federal Home Loan Mortgage Corporation, Series 3726-SA (-1 x 1 Month LIBOR USD +	5.50%	06/15/2037	4,362,651
12,521,858	6.05%, 6.05% Cap)	5.87% I/F I/O	09/15/2040	2,299,131
2,464,710	Federal Home Loan Mortgage Corporation, Series 3741-SC (-2 x 1 Month LIBOR USD +	010/702120	03/15/2010	2,277,131
15 500 600	10.00%, 10.00% Cap)	9.63% I/F	10/15/2040	3,257,247
15,503,602	Federal Home Loan Mortgage Corporation, Series 3752-BS (-2 x 1 Month LIBOR USD + 10.00%, 10.00% Cap)	9.65% I/F	11/15/2040	19,303,375
19,277,137	Federal Home Loan Mortgage Corporation, Series 3768-ZX	5.00% >	12/15/2040	23,143,092
4,466,101	Federal Home Loan Mortgage Corporation, Series 3771-AL	4.00%	12/15/2030	4,806,449
12,688,424 26,245,829	Federal Home Loan Mortgage Corporation, Series 3779-BY	3.50%	12/15/2030	13,712,138
13,311,556	Federal Home Loan Mortgage Corporation, Series 3779-DZ Federal Home Loan Mortgage Corporation, Series 3779-LB	4.50% 4.00%	12/15/2040 12/15/2030	29,784,472 14,650,264
3,413,959	Federal Home Loan Mortgage Corporation, Series 3779-YA	3.50%	12/15/2030	3,706,699
11,573,464	Federal Home Loan Mortgage Corporation, Series 3783-AC	4.00%	01/15/2031	12,805,022
8,604,010	Federal Home Loan Mortgage Corporation, Series 3786-SG (-2 x 1 Month LIBOR USD + 9.50%, 9.50% Cap)	9.13% I/F	01/15/2041	9,591,647
9,952,674	Federal Home Loan Mortgage Corporation, Series 3788-AY	3.50%	01/15/2031	10,764,089
3,395,972	Federal Home Loan Mortgage Corporation, Series 3790-Z	4.00%	01/15/2041	3,705,477
10,866,282	Federal Home Loan Mortgage Corporation, Series 3795-VZ	4.00%	01/15/2041	11,704,161
10,743,810	Federal Home Loan Mortgage Corporation, Series 3798-FG (1 Month LIBOR USD + 0.51%, 0.51% Floor, 7.00% Cap)	0.69%	01/15/2041	10,802,322
419,734	Federal Home Loan Mortgage Corporation, Series 3798-SD (-2 x 1 Month LIBOR USD +			
	9.60%, 9.60% Cap)	9.23% I/F	12/15/2040	474,205
23,620,545 4,094,200	Federal Home Loan Mortgage Corporation, Series 3800-VZ Federal Home Loan Mortgage Corporation, Series 3803-ZM	4.50% > 4.00%	02/15/2041 02/15/2041	27,409,708 4,439,157
31,997,700	Federal Home Loan Mortgage Corporation, Series 3805-ZM Federal Home Loan Mortgage Corporation, Series 3806-CZ	5.50%	07/15/2034	37,133,177
13,923,428	Federal Home Loan Mortgage Corporation, Series 3808-DB	3.50%	02/15/2031	14,977,604
11,651,436	Federal Home Loan Mortgage Corporation, Series 3812-EY	3.50%	02/15/2031	12,590,772
4,559,107 5,877,741	Federal Home Loan Mortgage Corporation, Series 3818-CZ Federal Home Loan Mortgage Corporation, Series 3819-MS (-1 x 1 Month LIBOR USD +	4.50%	03/15/2041	5,176,365
	6.47%, 6.47% Cap)	6.29% I/F I/O	06/15/2040	546,241
7,335,310	Federal Home Loan Mortgage Corporation, Series 3819-ZU	5.50%	07/15/2034	8,556,964
26,948,888 3,350,433	Federal Home Loan Mortgage Corporation, Series 3824-EY Federal Home Loan Mortgage Corporation, Series 3828-SW (-3 x 1 Month LIBOR USD +	3.50%	03/15/2031	29,183,991
J,JJU, 1 JJ	13.20%, 13.20% Cap)	12.65% I/F	02/15/2041	5,715,093
11,099,008	Federal Home Loan Mortgage Corporation, Series 3829-VZ	4.00%	03/15/2041	12,555,194
7,899,655	Federal Home Loan Mortgage Corporation, Series 3843-PZ	5.00% >	04/15/2041	9,643,052
21,388,779 7,820,209	Federal Home Loan Mortgage Corporation, Series 3863-ZA Federal Home Loan Mortgage Corporation, Series 3870-PB	5.50% 4.50%	08/15/2034 06/15/2041	24,412,624 8,652,404
34,518,319	Federal Home Loan Mortgage Corporation, Series 3871-LZ	5.50%	06/15/2041	40,332,412
10,534,011	Federal Home Loan Mortgage Corporation, Series 3872-BA	4.00%	06/15/2041	11,379,279
8,293,023 4,185,614	Federal Home Loan Mortgage Corporation, Series 3877-EY Federal Home Loan Mortgage Corporation, Series 3877-GY	4.50% 4.50%	06/15/2041 06/15/2041	8,862,225 4,434,413
16,658,754	Federal Home Loan Mortgage Corporation, Series 3877-ZU	4.50%	06/15/2041	17,650,387
23,881,122	Federal Home Loan Mortgage Corporation, Series 3888-ZU	4.50% >	06/15/2041	27,721,003

4 522 010	Endered Home Lean Montgage Composition, Sovies 2000 SD (1 v.1 Month LIDOR USD +			
4,522,818	Federal Home Loan Mortgage Corporation, Series 3900-SB (-1 x 1 Month LIBOR USD + 5.97%, 5.97% Cap)	5.79% I/F I/O	07/15/2041	747,786
24,292,990	Federal Home Loan Mortgage Corporation, Series 3901-VZ	4.00%	07/15/2041	27,032,263
26,623,002	Federal Home Loan Mortgage Corporation, Series 3910-GZ	5.00%	08/15/2041	31,383,435
4,739,680	Federal Home Loan Mortgage Corporation, Series 3910-ZE	5.00%	10/15/2034	5,439,207
6,878,355	Federal Home Loan Mortgage Corporation, Series 3919-KL	4.50%	09/15/2041	7,343,252
28,689,318	Federal Home Loan Mortgage Corporation, Series 3919-ZJ	4.00%	09/15/2041	32,049,595
1,888,125	Federal Home Loan Mortgage Corporation, Series 3942-JZ	4.00%	10/15/2041	1,988,763
8,671,640	Federal Home Loan Mortgage Corporation, Series 3944-AZ	4.00%	10/15/2041	9,453,893
2,973,918	Federal Home Loan Mortgage Corporation, Series 3946-SM (-3 x 1 Month LIBOR USD +	14.150/.7/2	10/15/2011	5.0.C5.00.C
4 976 520	14.70%, 14.70% Cap)	14.15% I/F	10/15/2041	5,065,226
4,876,529 21,780,389	Federal Home Loan Mortgage Corporation, Series 3957-DZ Federal Home Loan Mortgage Corporation, Series 3969-AB	3.50% 4.00%	11/15/2041 10/15/2033	5,123,101 23,743,244
9,297,037	Federal Home Loan Mortgage Corporation, Series 3982-AZ	3.50%	01/15/2042	10,150,402
67,427,011	Federal Home Loan Mortgage Corporation, Series 3990-ZA	3.50% >	01/15/2042	74,384,602
11,038,672	Federal Home Loan Mortgage Corporation, Series 3999-EZ	4.00%	02/15/2042	12,087,010
56,667,014	Federal Home Loan Mortgage Corporation, Series 3999-ZB	4.00%	02/15/2042	61,606,394
33,216,596	Federal Home Loan Mortgage Corporation, Series 4016-KZ	4.00% >	03/15/2042	38,200,321
9,610,994	Federal Home Loan Mortgage Corporation, Series 4050-BC	2.00%	05/15/2041	9,696,747
4,983,535	Federal Home Loan Mortgage Corporation, Series 4050-ND	2.50%	09/15/2041	5,140,534
82,583,707	Federal Home Loan Mortgage Corporation, Series 4057-ZA	4.00% >	06/15/2042	94,779,190
82,281,906	Federal Home Loan Mortgage Corporation, Series 4084-TZ	4.00% >	07/15/2042	94,540,100
3,400,875 45,292,869	Federal Home Loan Mortgage Corporation, Series 4097-TG Federal Home Loan Mortgage Corporation, Series 4097-ZA	2.00% 3.50% >	05/15/2039 08/15/2042	3,424,087 49,339,918
96,177,575	Federal Home Loan Mortgage Corporation, Series 4097-ZA Federal Home Loan Mortgage Corporation, Series 4109-GE	4.50%	10/15/2041	106,905,683
30,242,263	Federal Home Loan Mortgage Corporation, Series 4107-GE	1.35%	08/15/2042	30,332,512
4,450,567	Federal Home Loan Mortgage Corporation, Series 4121-AV	3.00%	12/15/2035	4,799,964
30,922,548	Federal Home Loan Mortgage Corporation, Series 4160-HP	2.50%	01/15/2033	32,524,788
31,693,163	Federal Home Loan Mortgage Corporation, Series 4162-ZJ	3.00% >	02/15/2033	34,002,102
6,674,005	Federal Home Loan Mortgage Corporation, Series 4165-ZT	3.00% >	02/15/2043	7,010,219
46,453,013	Federal Home Loan Mortgage Corporation, Series 4174-Z	3.50% >	03/15/2043	50,278,112
117,951,615	Federal Home Loan Mortgage Corporation, Series 4179-AZ	4.00% >	01/15/2041	133,909,218
33,532,545 15,869,697	Federal Home Loan Mortgage Corporation, Series 4183-ZB Federal Home Loan Mortgage Corporation, Series 4186-ZJ	3.00% > 3.00%	03/15/2043 03/15/2033	34,322,501 16,627,910
13,000,000	Federal Home Loan Mortgage Corporation, Series 4189-ML	3.00%	04/15/2038	14,096,753
142,827,534	Federal Home Loan Mortgage Corporation, Series 4212-US (-1 x 1 Month LIBOR USD +	3.0070	04/13/2036	14,070,733
112,027,331	5.40%, 5.40% Cap)	5.19% I/F	06/15/2043	158,969,931
2,060,452	Federal Home Loan Mortgage Corporation, Series 4215-KC	2.25%	03/15/2038	2,067,311
63,570,162	Federal Home Loan Mortgage Corporation, Series 4223-US (-1 x 1 Month LIBOR USD +			
	5.43%, 5.43% Cap)	5.22% I/F	07/15/2043	71,570,136
26,362,403	Federal Home Loan Mortgage Corporation, Series 4223-ZV	4.00% >	07/15/2043	29,810,051
31,125,312	Federal Home Loan Mortgage Corporation, Series 4229-TZ	3.00%	06/15/2043	32,920,312
32,953,003	Federal Home Loan Mortgage Corporation, Series 4229-ZA	4.00% >	07/15/2043	37,168,648
19,476,882	Federal Home Loan Mortgage Corporation, Series 4249-CS (-1 x 1 Month LIBOR USD +	4.520/ I/E	00/15/2042	21 651 050
23,366,104	4.65%, 4.65% Cap) Federal Home Loan Mortgage Corporation, Series 4250-BZ	4.52% I/F 3.00% >	09/15/2043 09/15/2033	21,651,059 25,343,133
24,366,917	Federal Home Loan Mortgage Corporation, Series 4250-BZ Federal Home Loan Mortgage Corporation, Series 4267-BZ	4.00% >	10/15/2040	26,902,097
23,085,290	Federal Home Loan Mortgage Corporation, Series 4283-ZL	3.00% >	08/15/2033	25,195,577
30,441,584	Federal Home Loan Mortgage Corporation, Series 4323-GA	3.00%	06/15/2040	30,971,024
20,331,870	Federal Home Loan Mortgage Corporation, Series 4355-ZX	4.00% >	05/15/2044	23,579,831
16,569,475	Federal Home Loan Mortgage Corporation, Series 4360-KA	3.00%	05/15/2040	16,950,173
24,552,770	Federal Home Loan Mortgage Corporation, Series 4375-CG	3.00%	04/15/2039	25,079,489
16,078,312	Federal Home Loan Mortgage Corporation, Series 4376-GZ	3.00% >	08/15/2044	18,091,150
51,116,842 51,482,737	Federal Home Loan Mortgage Corporation, Series 4377-LZ	3.00% > 3.00%	08/15/2044 08/15/2044	56,472,026
3,498,212	Federal Home Loan Mortgage Corporation, Series 4377-UZ Federal Home Loan Mortgage Corporation, Series 4379-KA	3.00%	08/15/2044	53,689,210 3,744,706
13,825,246	Federal Home Loan Mortgage Corporation, Series 4384-A	3.00%	12/15/2040	14,234,094
27,941,314	Federal Home Loan Mortgage Corporation, Series 4384-ZY	3.00% >	09/15/2044	29,639,062
1,520,871	Federal Home Loan Mortgage Corporation, Series 4386-US (-2 x 1 Month LIBOR USD +			, ,
	8.14%, 8.14% Cap)	7.84% I/F	09/15/2044	1,577,046
115,430,297	Federal Home Loan Mortgage Corporation, Series 4390-NY	3.00%	06/15/2040	118,810,812
141,611,513	Federal Home Loan Mortgage Corporation, Series 4390-NZ	3.00% >	09/15/2044	154,526,058
29,583,856 43,115,799	Federal Home Loan Mortgage Corporation, Series 4391-MA Federal Home Loan Mortgage Corporation, Series 4408-PB	3.00% 3.00%	07/15/2040 04/15/2044	30,446,805 44,768,828
52,794,800	Federal Home Loan Mortgage Corporation, Series 4407-CE	3.00%	02/15/2034	55,753,621
37,928,838	Federal Home Loan Mortgage Corporation, Series 4427-MA	3.00%	02/15/2034	40,271,744
22,970,183	Federal Home Loan Mortgage Corporation, Series 4427-PS (-1 x 1 Month LIBOR USD +			.,,
	5.60%, 5.60% Cap)	5.42% I/F I/O	07/15/2044	3,279,244
29,312,542	Federal Home Loan Mortgage Corporation, Series 4429-HA	3.00%	04/15/2034	30,427,222
26,985,361	Federal Home Loan Mortgage Corporation, Series 4434-LZ	3.00% >	02/15/2045	29,975,930
6,736,959 10,090,179	Federal Home Loan Mortgage Corporation, Series 4438-B Federal Home Loan Mortgage Corporation, Series 4441-VZ	3.00% 3.00% >	10/15/2043 02/15/2045	6,933,866 11,225,955
32,867,620	Federal Home Loan Mortgage Corporation, Series 4441-VZ Federal Home Loan Mortgage Corporation, Series 4444-CH	3.00% >	02/15/2045 01/15/2041	33,871,611
29,331,915	Federal Home Loan Mortgage Corporation, Series 4444-CZ	3.00% >	02/15/2045	32,142,496
31,691,600	Federal Home Loan Mortgage Corporation, Series 4447-A	3.00%	06/15/2041	32,679,953
28,364,688	Federal Home Loan Mortgage Corporation, Series 4447-YZ	4.00% >	08/15/2043	31,979,010
8,777,630	Federal Home Loan Mortgage Corporation, Series 4450-JZ	3.00% >	03/15/2045	9,244,378
7,633,331	Federal Home Loan Mortgage Corporation, Series 4461-LZ	3.00% >	03/15/2045	8,143,649
9,003,237	Federal Home Loan Mortgage Corporation, Series 4462-ZA	3.00% >	04/15/2045	9,566,411
52,534,446	Federal Home Loan Mortgage Corporation, Series 4463-ZC	3.00% >	04/15/2045	56,873,718
29,185,803 103,263,816	Federal Home Loan Mortgage Corporation, Series 4467-ZA Federal Home Loan Mortgage Corporation, Series 4471-BA	3.00% > 3.00%	04/15/2045 12/15/2041	31,245,699 107,265,206
89,793,616	Federal Home Loan Mortgage Corporation, Series 4471-BA	3.00%	12/15/2041	93,388,135
90,901,143	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	96,183,626
37,709,924	Federal Home Loan Mortgage Corporation, Series 4481-B	3.00%	12/15/2042	39,005,346
155,704,460	Federal Home Loan Mortgage Corporation, Series 4483-CA	3.00%	06/15/2044	164,007,665
66,572,525	Federal Home Loan Mortgage Corporation, Series 4483-PA	2.50%	06/15/2045	69,460,734
17,424,252	Federal Home Loan Mortgage Corporation, Series 4484-ZL	3.00% >	06/15/2045	18,074,232
9,499,835	Federal Home Loan Mortgage Corporation, Series 4492-GZ	3.50% >	07/15/2045	10,214,901
21,301,922	Federal Home Loan Mortgage Corporation, Series 4498-PD	2.50%	08/15/2042	21,741,359
21,114,379 35,713,305	Federal Home Loan Mortgage Corporation, Series 4499-AB Federal Home Loan Mortgage Corporation, Series 4504-CA	3.00% 3.00%	06/15/2042 04/15/2044	21,904,090 37,692,229
24,824,606	Federal Home Loan Mortgage Corporation, Series 4504-CA	2.00%	03/15/2040	24,912,847
12,677,396	Federal Home Loan Mortgage Corporation, Series 4511-QA	3.00%	01/15/2041	12,794,136
13,996,478	Federal Home Loan Mortgage Corporation, Series 4511-QC	3.00%	12/15/2040	14,136,189
105,915,314	Federal Home Loan Mortgage Corporation, Series 4527-CA	3.00%	02/15/2044	110,986,338
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47.049.272	E-d1 H I M C S 4527 CA	2.009/	02/15/2044	40.015.926
47,048,272	Federal Home Loan Mortgage Corporation, Series 4527-GA	3.00%	02/15/2044	49,915,836
99,907,652	Federal Home Loan Mortgage Corporation, Series 4533-AB	3.00%	06/15/2044	104,068,865
94,601,087	Federal Home Loan Mortgage Corporation, Series 4543-HG	2.70%	04/15/2044	99,753,251
148,101,314	Federal Home Loan Mortgage Corporation, Series 4573-CA	3.00%	11/15/2044	156,249,848
43,506,081	Federal Home Loan Mortgage Corporation, Series 4573-DA	3.00%	03/15/2045	47,023,670
102,147,097	Federal Home Loan Mortgage Corporation, Series 4582-HA	3.00%	09/15/2045	107,765,494
57,009,687	Federal Home Loan Mortgage Corporation, Series 4588-DA	3.00%	02/15/2044	58,978,545
49,640,438	Federal Home Loan Mortgage Corporation, Series 4629-KA	3.00%	03/15/2045	51,472,994
34,156,551	Federal Home Loan Mortgage Corporation, Series 4738-LA	3.00%	11/15/2043	34,779,621
31,253,510	Federal Home Loan Mortgage Corporation, Series 4744-KA	3.00%	08/15/2046	32,611,575
41,455,977	Federal Home Loan Mortgage Corporation, Series 4750-PA	3.00%	07/15/2046	42,999,284
63,264,211	Federal Home Loan Mortgage Corporation, Series 4752-PL	3.00%	09/15/2046	66,040,979
43,317,299	Federal Home Loan Mortgage Corporation, Series 4763-QA	3.00%	06/15/2043	44,153,019
45,908,250	Federal Home Loan Mortgage Corporation, Series 4766-JA	3.00%	07/15/2044	47,284,198
22,831,819	Federal Home Loan Mortgage Corporation, Series 4778-NA	4.50%	06/15/2044	23,324,598
22,373,908	Federal Home Loan Mortgage Corporation, Series 4791-IO	3.00% I/O	05/15/2048	1,536,242
165,639,644	Federal Home Loan Mortgage Corporation, Series 4791-JT	3.00%	05/15/2048	171,746,877
21,440,590	Federal Home Loan Mortgage Corporation, Series 4791-LI	3.00% I/O	05/15/2048	1,460,422
21,440,590	Federal Home Loan Mortgage Corporation, Series 4791-LO	0.00% P/O	05/15/2048	20,471,385
72,173,897	Federal Home Loan Mortgage Corporation, Series 4791-PO	0.00% P/O	05/15/2048	68,425,250
63,771,683	Federal Home Loan Mortgage Corporation, Series 4792-A	3.00%	05/15/2048	66,905,239
30,835,352	Federal Home Loan Mortgage Corporation, Series 4793-C	3.00%	06/15/2048	32,382,624
33,320,020	Federal Home Loan Mortgage Corporation, Series 4795-AO	0.00% P/O	05/15/2048	33,003,067
27,875,953	Federal Home Loan Mortgage Corporation, Series 4800-MZ	4.00% >	06/15/2048	30,563,312
35,279,091	Federal Home Loan Mortgage Corporation, Series 4801-OG	0.00% P/O	06/15/2048	33,590,242
31,870,312	Federal Home Loan Mortgage Corporation, Series 4827-KA	4.00%	06/15/2044	32,346,581
4,040,749	Federal Home Loan Mortgage Corporation, Series 4868-Z	4.00% >	03/15/2049	4,374,229
25,466,242	Federal Home Loan Mortgage Corporation, Series 4901-BD	3.00%	07/25/2049	27,113,719
47.918.118		5.50%	10/15/2035	
	Federal Home Loan Mortgage Corporation, Series R003-ZA	5.00%		55,823,616
6,890,474	Federal National Mortgage Association Pass-Thru, Pool 555743		09/01/2033	7,893,696
5,221,627	Federal National Mortgage Association Pass-Thru, Pool 735382	5.00%	04/01/2035	5,997,517
8,470,005	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	9,724,660
5,952,314	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	6,834,306
2,347,788	Federal National Mortgage Association Pass-Thru, Pool 735667	5.00%	07/01/2035	2,695,055
1,941,460	Federal National Mortgage Association Pass-Thru, Pool 735893	5.00%	10/01/2035	2,231,810
4,792,234	Federal National Mortgage Association Pass-Thru, Pool 745275	5.00%	02/01/2036	5,505,289
190,697	Federal National Mortgage Association Pass-Thru, Pool 888695	5.00%	08/01/2037	218,564
1,093,205	Federal National Mortgage Association Pass-Thru, Pool 888968	5.00%	08/01/2035	1,252,810
9,637,632	Federal National Mortgage Association Pass-Thru, Pool 890549	4.00%	11/01/2043	10,742,349
12,305,046	Federal National Mortgage Association Pass-Thru, Pool 890565	3.00%	11/01/2043	13,190,443
638,876	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	711,108
153,127	Federal National Mortgage Association Pass-Thru, Pool 975116	5.00%	05/01/2038	175,533
1,233,452	Federal National Mortgage Association Pass-Thru, Pool 986864	6.50%	08/01/2038	1,483,551
1,024,618	Federal National Mortgage Association Pass-Thru, Pool 987316	6.50%	09/01/2038	1,239,112
9,268,428	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	10,638,764
15,410,813	Federal National Mortgage Association Pass-Thru, Pool 995849	5.00%	08/01/2036	17,690,675
13,688,067	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	14,746,278
194,879	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	205,958
1,338,868	Federal National Mortgage Association Pass-Thru, Pool AB3713	4.00%	10/01/2031	1,442,030
6,984,391	Federal National Mortgage Association Pass-Thru, Pool AB3715	3.50%	11/01/2031	7,354,828
2,960,516	Federal National Mortgage Association Pass-Thru, Pool AB3850	4.00%	11/01/2041	3,091,551
		4.00%	11/01/2041	
4,529,698	Federal National Mortgage Association Pass-Thru, Pool AB3923			4,730,139
26,455,171	Federal National Mortgage Association Pass-Thru, Pool AB4167	3.50%	01/01/2032	28,322,151
23,525,575	Federal National Mortgage Association Pass-Thru, Pool AB4261	3.50%	01/01/2032	25,166,007
4,248,035	Federal National Mortgage Association Pass-Thru, Pool AB5084	3.50%	05/01/2032	4,543,315
8,287,236	Federal National Mortgage Association Pass-Thru, Pool AB5156	3.50%	05/01/2032	8,870,831
14,987,105	Federal National Mortgage Association Pass-Thru, Pool AB5212	3.50%	05/01/2032	16,044,483
7,512,331	Federal National Mortgage Association Pass-Thru, Pool AB5243	4.00%	05/01/2042	7,856,331
22,313,769	Federal National Mortgage Association Pass-Thru, Pool AB5911	3.00%	08/01/2032	23,787,911
7,081,017	Federal National Mortgage Association Pass-Thru, Pool AB6280	3.00%	09/01/2042	7,572,185
9,504,883	Federal National Mortgage Association Pass-Thru, Pool AB6349	3.00%	10/01/2032	10,134,188
28,118,870	Federal National Mortgage Association Pass-Thru, Pool AB6750	3.00%	10/01/2032	29,971,821
14,371,647	Federal National Mortgage Association Pass-Thru, Pool AB6751	3.00%	10/01/2032	15,272,657
88,996,774	Federal National Mortgage Association Pass-Thru, Pool AB6854	3.00%	11/01/2042	95,372,518
63,375,137	Federal National Mortgage Association Pass-Thru, Pool AB7077	3.00%	11/01/2042	67,933,447
47,143,944	Federal National Mortgage Association Pass-Thru, Pool AB7344	3.00%	12/01/2032	50,265,687
25,349,005	Federal National Mortgage Association Pass-Thru, Pool AB7776	3.00%	02/01/2043	27,115,275
28,560,919	Federal National Mortgage Association Pass-Thru, Pool AB7877	3.00%	02/01/2043	30,534,562
12,563,719	Federal National Mortgage Association Pass-Thru, Pool AB8418	3.00%	02/01/2033	13,396,286
17,284,880	Federal National Mortgage Association Pass-Thru, Pool AB8520	3.00%	02/01/2033	18,430,286
22,769,575	Federal National Mortgage Association Pass-Thru, Pool AB8703	3.00%	03/01/2038	24,211,674
10,112,876	Federal National Mortgage Association Pass-Thru, Pool AB8858	3.00%	04/01/2033	10,783,061
20,425,112	Federal National Mortgage Association Pass-Thru, Pool AB9020	3.00%	04/01/2038	21,718,722
15,461,301	Federal National Mortgage Association Pass-Thru, Pool AB9197	3.00%	05/01/2033	16,486,043
49,912,990	Federal National Mortgage Association Pass-Thru, Pool AB9406	3.00%	05/01/2033	53,221,184
9,131,374	Federal National Mortgage Association Pass-Thru, Pool AB9409	3.00%	05/01/2033	9,736,563
764,148	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	830,840
764,351	Federal National Mortgage Association Pass-Thru, Pool AD6438	5.00%	06/01/2040	872,779
551,278	Federal National Mortgage Association Pass-Thru, Pool AD7859	5.00%	06/01/2040	629,997
6,818,736	Federal National Mortgage Association Pass-Thru, Pool AH0607	4.00%	12/01/2040	7,490,355
681,485	Federal National Mortgage Association Pass-Thru, Pool AH1140	4.50%	12/01/2040	726,970
6,385,114	Federal National Mortgage Association Pass-Thru, Pool AH4437	4.00%	01/01/2041	6,677,607
1,476,936	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	1,590,332
4,882,288	Federal National Mortgage Association Pass-Thru, Pool AH/309 Federal National Mortgage Association Pass-Thru, Pool AH9323	4.00%	04/01/2026	5,179,344
3,346,152	Federal National Mortgage Association Pass-Thru, Pool AI9323 Federal National Mortgage Association Pass-Thru, Pool AI9831	4.00%	09/01/2041	3,492,696
		4.00%		
878,789	Federal National Mortgage Association Pass-Thru, Pool AJ1265		09/01/2041	942,703
1,607,227	Federal National Mortgage Association Pass-Thru, Pool AJ1399	4.00%	09/01/2041	1,678,947
2,920,507	Federal National Mortgage Association Pass-Thru, Pool AJ1467	4.00%	10/01/2041	3,048,539
3,310,810	Federal National Mortgage Association Pass-Thru, Pool AJ3392	4.00%	10/01/2041	3,461,146
1,785,573	Federal National Mortgage Association Pass-Thru, Pool AJ3854	4.00%	10/01/2041	1,867,249
15,410,973	Federal National Mortgage Association Pass-Thru, Pool AJ4118	4.00%	11/01/2041	16,096,027
4,279,121	Federal National Mortgage Association Pass-Thru, Pool AJ4131	4.00%	10/01/2041	4,474,479
1,158,903	Federal National Mortgage Association Pass-Thru, Pool AJ5172	4.00%	11/01/2041	1,211,789
21,833,467	Federal National Mortgage Association Pass-Thru, Pool AJ5322	4.00%	11/01/2041	23,974,828
12,965,311	Federal National Mortgage Association Pass-Thru, Pool AJ7677	3.50%	12/01/2041	13,514,769
1,694,077	Federal National Mortgage Association Pass-Thru, Pool AJ8334	4.00%	12/01/2041	1,768,674

24,109,426 Federal National Mortgage Association Pass-Thru, Pool AK0713 3.50% 01/01/2032	
5,254,097 Federal National Mortgage Association Pass-Thru, Pool AK4039 4.00% 02/01/2042	25,809,865 5,487,569
5,175,853 Federal National Mortgage Association Pass-Thru, Pool AK4763 4.00% 02/01/2042	5,413,275
5,353,514 Federal National Mortgage Association Pass-Thru, Pool AK9438 4.00% 03/01/2042	5,598,694
5,650,102 Federal National Mortgage Association Pass-Thru, Pool AK9439 4.00% 03/01/2042	5,908,560
593,423 Federal National Mortgage Association Pass-Thru, Pool AK9446 4.50% 03/01/2042	645,820
97,748,397 Federal National Mortgage Association Pass-Thru, Pool AL3699 3.00% 06/01/2043	104,524,492
48,605,880 Federal National Mortgage Association Pass-Thru, Pool AL3883 3.00% 07/01/2043 2,052,536 Federal National Mortgage Association Pass-Thru, Pool AL4292 4.50% 04/01/2026	51,974,623 2,176,205
7,821,722 Federal National Mortgage Association Pass-Thru, Pool AL4312 4.00% 10/01/2043	8,718,396
19,745,240 Federal National Mortgage Association Pass-Thru, Pool AL6075 3.50% 09/01/2053	20,488,119
26,929,422 Federal National Mortgage Association Pass-Thru, Pool AL6076 3.00% 06/01/2053	27,948,363
62,725,249 Federal National Mortgage Association Pass-Thru, Pool AL6141 4.00% 04/01/2042	68,888,324
49,461,392 Federal National Mortgage Association Pass-Thru, Pool AL6325 3.00% 10/01/2044	52,986,173
18,208,114 Federal National Mortgage Association Pass-Thru, Pool AL6486 4.50% 02/01/2045	20,076,475
52,465,649 Federal National Mortgage Association Pass-Thru, Pool AL6538 4.50% 06/01/2044 47,738,918 Federal National Mortgage Association Pass-Thru, Pool AL8304 3.50% 03/01/2046	58,394,959 52,203,188
20,624,181 Federal National Mortgage Association Pass-Thru, Pool AO2980 4.00% 05/01/2042	21,567,733
48,432,770 Federal National Mortgage Association Pass-Thru, Pool AP4787 3.50% 09/01/2042	50,476,214
44,996,964 Federal National Mortgage Association Pass-Thru, Pool AP4789 3.50% 09/01/2042	46,816,608
13,425,822 Federal National Mortgage Association Pass-Thru, Pool AQ5541 3.00% 12/01/2042	14,391,584
15,413,027 Federal National Mortgage Association Pass-Thru, Pool AR9856 3.00% 04/01/2043	16,522,567
19,020,030 Federal National Mortgage Association Pass-Thru, Pool AS1927 4.50% 03/01/2044	21,142,288
17,307,017 Federal National Mortgage Association Pass-Thru, Pool AS2038 4.50% 03/01/2044	19,132,552
14,765,744 Federal National Mortgage Association Pass-Thru, Pool AS2517 4.50% 05/01/2044 7,325,100 Federal National Mortgage Association Pass-Thru, Pool AS2551 4.50% 06/01/2044	16,139,296 8,087,066
5,395,891 Federal National Mortgage Association Pass-Thru, Pool AS2765 4.50% 07/01/2044	5,912,454
26,012,255 Federal National Mortgage Association Pass-Thru, Pool AS3201 3.00% 08/01/2034	27,712,577
12,247,144 Federal National Mortgage Association Pass-Thru, Pool AS3456 3.00% 10/01/2034	13,048,567
23,536,696 Federal National Mortgage Association Pass-Thru, Pool AS3666 3.00% 10/01/2034	25,082,834
105,889,171 Federal National Mortgage Association Pass-Thru, Pool AS3961 3.00% 12/01/2044	112,545,959
33,146,883 Federal National Mortgage Association Pass-Thru, Pool AS4154 3.00% 12/01/2044	35,107,782
20,547,890 Federal National Mortgage Association Pass-Thru, Pool AS4212 3.00% 01/01/2035	21,895,283
30,822,904 Federal National Mortgage Association Pass-Thru, Pool AS4281 3.00% 01/01/2035 22,713,278 Federal National Mortgage Association Pass-Thru, Pool AS4345 3.50% 01/01/2045	32,844,420 24,838,999
22,715,276 Federal National Mortgage Association Pass-Thru, Pool AS4360 3.00% 01/01/2045	26,126,318
213,691,883 Federal National Mortgage Association Pass-Thru, Pool AS4625 3.00% 03/01/2045	227,029,435
90,276,153 Federal National Mortgage Association Pass-Thru, Pool AS4645 3.00% 03/01/2045	95,980,281
30,487,445 Federal National Mortgage Association Pass-Thru, Pool AS4779 3.00% 04/01/2035	32,492,906
27,514,455 Federal National Mortgage Association Pass-Thru, Pool AS4780 3.00% 04/01/2035	29,324,510
38,674,016 Federal National Mortgage Association Pass-Thru, Pool AS4840 3.00% 04/01/2035	41,218,592
19,950,438 Federal National Mortgage Association Pass-Thru, Pool AS4881 3.00% 05/01/2035	21,261,991
21,719,438 Federal National Mortgage Association Pass-Thru, Pool AS4882 3.00% 05/01/2035 42,789,525 Federal National Mortgage Association Pass-Thru, Pool AX9696 3.00% 07/01/2045	23,146,531 44,654,176
53,773,517 Federal National Mortgage Association Pass-Thru, Pool AY3974 3.00% 03/01/2045	57,194,076
15,101,843 Federal National Mortgage Association Pass-Thru, Pool AY4295 3.00% 02/01/2045	15,756,670
8,400,986 Federal National Mortgage Association Pass-Thru, Pool AY4296 3.00% 01/01/2045	8,764,025
10,562,937 Federal National Mortgage Association Pass-Thru, Pool AY5471 3.00% 03/01/2045	11,024,059
17,872,387 Federal National Mortgage Association Pass-Thru, Pool BC0785 3.50% 04/01/2046	19,546,721
42,011,980 Federal National Mortgage Association Pass-Thru, Pool BC9003 3.00% 11/01/2046	44,484,883
1,687,095 Federal National Mortgage Association Pass-Thru, Pool MA0264 4.50% 12/01/2029 6,391,860 Federal National Mortgage Association Pass-Thru, Pool MA0353 4.50% 03/01/2030	1,834,251 6,954,664
1,367,098 Federal National Mortgage Association Pass-Thru, Pool MA0406 4.50% 05/01/2030	1,487,461
97,478 Federal National Mortgage Association Pass-Thru, Pool MA0445 5.00% 06/01/2040	104,692
168 Federal National Mortgage Association Pass-Thru, Pool MA0459 4.00% 07/01/2020	169
150,674 Federal National Mortgage Association Pass-Thru, Pool MA0468 5.00% 07/01/2040	161,339
8,886 Federal National Mortgage Association Pass-Thru, Pool MA0502 4.00% 08/01/2020	9,407
11,942 Federal National Mortgage Association Pass-Thru, Pool MA0517 4.00% 09/01/2020	12,630
2,017,818 Federal National Mortgage Association Pass-Thru, Pool MA0534 4.00% 10/01/2030 111,045 Federal National Mortgage Association Pass-Thru, Pool MA0536 4.00% 10/01/2020	2,155,412 117,441
11,045 12,214 Federal National Mortgage Association Pass-Thru, Pool MA0580 4.00% 11/01/2020	233,955
444,259 Federal National Mortgage Association Pass-Thru, Pool MA0587 4.00% 12/01/2030	478,535
11,039,370 Federal National Mortgage Association Pass-Thru, Pool MA0616 4.00% 01/01/2031	11,891,331
4,265,136 Federal National Mortgage Association Pass-Thru, Pool MA0896 4.00% 11/01/2041	4,460,324
85,093,317 Federal National Mortgage Association Pass-Thru, Pool MA0919 3.50% 12/01/2031	89,534,999
36,339,252 Federal National Mortgage Association Pass-Thru, Pool MA0949 3.50% 01/01/2032	38,890,531
44,092,156 Federal National Mortgage Association Pass-Thru, Pool MA0976 3.50% 02/01/2032 21,802,966 Federal National Mortgage Association Pass-Thru, Pool MA1010 3.50% 03/01/2032	47,195,094 23,333,560
6,735,775 Federal National Mortgage Association Pass-Thru, Pool MA1039 3.50% 04/01/2042	7,021,829
30,085,036 Federal National Mortgage Association Pass-Thru, Pool MA1059 3.50% 05/01/2032	31,911,113
4,254,044 Federal National Mortgage Association Pass-Thru, Pool MA1068 3.50% 05/01/2042	4,430,826
63,298,327 Federal National Mortgage Association Pass-Thru, Pool MA1084 3.50% 06/01/2032	67,987,480
9,458,627 Federal National Mortgage Association Pass-Thru, Pool MA1093 3.50% 06/01/2042	9,859,616
6,750,361 Federal National Mortgage Association Pass-Thru, Pool MA1094 4.00% 06/01/2042	7,060,836
38,429,207 Federal National Mortgage Association Pass-Thru, Pool MA1107 3.50% 07/01/2032 96,980,863 Federal National Mortgage Association Pass-Thru, Pool MA1117 3.50% 07/01/2042	41,140,828 101,133,276
112,155,196 Federal National Mortgage Association Pass-Thru, Pool MA1136 3.50% 08/01/2042	116,947,008
172,153,150 Federal National Mortgage Association Pass-Thru, Pool MA1138 3.50% 08/01/2032	27,915,284
28,715,284 Federal National Mortgage Association Pass-Thru, Pool MA1179 3.50% 09/01/2042	29,939,233
5,071,254 Federal National Mortgage Association Pass-Thru, Pool MA1201 3.50% 10/01/2032	5,429,143
62,597,909 Federal National Mortgage Association Pass-Thru, Pool MA1209 3.50% 10/01/2042	65,243,304
33,764,819 Federal National Mortgage Association Pass-Thru, Pool MA1237 3.00% 11/01/2032	35,752,961
4,166,894 Federal National Mortgage Association Pass-Thru, Pool MA1242 3.50% 11/01/2042 18,668,083 Federal National Mortgage Association Pass-Thru, Pool MA1338 3.00% 02/01/2033	4,345,104 19,905,025
73,428,861 Federal National Mortgage Association Pass-Thru, Pool MA1366 3.00% 02/01/2033	77,711,249
44,606,487 Federal National Mortgage Association Pass-Thru, Pool MA1401 3.00% 04/01/2033	47,409,860
77,556,627 Federal National Mortgage Association Pass-Thru, Pool MA1459 3.00% 06/01/2033	82,410,623
9,842,526 Federal National Mortgage Association Pass-Thru, Pool MA1490 3.00% 07/01/2033	10,494,903
52,881,533 Federal National Mortgage Association Pass-Thru, Pool MA2018 3.50% 09/01/2034	55,634,813
19,957,988 Federal National Mortgage Association Pass-Thru, Pool MA2114 3.50% 12/01/2044	20,772,633
15,947,878 Federal National Mortgage Association Pass-Thru, Pool MA2151 3.50% 01/01/2045 31,391,525 Federal National Mortgage Association Pass-Thru, Pool MA2164 3.50% 02/01/2035	16,599,875 33,387,835
59,937,277 Federal National Mortgage Association Pass-Thru, Pool MA2164 3.50% 02/01/2045	62,387,142
57,37,2/7 Federal National Mortgage Association Pass-Thru, Pool MA2248 3.00% 04/01/2045 67,839,861 Federal National Mortgage Association Pass-Thru, Pool MA2248 3.00% 04/01/2045	70,793,733
	72,147,340
69,144,810 Federal National Mortgage Association Pass-Thru, Pool MA2270 3.00% 05/01/2045 76,514,609 Federal National Mortgage Association Pass-Thru, Pool MA2650 3.50% 06/01/2046	79,467,360

36,040,394	Federal National Mortgage Association Pass-Thru, Pool MA2833	3.00%	12/01/2046	38,152,907
5,859,678	Federal National Mortgage Association Pass-Thru, Pool MA3894	4.00%	09/01/2031	6,311,117
25,097,887	Federal National Mortgage Association, Pool AL9220	3.00%	06/01/2045	26,896,044
40,198,356 14,557,942	Federal National Mortgage Association, Pool AL9445 Federal National Mortgage Association, Pool AN1210	3.00% 2.85%	07/01/2031 05/01/2031	42,796,820 16,330,674
10,026,000	Federal National Mortgage Association, Pool AN7452	3.12%	11/01/2032	11,685,245
57,870,579	Federal National Mortgage Association, Pool AS7473	3.00%	07/01/2046	60,115,953
122,561,644	Federal National Mortgage Association, Pool AS7661	3.00%	08/01/2046	127,805,176
55,951,849	Federal National Mortgage Association, Pool AS8056	3.00%	10/01/2046	59,245,293
72,338,854	Federal National Mortgage Association, Pool AS8111	3.00%	10/01/2041	76,637,928
47,295,463	Federal National Mortgage Association, Pool AS8269	3.00%	11/01/2046	50,072,164
46,645,642	Federal National Mortgage Association, Pool AS8306	3.00%	11/01/2041	49,218,659
72,628,699	Federal National Mortgage Association, Pool AS8356	3.00%	11/01/2046	75,368,120
15,420,736	Federal National Mortgage Association, Pool AZ0576	3.50%	04/01/2042	16,313,849
13,765,301	Federal National Mortgage Association, Pool BC9081	3.00%	12/01/2046	14,836,045
120,503,263 103,626,213	Federal National Mortgage Association, Pool BF0314 Federal National Mortgage Association, Pool BF0353	3.00% 3.00%	01/01/2053 05/01/2053	128,309,779 110,339,908
57,681,590	Federal National Mortgage Association, Pool BF0391	3.00%	09/01/2053	61,418,455
20,000,000	Federal National Mortgage Association, Pool BL1752	3.68%	03/01/2029	22,952,634
8,250,000	Federal National Mortgage Association, Pool BL2998	2.97%	07/01/2029	9,204,544
41,755,800	Federal National Mortgage Association, Pool BL3480	2.75%	08/01/2029	45,996,588
30,983,810	Federal National Mortgage Association, Pool BL3647	2.69%	08/01/2030	34,403,247
50,173,000	Federal National Mortgage Association, Pool BL4008	2.37%	10/01/2031	55,299,670
27,690,000	Federal National Mortgage Association, Pool BL4098	2.27%	09/01/2029	30,139,523
13,075,000	Federal National Mortgage Association, Pool BL4198	2.31%	10/01/2031	14,315,738
25,800,000	Federal National Mortgage Association, Pool BL4214	2.37%	10/01/2031	28,436,167
3,206,000	Federal National Mortgage Association, Pool BL4339	2.29%	10/01/2031	3,498,565
6,496,000 107,000,000	Federal National Mortgage Association, Pool BL4354	2.37%	10/01/2031	7,148,161
24,380,000	Federal National Mortgage Association, Pool BL4468 Federal National Mortgage Association, Pool BL4656	2.41% 2.29%	10/01/2029 10/01/2029	116,848,437 26,457,737
63,966,000	Federal National Mortgage Association, Pool BL4808	2.80%	11/01/2039	69,549,395
75,725,000	Federal National Mortgage Association, Pool BL4881	2.31%	12/01/2029	82,361,281
73,850,000	Federal National Mortgage Association, Pool BL4937	2.32%	12/01/2029	80,420,795
34,160,000	Federal National Mortgage Association, Pool BL4938	2.32%	12/01/2029	37,199,382
14,220,000	Federal National Mortgage Association, Pool BL4939	2.32%	12/01/2029	15,485,223
65,121,000	Federal National Mortgage Association, Pool BL4969	2.35%	11/01/2029	71,095,775
21,686,000	Federal National Mortgage Association, Pool BL5111	2.41%	01/01/2030	23,686,851
17,125,000	Federal National Mortgage Association, Pool BL5256	2.28%	02/01/2032	18,713,402
30,200,000	Federal National Mortgage Association, Pool BL5315	2.44%	01/01/2032	32,872,570
46,800,000	Federal National Mortgage Association, Pool BL5400	2.54%	02/01/2030	50,700,001
103,889,000	Federal National Mortgage Association, Pool BL5401	2.54% 2.60%	02/01/2030	112,546,418
24,557,000 8,190,000	Federal National Mortgage Association, Pool BL5833	2.73%	03/01/2030 02/01/2035	26,801,990 9,010,176
22,828,000	Federal National Mortgage Association, Pool BL5840 Federal National Mortgage Association, Pool BL5870	2.30%	02/01/2032	24,983,735
60,000,000	Federal National Mortgage Association, Pool BL5953	2.15%	03/01/2032	64,771,619
20,570,000	Federal National Mortgage Association, Pool BL6297	2.08%	05/01/2030	21,885,212
84,708,927	Federal National Mortgage Association, Pool BM5112	3.00%	11/01/2033	90,089,369
48,827,158	Federal National Mortgage Association, Pool BM5299	3.00%	12/01/2046	51,683,932
74,280,159	Federal National Mortgage Association, Pool BM5633	3.00%	07/01/2047	78,609,516
19,499,595	Federal National Mortgage Association, Pool BM5834	3.00%	04/01/2048	20,217,548
85,384,227	Federal National Mortgage Association, Pool BO6208	2.50%	12/01/2049	89,106,091
31,063,068	Federal National Mortgage Association, Pool CA0862	3.50%	09/01/2047	32,771,934
13,534,963 9,423,814	Federal National Mortgage Association, Pool CA3898	3.00%	07/01/2034	14,516,003
129,971,870	Federal National Mortgage Association, Pool CA4413 Federal National Mortgage Association, Pool FM1000	3.00% 3.00%	10/01/2049 04/01/2047	9,909,917 137,567,542
85,851,773	Federal National Mortgage Association, Pool MA2259	3.00%	05/01/2035	90,929,163
73,596,570	Federal National Mortgage Association, Pool MA2621	3.50%	05/01/2046	76,510,466
73,885,923	Federal National Mortgage Association, Pool MA2649	3.00%	06/01/2046	76,733,564
26,873,454	Federal National Mortgage Association, Pool MA2673	3.00%	07/01/2046	27,908,205
83,839,675	Federal National Mortgage Association, Pool MA2711	3.00%	08/01/2046	87,068,583
7,922,181	Federal National Mortgage Association, Pool MA2743	3.00%	09/01/2046	8,217,686
117,616,614	Federal National Mortgage Association, Pool MA2806	3.00%	11/01/2046	124,296,017
42,456,420	Federal National Mortgage Association, Pool MA2895	3.00%	02/01/2047	44,927,959
12,744,735	Federal National Mortgage Association, Pool MA3830	2.50%	11/01/2039	13,293,693
33,543,059 77,494,421	Federal National Mortgage Association, Pool MA3889	2.50% 2.50%	01/01/2040	34,995,470 81,217,171
68,300,000	Federal National Mortgage Association, Pool MA3930 Federal National Mortgage Association, Pool MA4074	2.00%	02/01/2035 07/01/2035	70,717,382
606,178	Federal National Mortgage Association, Fool MA40/4 Federal National Mortgage Association, Series 2002-70-QZ	5.50%	11/25/2032	693,209
868,853	Federal National Mortgage Association, Series 2002-75-QE	5.50%	11/25/2032	975,247
12,525,966	Federal National Mortgage Association, Series 2003-129-ZT	5.50%	01/25/2034	14,331,717
2,407,384	Federal National Mortgage Association, Series 2003-29-ZL	5.00%	04/25/2033	2,748,506
1,177,109	Federal National Mortgage Association, Series 2003-64-ZG	5.50%	07/25/2033	1,349,333
9,179,990	Federal National Mortgage Association, Series 2003-84-PZ	5.00%	09/25/2033	10,564,644
8,457,657	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	9,714,482
2,204,774	Federal National Mortgage Association, Series 2004-46-PJ (-1 x 1 Month LIBOR USD +	5 020/ T/E T/O	02/25/2024	260.014
2 205 527	6.00%, 6.00% Cap) Federal National Mortgage Association, Series 2004, 51, VP (1 x 1 Month LIBOR LISD +	5.82% I/F I/O	03/25/2034	260,814
2,305,537	Federal National Mortgage Association, Series 2004-51-XP (-1 x 1 Month LIBOR USD + 7.70%, 7.70% Cap)	7.52% I/F I/O	07/25/2034	507,633
3,653,936	Federal National Mortgage Association, Series 2004-W10-A6	5.75%	08/25/2034	4,201,594
4,846	Federal National Mortgage Association, Series 2004-W4-A5	5.50%	06/25/2034	4,844
158,745	Federal National Mortgage Association, Series 2005-107-EG	4.50%	01/25/2026	168,413
525,324	Federal National Mortgage Association, Series 2005-37-ZK	4.50%	05/25/2035	574,494
4,208,028	Federal National Mortgage Association, Series 2005-87-SG (-1 x 1 Month LIBOR USD +			·
	6.70%, 6.70% Cap)	6.52% I/F I/O	10/25/2035	872,575
3,647,233	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR USD +	C 400 / 7 7 - 1	10/07/20	
1 450 0 66	6.58%, 6.58% Cap)	6.40% I/F I/O	10/25/2036	839,383
1,478,868	Federal National Mortgage Association, Series 2006-123-LI (-1 x 1 Month LIBOR USD +	6 140/ T/E T/O	01/25/2027	204.125
900 425	6.32%, 6.32% Cap) Federal National Mortgage Association, Series 2006, 16 H7	6.14% I/F I/O	01/25/2037	324,137
800,435 6,019,101	Federal National Mortgage Association, Series 2006-16-HZ Federal National Mortgage Association, Series 2006-56-SM (-1 x 1 Month LIBOR USD +	5.50%	03/25/2036	926,612
0,017,101	6.75%, 6.75% Cap)	6.57% I/F I/O	07/25/2036	1,037,714
828,390	Federal National Mortgage Association, Series 2006-93-SN (-1 x 1 Month LIBOR USD +	0.2770 I/T I/O	0114314030	1,037,714
320,370	6.60%, 6.60% Cap)	6.42% I/F I/O	10/25/2036	126,795
8,494,999	Federal National Mortgage Association, Series 2007-109-VZ	5.00%	10/25/2035	9,720,188
855,030	Federal National Mortgage Association, Series 2007-116-BI (-1 x 1 Month LIBOR USD +			
	6.25%, 6.25% Cap)	6.07% I/F I/O	05/25/2037	132,484

5,522,733	Federal National Mortgage Association, Series 2007-14-PS (-1 x 1 Month LIBOR USD +			
2,813,685	6.81%, 6.81% Cap) Federal National Mortgage Association, Series 2007-30-OI (-1 x 1 Month LIBOR USD +	6.63% I/F I/O	03/25/2037	1,157,733
366,408	6.44%, 6.44% Cap) Federal National Mortgage Association, Series 2007-30-SI (-1 x 1 Month LIBOR USD +	6.26% I/F I/O	04/25/2037	635,062
2,822,236	6.11%, 6.11% Cap) Federal National Mortgage Association, Series 2007-32-SG (-1 x 1 Month LIBOR USD +	5.93% I/F I/O	04/25/2037	59,062
2,362,093	6.10%, 6.10% Cap) Federal National Mortgage Association, Series 2007-57-SX (-1 x 1 Month LIBOR USD +	5.92% I/F I/O	04/25/2037	521,886
	6.62%, 6.62% Cap)	6.44% I/F I/O	10/25/2036	489,206
3,475,218 1,941,626	Federal National Mortgage Association, Series 2007-60-VZ Federal National Mortgage Association, Series 2007-71-GZ	6.00% 6.00%	07/25/2037 07/25/2047	4,051,872 2,101,041
2,924,877	Federal National Mortgage Association, Series 2007-75-ID (-1 x 1 Month LIBOR USD + 5.87%, 5.87% Cap)	5.69% I/F I/O	08/25/2037	626,222
800,289	Federal National Mortgage Association, Series 2007-9-SD (-1 x 1 Month LIBOR USD + 6.65%, 6.65% Cap)			
489,593	Federal National Mortgage Association, Series 2008-27-B	6.47% I/F I/O 5.50%	03/25/2037 04/25/2038	169,654 559,645
3,421,166 6,642,246	Federal National Mortgage Association, Series 2008-29-ZA Federal National Mortgage Association, Series 2008-48-BE	4.50% 5.00%	04/25/2038 06/25/2034	3,728,159 7,687,849
643,098	Federal National Mortgage Association, Series 2008-48-SD (-1 x 1 Month LIBOR USD +			
1,021,947	6.00%, 6.00% Cap) Federal National Mortgage Association, Series 2008-53-LI (-1 x 1 Month LIBOR USD +	5.82% I/F I/O	06/25/2037	94,714
632,422	6.15%, 6.15% Cap) Federal National Mortgage Association, Series 2008-57-SE (-1 x 1 Month LIBOR USD +	5.97% I/F I/O	07/25/2038	122,689
1,129,236	6.00%, 6.00% Cap) Federal National Mortgage Association, Series 2008-5-MS (-1 x 1 Month LIBOR USD +	5.82% I/F I/O	02/25/2037	98,580
676,197	6.25%, 6.25% Cap) Federal National Mortgage Association, Series 2008-61-SC (-1 x 1 Month LIBOR USD +	6.07% I/F I/O	02/25/2038	226,963
	6.00%, 6.00% Cap)	5.82% I/F I/O	07/25/2038	96,972
600,845	Federal National Mortgage Association, Series 2008-62-SC (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.82% I/F I/O	07/25/2038	87,558
1,659,626	Federal National Mortgage Association, Series 2008-65-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.82% I/F I/O	08/25/2038	333,954
537,288 4,860,020	Federal National Mortgage Association, Series 2008-81-LP Federal National Mortgage Association, Series 2009-106-EZ	5.50%	09/25/2038	607,825
713,057	Federal National Mortgage Association, Series 2009-100-EZ Federal National Mortgage Association, Series 2009-111-SE (-1 x 1 Month LIBOR USD +	4.50%	01/25/2040	5,238,551
478,215	6.25%, 6.25% Cap) Federal National Mortgage Association, Series 2009-16-MZ	6.07% I/F I/O 5.00%	01/25/2040 03/25/2029	113,186 523,432
1,638,080	Federal National Mortgage Association, Series 2009-42-SI (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.82% I/F I/O	06/25/2039	275,458
1,020,408	Federal National Mortgage Association, Series 2009-42-SX (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	5.82% I/F I/O	06/25/2039	136,723
662,967	Federal National Mortgage Association, Series 2009-47-SA (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	5.92% I/F I/O	07/25/2039	60,049
421,972	Federal National Mortgage Association, Series 2009-48-WS (-1 x 1 Month LIBOR USD +			
4,377,866	5.95%, 5.95% Cap) Federal National Mortgage Association, Series 2009-49-S (-1 x 1 Month LIBOR USD +	5.77% I/F I/O	07/25/2039	74,534
588,627	6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-51-BZ	6.57% I/F I/O 4.50%	07/25/2039 07/25/2039	831,772 644,205
1,541,936 649,832	Federal National Mortgage Association, Series 2009-54-EZ	5.00%	07/25/2039	1,725,496
017,032				
2.257.207	Federal National Mortgage Association, Series 2009-70-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	5.62% I/F I/O	09/25/2039	98,819
3,357,296 2,598,214		5.62% I/F I/O 4.50% 4.50%	09/25/2039 10/25/2039 10/25/2039	98,819 3,563,374 2,819,092
	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM	4.50% 4.50%	10/25/2039 10/25/2039	3,563,374 2,819,092
2,598,214	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-83-Z Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD +	4.50% 4.50% 7.05% I/F I/O	10/25/2039 10/25/2039 01/25/2036	3,563,374 2,819,092 2,279,007
2,598,214 10,085,648	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-83-Z Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD +	4.50% 4.50% 7.05% I/F I/O 6.57% I/F I/O	10/25/2039 10/25/2039 01/25/2036 10/25/2039	3,563,374 2,819,092 2,279,007 3,401,898
2,598,214 10,085,648 13,467,313 1,050,916 1,112,404	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-83-Z Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2009-94-BC	4.50% 4.50% 7.05% I/F I/O	10/25/2039 10/25/2039 01/25/2036	3,563,374 2,819,092 2,279,007
2,598,214 10,085,648 13,467,313 1,050,916 1,112,404 12,642,767	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-83-Z Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2009-94-BC Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap)	4.50% 4.50% 7.05% I/F I/O 6.57% I/F I/O 5.54% I/F I/O 5.00% 4.30% I/F I/O	10/25/2039 10/25/2039 01/25/2036 10/25/2039 04/25/2037 11/25/2039 09/25/2040	3,563,374 2,819,092 2,279,007 3,401,898 161,175 1,191,077 1,864,981
2,598,214 10,085,648 13,467,313 1,050,916 1,112,404	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-83-Z Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2009-94-BC Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD +	4.50% 4.50% 7.05% I/F I/O 6.57% I/F I/O 5.54% I/F I/O 5.00%	10/25/2039 10/25/2039 01/25/2036 10/25/2039 04/25/2037 11/25/2039 09/25/2040 09/25/2040	3,563,374 2,819,092 2,279,007 3,401,898 161,175 1,191,077 1,864,981 6,786,514
2,598,214 10,085,648 13,467,313 1,050,916 1,112,404 12,642,767 5,987,645	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-83-Z Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2009-94-BC Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap) Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZF Federal National Mortgage Association, Series 2010-101-ZH Federal National Mortgage Association, Series 2010-101-ZH Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD +	4.50% 4.50% 7.05% I/F I/O 6.57% I/F I/O 5.54% I/F I/O 5.00% 4.30% I/F I/O 4.50% 4.50%	10/25/2039 10/25/2039 01/25/2036 10/25/2039 04/25/2037 11/25/2039 09/25/2040 09/25/2040 07/25/2040	3,563,374 2,819,092 2,279,007 3,401,898 161,175 1,191,077 1,864,981 6,786,514 16,470,638
2,598,214 10,085,648 13,467,313 1,050,916 1,112,404 12,642,767 5,987,645 15,533,692 3,649,201 1,755,786	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-83-Z Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2009-94-BC Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap) Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZH Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	4.50% 4.50% 7.05% I/F I/O 6.57% I/F I/O 5.54% I/F I/O 5.00% 4.30% I/F I/O 4.50%	10/25/2039 10/25/2039 01/25/2036 10/25/2039 04/25/2037 11/25/2039 09/25/2040 09/25/2040	3,563,374 2,819,092 2,279,007 3,401,898 161,175 1,191,077 1,864,981 6,786,514
2,598,214 10,085,648 13,467,313 1,050,916 1,112,404 12,642,767 5,987,645 15,533,692 3,649,201 1,755,786 1,124,313	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-83-Z Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2009-94-BC Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap) Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZH Federal National Mortgage Association, Series 2010-101-ZA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal National Mortgage Association, Series 2010-10-ZA Federal National Mortgage Association, Series 2010-10-ZA Federal National Mortgage Association, Series 2010-11-S (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	4.50% 4.50% 7.05% I/F I/O 6.57% I/F I/O 5.54% I/F I/O 5.00% 4.30% I/F I/O 4.50% 4.50% 6.17% I/F I/O 4.50% 5.77% I/F I/O	10/25/2039 10/25/2039 01/25/2036 10/25/2039 04/25/2037 11/25/2039 09/25/2040 09/25/2040 07/25/2040 02/25/2040 10/25/2050	3,563,374 2,819,092 2,279,007 3,401,898 161,175 1,191,077 1,864,981 6,786,514 16,470,638 754,745 1,897,949 160,137
2,598,214 10,085,648 13,467,313 1,050,916 1,112,404 12,642,767 5,987,645 15,533,692 3,649,201 1,755,786	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75% 6.75% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2009-94-BC Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap) Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZH Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal National Mortgage Association, Series 2010-10-ZA Federal National Mortgage Association, Series 2010-10-ZA Federal National Mortgage Association, Series 2010-11-S (-1 x 1 Month LIBOR USD + Federal National Mortgage Association, Series 2010-11-SA (-1 x 1 Month LIBOR USD + Federal National Mortgage Association, Series 2010-11-SA (-1 x 1 Month LIBOR USD + Federal National Mortgage Association, Series 2010-10-ZA	4.50% 4.50% 7.05% L/F L/O 6.57% L/F L/O 5.54% L/F L/O 5.00% 4.30% L/F L/O 4.50% 6.17% L/F L/O 4.50%	10/25/2039 10/25/2039 01/25/2036 10/25/2039 04/25/2037 11/25/2039 09/25/2040 09/25/2040 07/25/2040 02/25/2040 02/25/2040	3,563,374 2,819,092 2,279,007 3,401,898 161,175 1,191,077 1,864,981 6,786,514 16,470,638 754,745 1,897,949
2,598,214 10,085,648 13,467,313 1,050,916 1,112,404 12,642,767 5,987,645 15,533,692 3,649,201 1,755,786 1,124,313 2,861,773 758,905	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 6.75% 6.75% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2009-94-BC Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap) Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZH Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal National Mortgage Association, Series 2010-10-ZA Federal National Mortgage Association, Series 2010-11-S (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap) Federal National Mortgage Association, Series 2010-111-S (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap) Federal National Mortgage Association, Series 2010-116-Z Federal National Mortgage Association, Series 2010-117-SA (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap)	4.50% 4.50% 7.05% L/F L/O 6.57% L/F L/O 5.54% L/F L/O 5.00% 4.30% L/F L/O 4.50% 6.17% L/F L/O 4.50% 5.77% L/F L/O 4.00% 4.32% L/F L/O	10/25/2039 10/25/2039 01/25/2036 10/25/2039 04/25/2037 11/25/2039 09/25/2040 09/25/2040 02/25/2040 02/25/2040 10/25/2050 10/25/2040 10/25/2040	3,563,374 2,819,092 2,279,007 3,401,898 161,175 1,191,077 1,864,981 6,786,514 16,470,638 754,745 1,897,949 160,137 3,168,559 71,362
2,598,214 10,085,648 13,467,313 1,050,916 1,112,404 12,642,767 5,987,645 15,533,692 3,649,201 1,755,786 1,124,313 2,861,773	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-83-Z Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2009-94-BC Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap) Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZH Federal National Mortgage Association, Series 2010-101-ZA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal National Mortgage Association, Series 2010-10-ZA Federal National Mortgage Association, Series 2010-11-S (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap) Federal National Mortgage Association, Series 2010-111-S (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap) Federal National Mortgage Association, Series 2010-116-Z Federal National Mortgage Association, Series 2010-117-SA (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap) Federal National Mortgage Association, Series 2010-120-KD	4.50% 4.50% 7.05% I/F I/O 6.57% I/F I/O 5.54% I/F I/O 5.00% 4.30% I/F I/O 4.50% 6.17% I/F I/O 4.50% 5.77% I/F I/O 4.00%	10/25/2039 10/25/2039 01/25/2036 10/25/2039 04/25/2037 11/25/2039 09/25/2040 09/25/2040 07/25/2040 02/25/2040 10/25/2040 10/25/2040 10/25/2040	3,563,374 2,819,092 2,279,007 3,401,898 161,175 1,191,077 1,864,981 6,786,514 16,470,638 754,745 1,897,949 160,137 3,168,559 71,362 2,395,683
2,598,214 10,085,648 13,467,313 1,050,916 1,112,404 12,642,767 5,987,645 15,533,692 3,649,201 1,755,786 1,124,313 2,861,773 758,905 2,254,068	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-83-Z Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2010-94-BC Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap) Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZH Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal National Mortgage Association, Series 2010-10-ZA Federal National Mortgage Association, Series 2010-11-S (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap) Federal National Mortgage Association, Series 2010-116-Z Federal National Mortgage Association, Series 2010-116-Z Federal National Mortgage Association, Series 2010-116-Z Federal National Mortgage Association, Series 2010-120-KD Federal National Mortgage Association, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 4.50%, 4.50% Cap) Federal National Mortgage Association, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 4.50%, 4.50% Cap)	4.50% 4.50% 7.05% I/F I/O 6.57% I/F I/O 5.54% I/F I/O 5.00% 4.30% I/F I/O 4.50% 4.50% 6.17% I/F I/O 4.50% 5.77% I/F I/O 4.00% 4.32% I/F I/O 4.00%	10/25/2039 10/25/2039 01/25/2036 10/25/2039 04/25/2037 11/25/2039 09/25/2040 09/25/2040 02/25/2040 02/25/2040 10/25/2040 10/25/2040 10/25/2040 10/25/2040 10/25/2040	3,563,374 2,819,092 2,279,007 3,401,898 161,175 1,191,077 1,864,981 6,786,514 16,470,638 754,745 1,897,949 160,137 3,168,559 71,362 2,395,683 2,722,339
2,598,214 10,085,648 13,467,313 1,050,916 1,112,404 12,642,767 5,987,645 15,533,692 3,649,201 1,755,786 1,124,313 2,861,773 758,905 2,254,068 20,821,620	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-83-Z Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap) Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZH Federal National Mortgage Association, Series 2010-101-ZA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal National Mortgage Association, Series 2010-10-ZA Federal National Mortgage Association, Series 2010-11-S (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap) Federal National Mortgage Association, Series 2010-116-Z Federal National Mortgage Association, Series 2010-116-Z Federal National Mortgage Association, Series 2010-117-SA (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap) Federal National Mortgage Association, Series 2010-120-KD	4.50% 4.50% 7.05% I/F I/O 6.57% I/F I/O 5.54% I/F I/O 5.00% 4.30% I/F I/O 4.50% 6.17% I/F I/O 4.50% 5.77% I/F I/O 4.00% 4.32% I/F I/O 4.00% 4.32% I/F I/O 53.10% I/F	10/25/2039 10/25/2039 01/25/2036 10/25/2039 04/25/2037 11/25/2039 09/25/2040 09/25/2040 07/25/2040 02/25/2040 10/25/2040 10/25/2040 10/25/2040 10/25/2040 10/25/2040 10/25/2040	3,563,374 2,819,092 2,279,007 3,401,898 161,175 1,191,077 1,864,981 6,786,514 16,470,638 754,745 1,897,949 160,137 3,168,559 71,362 2,395,683 2,722,339 1,056,651
2,598,214 10,085,648 13,467,313 1,050,916 1,112,404 12,642,767 5,987,645 15,533,692 3,649,201 1,755,786 1,124,313 2,861,773 758,905 2,254,068 20,821,620 242,685 178,693 4,739,915	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-83-Z Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap) Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal National Mortgage Association, Series 2010-11-SA (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap) Federal National Mortgage Association, Series 2010-111-S (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap) Federal National Mortgage Association, Series 2010-116-Z Federal National Mortgage Association, Series 2010-117-SA (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap) Federal National Mortgage Association, Series 2010-120-KD Federal National Mortgage Association, Series 2010-120-KD Federal National Mortgage Association, Series 2010-120-SU (-11 x 1 Month LIBOR USD + 4.50%, 4.50% Cap) Federal National Mortgage Association, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 4.50%, 4.50% Cap) Federal National Mortgage Association, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 4.50%, 5.00% Cap) Federal National Mortgage Association, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 5.00%, 5.00% Cap) Federal National Mortgage Association, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 5.00%, 5.00% Cap) Federal National Mortgage Association, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 5.00%, 5.00% Cap) Federal National Mortgage Association, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 5.00%, 5.00%	4.50% 4.50% 7.05% L/F L/O 6.57% L/F L/O 5.54% L/F L/O 5.00% 4.30% L/F L/O 4.50% 4.50% 6.17% L/F L/O 4.50% 5.77% L/F L/O 4.00% 4.32% L/F L/O 4.00% 4.32% L/F L/O 4.32% L/F L/O 4.32% L/F L/O 4.32% L/F L/O	10/25/2039 10/25/2039 01/25/2036 10/25/2039 04/25/2037 11/25/2039 09/25/2040 09/25/2040 02/25/2040 02/25/2040 10/25/2040 10/25/2040 10/25/2040 10/25/2040 10/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040	3,563,374 2,819,092 2,279,007 3,401,898 161,175 1,191,077 1,864,981 6,786,514 16,470,638 754,745 1,897,949 160,137 3,168,559 71,362 2,395,683 2,722,339 1,056,651 329,459 5,182,285
2,598,214 10,085,648 13,467,313 1,050,916 1,112,404 12,642,767 5,987,645 15,533,692 3,649,201 1,755,786 1,124,313 2,861,773 758,905 2,254,068 20,821,620 242,685 178,693	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-83-Z Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap) Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZH Federal National Mortgage Association, Series 2010-101-ZA Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal National Mortgage Association, Series 2010-10-ZA Federal National Mortgage Association, Series 2010-11-S (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap) Federal National Mortgage Association, Series 2010-116-Z Federal National Mortgage Association, Series 2010-117-SA (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap) Federal National Mortgage Association, Series 2010-120-KD Federal National Mortgage Association, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 4.50%, 4.50% Cap) Federal National Mortgage Association, Series 2010-126-SU (-11 x 1 Month LIBOR USD + 4.50%, 4.50% Cap) Federal National Mortgage Association, Series 2010-126-SU (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap) Federal National Mortgage Association, Series 2010-128-HZ Federal National Mortgage Association, Series 2010-132-Z Federal National Mortgage Association, Series 2010-137-VS (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap)	4.50% 4.50% 7.05% L/F L/O 6.57% L/F L/O 5.54% L/F L/O 5.00% 4.30% L/F L/O 4.50% 6.17% L/F L/O 4.50% 5.77% L/F L/O 4.00% 4.32% L/F L/O 4.00% 4.32% L/F L/O 53.10% L/F 4.00% 4.50%	10/25/2039 10/25/2039 01/25/2036 10/25/2039 04/25/2037 11/25/2039 09/25/2040 09/25/2040 07/25/2040 10/25/2040 10/25/2040 10/25/2040 10/25/2040 10/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040	3,563,374 2,819,092 2,279,007 3,401,898 161,175 1,191,077 1,864,981 6,786,514 16,470,638 754,745 1,897,949 160,137 3,168,559 71,362 2,395,683 2,722,339 1,056,651 329,459 5,182,285 3,160,466
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2,598,214 10,085,648 13,467,313 1,050,916 1,112,404 12,642,767 5,987,645 15,533,692 3,649,201 1,755,786 1,124,313 2,861,773 758,905 2,254,068 20,821,620 242,685 178,693 4,739,915 2,978,238 88,008 9,128,736 7,211,003 9,485,405 22,839,693	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM Federal National Mortgage Association, Series 2009-83-Z Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap) Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap) Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap) Federal National Mortgage Association, Series 2010-101-ZC Federal National Mortgage Association, Series 2010-101-ZH Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal National Mortgage Association, Series 2010-10-ZA Federal National Mortgage Association, Series 2010-11-SA (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap) Federal National Mortgage Association, Series 2010-11-S (-1 x 1 Month LIBOR USD + 5.95%, 5.95% Cap) Federal National Mortgage Association, Series 2010-112-KD Federal National Mortgage Association, Series 2010-120-KD Federal National Mortgage Association, Series 2010-120-KD Federal National Mortgage Association, Series 2010-120-KD Federal National Mortgage Association, Series 2010-126-SU (-1 x 1 Month LIBOR USD + 4.50%, 4.50% Cap) Federal National Mortgage Association, Series 2010-126-SV (-3 x 1 Month LIBOR USD + 15.00%, 15.00% Cap) Federal National Mortgage Association, Series 2010-128-HZ Federal National Mortgage Association, Series 2010-128-HZ Federal National Mortgage Association, Series 2010-132-Z Federal National Mortgage Association, Series 2010-132-Z Federal National Mortgage Association, Series 2010-142-AZ Federal National Mortgage Association, Series 2010-142-AZ Federal National Mortgage Association, Series 2010-150-FD (1 Month LIBOR USD + 6.65%, 6.65% Cap) Federal National Mortgage Association, Series 2010-15	4.50% 4.50% 7.05% I/F I/O 6.57% I/F I/O 5.54% I/F I/O 5.00% 4.30% I/F I/O 4.50% 4.50% 6.17% I/F I/O 4.50% 5.77% I/F I/O 4.00% 4.32% I/F I/O 4.00% 4.32% I/F I/O 53.10% I/F 14.48% I/F 4.00% 4.50% 6.47% I/F I/O 0.69% 4.00%	10/25/2039 10/25/2039 01/25/2036 10/25/2039 04/25/2037 11/25/2039 09/25/2040 09/25/2040 07/25/2040 10/25/2040 10/25/2040 10/25/2040 10/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040 11/25/2040	3,563,374 2,819,092 2,279,007 3,401,898 161,175 1,191,077 1,864,981 6,786,514 16,470,638 754,745 1,897,949 160,137 3,168,559 71,362 2,395,683 2,722,339 1,056,651 329,459 5,182,285 3,160,466 140,482 9,957,572 729,601 9,519,344 25,334,326

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416,550	Federal National Mortgage Association, Series 2010-2-GS (-1 x 1 Month LIBOR USD +	(270/ I/E I/O	12/25/2040	22.014
1 014 225	6.45%, 6.45% Cap)	6.27% I/F I/O	12/25/2049	33,014
1,814,325	Federal National Mortgage Association, Series 2010-2-MS (-1 x 1 Month LIBOR USD +	6.07% I/F I/O	02/25/2050	363,326
1,359,550	6.25%, 6.25% Cap) Federal National Mortgage Association, Series 2010-31-SA (-1 x 1 Month LIBOR USD +	0.07701/11/0	02/23/2030	303,320
1,339,330	5.00%, 5.00% Cap)	4.82% I/F I/O	04/25/2040	106,613
4,045,641	Federal National Mortgage Association, Series 2010-31-VZ	4.00%	04/25/2040	4,222,444
3,345,551	Federal National Mortgage Association, Series 2010-34-PS (-1 x 1 Month LIBOR USD +		0 1/20/20 10	.,,
0,0 10,000	4.93%, 4.93% Cap)	4.75% I/F I/O	04/25/2040	427,005
559,177	Federal National Mortgage Association, Series 2010-35-ES (-1 x 1 Month LIBOR USD +			.,
	6.45%, 6.45% Cap)	6.27% I/F I/O	04/25/2040	72,157
500,666	Federal National Mortgage Association, Series 2010-35-SV (-1 x 1 Month LIBOR USD +			
	6.45%, 6.45% Cap)	6.27% I/F I/O	04/25/2040	82,575
1,013,826	Federal National Mortgage Association, Series 2010-46-MS (-1 x 1 Month LIBOR USD +			
6.560.510	4.95%, 4.95% Cap)	4.77% I/F I/O	05/25/2040	106,612
6,762,710	Federal National Mortgage Association, Series 2010-49-ZW	4.50%	05/25/2040	7,169,718
1,957,835	Federal National Mortgage Association, Series 2010-4-SK (-1 x 1 Month LIBOR USD + 6.23%, 6.23% Cap)	6.05% I/F I/O	02/25/2040	369,999
735,951	Federal National Mortgage Association, Series 2010-58-ES (-3 x 1 Month LIBOR USD +	0.03701/11/0	02/23/2040	309,999
/33,931	12.47%, 12.47% Cap)	12.00% I/F	06/25/2040	947,008
5,692,532	Federal National Mortgage Association, Series 2010-59-MS (-1 x 1 Month LIBOR USD +	12.00701/1	00/23/2040	747,000
3,072,332	5.77%, 5.77% Cap)	5.59% I/F I/O	06/25/2040	1,253,771
2,123,205	Federal National Mortgage Association, Series 2010-59-PS (-1 x 1 Month LIBOR USD +			,,
	6.45%, 6.45% Cap)	6.27% I/F I/O	03/25/2039	52,850
5,822,030	Federal National Mortgage Association, Series 2010-59-SC (-1 x 1 Month LIBOR USD +			
	5.00%, 5.00% Cap)	4.82% I/F I/O	01/25/2040	965,254
679,102	Federal National Mortgage Association, Series 2010-60-VZ	5.00%	10/25/2039	771,579
501,952	Federal National Mortgage Association, Series 2010-61-EL	4.50%	06/25/2040	536,456
6,160,115	Federal National Mortgage Association, Series 2010-64-EZ	5.00%	06/25/2040	7,097,919
13,569,566	Federal National Mortgage Association, Series 2010-64-FC (1 Month LIBOR USD + 0.50%, 0.50%, Floor, 7.00%, Cap.)	0.689/	06/25/2040	12 622 255
24,952,913	0.50% Floor, 7.00% Cap) Federal National Mortgage Association, Series 2010-76-ZK	0.68% 4.50%	06/25/2040 07/25/2040	13,632,355 28,020,672
24,952,913 4,840,981	Federal National Mortgage Association, Series 2010-76-ZK Federal National Mortgage Association, Series 2010-79-CZ	4.00%	07/25/2040	5,125,024
18,057,138	Federal National Mortgage Association, Series 2010-79-CZ Federal National Mortgage Association, Series 2010-79-VZ	4.50%	07/25/2040	20,311,234
2,810,563	Federal National Mortgage Association, Series 2010-77-VZ Federal National Mortgage Association, Series 2010-84-ZC	4.50%	08/25/2040	3,045,296
5,621,114		4.50%	08/25/2040	6,090,579
7,212,796	Federal National Mortgage Association, Series 2010-84-ZD Federal National Mortgage Association, Series 2010-84-ZG	4.50%	08/25/2040	7,759,694
505,591	Federal National Mortgage Association, Series 2010-04-20 Federal National Mortgage Association, Series 2010-90-SA (-1 x 1 Month LIBOR USD +	4.3070	06/23/2040	7,739,094
303,391	5.85%, 5.85% Cap)	5.67% I/F I/O	08/25/2040	73,097
1,581,707	Federal National Mortgage Association, Series 2010-94-Z	4.50%	08/25/2040	1,701,464
8,304,680	Federal National Mortgage Association, Series 2010-99-SG (-5 x 1 Month LIBOR USD +	1.5070	00/23/2010	1,701,101
0,2 0 1,000	25.00%, 25.00% Cap)	24.14% I/F	09/25/2040	15,186,649
1,265,673	Federal National Mortgage Association, Series 2010-9-DS (-1 x 1 Month LIBOR USD +			
	5.30%, 0.50% Floor, 5.30% Cap)	5.12% I/F I/O	02/25/2040	186,359
37,461,738	Federal National Mortgage Association, Series 2011-106-LZ	3.50%	10/25/2041	40,906,439
520,021	Federal National Mortgage Association, Series 2011-110-LS (-2 x 1 Month LIBOR USD +			
	10.10%, 10.10% Cap)	9.75% I/F	11/25/2041	778,409
7,262,630	Federal National Mortgage Association, Series 2011-111-CZ	4.00%	11/25/2041	7,965,657
9,218,228	Federal National Mortgage Association, Series 2011-111-EZ	5.00%	11/25/2041	10,668,777
3,699,446	Federal National Mortgage Association, Series 2011-111-VZ	4.00%	11/25/2041	4,112,021
30,000,000	Federal National Mortgage Association, Series 2011-131-PB	4.50%	12/25/2041	35,872,596
22,577,706	Federal National Mortgage Association, Series 2011-16-AL	3.50%	03/25/2031	24,408,843
38,800,000	Federal National Mortgage Association, Series 2011-17-NY	3.50%	03/25/2031	42,068,768
692,735	Federal National Mortgage Association, Series 2011-17-SA (-1 x 1 Month LIBOR USD +	(200/ T/E T/O	02/25/2041	117.605
(2(5.550	6.47%, 6.47% Cap)	6.29% I/F I/O	03/25/2041	117,685
6,365,550	Federal National Mortgage Association, Series 2011-25-KY	3.00%	04/25/2026	6,632,795
4,737,661	Federal National Mortgage Association, Series 2011-27-BS (-2 x 1 Month LIBOR USD + 9.00%, 9.00% Cap)	8.65% I/F	04/25/2041	5,522,493
45,304,534	Federal National Mortgage Association, Series 2011-29-AL	3.50%	04/25/2031	48,579,363
8,822,777	Federal National Mortgage Association, Series 2011-2-GZ	4.00%	02/25/2041	9,710,609
23,333,903	Federal National Mortgage Association, Series 2011-2-02 Federal National Mortgage Association, Series 2011-32-ZG	4.00%	04/25/2041	24,817,804
4,287,296	Federal National Mortgage Association, Series 2011-32-25 Federal National Mortgage Association, Series 2011-36-VZ	4.50%	05/25/2041	4,495,036
10,348,079	Federal National Mortgage Association, Series 2011-30-VZ Federal National Mortgage Association, Series 2011-37-Z	4.50%	05/25/2041	11,775,975
8,288,580	Federal National Mortgage Association, Series 2011-37-Z Federal National Mortgage Association, Series 2011-38-BZ	4.00%	05/25/2041	9,085,706
5,859,548	Federal National Mortgage Association, Series 2011-38-BZ Federal National Mortgage Association, Series 2011-39-CB	3.00%	05/25/2026	6,107,286
11,002,875	Federal National Mortgage Association, Series 2011-39-CB Federal National Mortgage Association, Series 2011-39-ZD	4.00%	02/25/2041	12,134,561
3,199,757	Federal National Mortgage Association, Series 2011-39-215 Federal National Mortgage Association, Series 2011-40-LZ	4.50%	05/25/2041	3,441,753
5,956,933	Federal National Mortgage Association, Series 2011-40-LZ Federal National Mortgage Association, Series 2011-42-MZ	4.50%	05/25/2041	6,432,787
21,593,067	Federal National Mortgage Association, Series 2011-45-ZA	4.00% >	05/25/2031	23,714,065
9,220,388	Federal National Mortgage Association, Series 2011-45-ZB	4.50%	05/25/2041	9,757,683
1,176,748	Federal National Mortgage Association, Series 2011-48-SC (-2 x 1 Month LIBOR USD +			2,,000
7 7	9.20%, 9.20% Cap)	8.83% I/F	06/25/2041	1,279,223
19,475,686	Federal National Mortgage Association, Series 2011-51-FJ (1 Month LIBOR USD + 0.45%,			
	0.45% Floor, 7.00% Cap)	0.63%	06/25/2041	19,500,136
1,222,649	Federal National Mortgage Association, Series 2011-59-MA	4.50%	07/25/2041	1,366,395
10,067,606	Federal National Mortgage Association, Series 2011-60-EL	3.00%	07/25/2026	10,495,417
13,265,878	Federal National Mortgage Association, Series 2011-64-DB	4.00%	07/25/2041	14,812,998
5,336,290	Federal National Mortgage Association, Series 2011-74-KL	5.00%	06/25/2040	6,006,500
20,694,328	Federal National Mortgage Association, Series 2011-77-Z	3.50%	08/25/2041	22,561,477
29,628,770	Federal National Mortgage Association, Series 2011-99-CZ	4.50% >	10/25/2041	34,024,923
69,878,443	Federal National Mortgage Association, Series 2011-99-DZ	5.00%	10/25/2041	80,022,410
13,545,371	Federal National Mortgage Association, Series 2012-104-Z	3.50% >	09/25/2042	14,848,853
9,205,236	Federal National Mortgage Association, Series 2012-111-LB	3.50%	05/25/2041	9,706,099
30,707,224	Federal National Mortgage Association, Series 2012-111-MJ	4.00%	04/25/2042	34,570,795
5,107,250	Federal National Mortgage Association, Series 2012-114-DC	2.00%	08/25/2039	5,128,281
41,219,711	Federal National Mortgage Association, Series 2012-122-AD	2.00%	02/25/2040	41,674,546
44,662,049	Federal National Mortgage Association, Series 2012-122-DB	3.00%	11/25/2042	47,844,069
50,231,685	Federal National Mortgage Association, Series 2012-125-LA	3.00%	11/25/2042	53,813,697
27,753,467	Federal National Mortgage Association, Series 2012-132-KH	1.75%	12/25/2032	28,717,473
27,180,489	Federal National Mortgage Association, Series 2012-144-PT	4.19% #	11/25/2049	30,130,115
11,856,132	Federal National Mortgage Association, Series 2012-14-BZ	4.00% >	03/25/2042	13,208,131
27,095,902	Federal National Mortgage Association, Series 2012-15-PZ	4.00% >	03/25/2042	31,812,247
20,071,328	Federal National Mortgage Association, Series 2012-20-ZT	3.50% >	03/25/2042	22,024,989
62,559,225	Federal National Mortgage Association, Series 2012-30-DZ	4.00% >	04/25/2042	70,222,073
51,437,585 4,243,200	Federal National Mortgage Association, Series 2012-31-Z Federal National Mortgage Association, Series 2012-63-EB	4.00% > 2.00%	04/25/2042 08/25/2040	56,799,228 4,263,316
4,243,200	r ederar reational inforegage Association, series 2012-05-ED	2.00/0	00/23/2040	4,203,310

19,831,594	Federal National Mortgage Association, Series 2012-70-FY (1 Month LIBOR USD +			
,,	0.45%, 0.45% Floor, 7.00% Cap)	0.63%	07/25/2042	19,862,880
36,955,495	Federal National Mortgage Association, Series 2012-74-Z	4.00% >	07/25/2042	42,253,693
6,113,763	Federal National Mortgage Association, Series 2012-80-EA	2.00%	04/25/2042	6,197,185
26,649,186	Federal National Mortgage Association, Series 2012-86-ZC	3.50% >	08/25/2042	30,450,644
37,129,298	Federal National Mortgage Association, Series 2012-96-VZ	3.50% >	09/25/2042	40,514,353
20,994,902 36,684,034	Federal National Mortgage Association, Series 2012-98-BG Federal National Mortgage Association, Series 2012-99-QE	4.50% 3.00%	08/25/2040 09/25/2042	23,670,685 39,747,385
18,806,630	Federal National Mortgage Association, Series 2012-99-QE Federal National Mortgage Association, Series 2013-100-PJ	3.00%	03/25/2043	20,083,837
27,267,373	Federal National Mortgage Association, Series 2013-130-ZE	3.00% >	01/25/2044	29,178,069
24,499,568	Federal National Mortgage Association, Series 2013-133-ZT	3.00% >	01/25/2039	26,546,933
13,047,595	Federal National Mortgage Association, Series 2013-36-Z	3.00% >	04/25/2043	14,402,370
19,081,359	Federal National Mortgage Association, Series 2013-41-ZH	3.00%	05/25/2033	20,640,115
19,292,416	Federal National Mortgage Association, Series 2013-51-HS (-1 x 1 Month LIBOR USD +	5.18% I/F	04/25/2043	20,050,835
3,016,692	5.40%, 5.40% Cap) Federal National Mortgage Association, Series 2013-53-AB	1.50%	03/25/2028	3,073,736
7,059,931	Federal National Mortgage Association, Series 2013-58-SC (-2 x 1 Month LIBOR USD +	1.5070	03/23/2020	3,073,730
	6.00%, 6.00% Cap)	5.72% I/F	06/25/2043	7,383,398
116,346,501	Federal National Mortgage Association, Series 2013-81-ZQ	3.00%	08/25/2043	123,139,391
18,692,976	Federal National Mortgage Association, Series 2013-82-SH (-1 x 1 Month LIBOR USD +	5.050/ T/E T/O	10/05/0040	2 727 (00
25,266,587	6.05%, 6.05% Cap) Federal National Mortgage Association, Series 2013-8-Z	5.87% I/F I/O 3.00%	12/25/2042 02/25/2043	2,737,689 26,104,053
24,955,052	Federal National Mortgage Association, Series 2013-0-2 Federal National Mortgage Association, Series 2014-12-GZ	3.50% >	03/25/2044	26,969,225
26,530,857	Federal National Mortgage Association, Series 2014-21-GZ	3.00% >	04/25/2044	28,316,214
31,001,033	Federal National Mortgage Association, Series 2014-37-ZY	2.50% >	07/25/2044	31,797,096
50,271,836	Federal National Mortgage Association, Series 2014-39-ZA	3.00% >	07/25/2044	52,343,694
11,489,964	Federal National Mortgage Association, Series 2014-46-NZ	3.00%	06/25/2043	11,690,413
28,207,714	Federal National Mortgage Association, Series 2014-55-MA	3.00%	10/25/2039	28,807,153
160,284 60,252,609	Federal National Mortgage Association, Series 2014-56-AD Federal National Mortgage Association, Series 2014-60-EZ	3.00% 3.00% >	01/25/2040 10/25/2044	160,142 67,521,911
42,531,470	Federal National Mortgage Association, Series 2014-60-EZ Federal National Mortgage Association, Series 2014-61-ZV	3.00% >	10/25/2044	47,505,304
35,866,799	Federal National Mortgage Association, Series 2014-64-NZ	3.00% >	10/25/2044	38,000,392
64,975,588	Federal National Mortgage Association, Series 2014-65-CD	3.00%	06/25/2040	66,767,511
12,629,356	Federal National Mortgage Association, Series 2014-67-DZ	3.00% >	10/25/2044	13,495,045
59,468,643	Federal National Mortgage Association, Series 2014-68-MA	3.00%	11/25/2040	61,186,442
40,374,031	Federal National Mortgage Association, Series 2014-68-MZ	3.00% >	11/25/2044	43,125,129
28,171,297 24,896,285	Federal National Mortgage Association, Series 2014-6-Z Federal National Mortgage Association, Series 2014-73-CQ	2.50% > 3.00%	02/25/2044 06/25/2040	29,861,012 25,551,207
22,791,564	Federal National Mortgage Association, Series 2014-73-CQ Federal National Mortgage Association, Series 2014-77-VZ	3.00% >	11/25/2044	24,341,417
15,615,846	Federal National Mortgage Association, Series 2014-82-YA	3.00%	04/25/2041	16,131,931
29,270,351	Federal National Mortgage Association, Series 2014-84-KZ	3.00% >	12/25/2044	32,877,041
69,035,582	Federal National Mortgage Association, Series 2014-95-NA	3.00%	04/25/2041	71,040,789
134,996,552	Federal National Mortgage Association, Series 2014-M11-1A	3.22% #	08/25/2024	145,729,183
23,705,819	Federal National Mortgage Association, Series 2015-11-A	3.00%	05/25/2034	24,903,733
66,244,365 14,417,293	Federal National Mortgage Association, Series 2015-21-G Federal National Mortgage Association, Series 2015-42-CA	3.00% 3.00%	02/25/2042 03/25/2044	68,751,681 15,053,883
46,019,223	Federal National Mortgage Association, Series 2015-49-A	3.00%	03/25/2044	48,273,847
7,032,491	Federal National Mortgage Association, Series 2015-63-KD	3.00%	07/25/2041	7,143,308
40,388,417	Federal National Mortgage Association, Series 2015-88-AC	3.00%	04/25/2043	41,334,835
119,387,142	Federal National Mortgage Association, Series 2015-88-BA	3.00%	04/25/2044	124,375,041
32,940,936	Federal National Mortgage Association, Series 2015-8-AP	2.00%	03/25/2045	33,812,157
12,748,980 48,110,068	Federal National Mortgage Association, Series 2015-94-MA Federal National Mortgage Association, Series 2015-9-HA	3.00% 3.00%	01/25/2046 01/25/2045	13,159,377 51,551,525
30,491,756	Federal National Mortgage Association, Series 2016-2-JA	2.50%	02/25/2046	31,878,177
76,559,163	Federal National Mortgage Association, Series 2016-32-LA	3.00%	10/25/2044	80,822,092
78,852,768	Federal National Mortgage Association, Series 2016-72-PA	3.00%	07/25/2046	82,921,965
65,071,072	Federal National Mortgage Association, Series 2016-74-PA	3.00%	12/25/2044	67,339,085
28,661,780	Federal National Mortgage Association, Series 2016-79-EP	3.00%	01/25/2044	29,813,207
74,589,175	Federal National Mortgage Association, Series 2016-81-PA	3.00%	02/25/2044	77,450,371
39,839,421 39,377,253	Federal National Mortgage Association, Series 2016-94-PA Federal National Mortgage Association, Series 2017-13-ML	3.00% 3.00%	03/25/2044 08/25/2041	41,464,495 40,095,525
17,549,732	Federal National Mortgage Association, Series 2017-19-WE Federal National Mortgage Association, Series 2017-2-HA	3.00%	09/25/2041	17,834,452
9,324,594	Federal National Mortgage Association, Series 2017-4-CH	3.00%	06/25/2042	9,442,495
13,865,095	Federal National Mortgage Association, Series 2017-51-EA	3.00%	11/25/2042	14,293,841
21,010,795	Federal National Mortgage Association, Series 2017-61-TA	3.00%	02/25/2043	21,441,447
44,241,583	Federal National Mortgage Association, Series 2018-21-IO	3.00% I/O	04/25/2048	3,314,004
73,072,238 5,402,229	Federal National Mortgage Association, Series 2018-21-PO Federal National Mortgage Association, Series 2018-23-CG	0.00% P/O 2.75%	04/25/2048 12/25/2043	68,874,530 5,466,196
100,409,983	Federal National Mortgage Association, Series 2018-23-CG Federal National Mortgage Association, Series 2018-27-AO	0.00% P/O	05/25/2048	98,364,240
39,156,201	Federal National Mortgage Association, Series 2018-27-JA	3.00%	12/25/2047	41,037,649
47,459,792	Federal National Mortgage Association, Series 2018-33-A	3.00%	05/25/2048	50,503,427
19,643,263	Federal National Mortgage Association, Series 2018-33-C	3.00%	05/25/2048	20,802,832
139,724,462	Federal National Mortgage Association, Series 2018-36-A	3.00%	06/25/2048	146,675,363
49,066,115 153,465,613	Federal National Mortgage Association, Series 2018-38-JB Federal National Mortgage Association, Series 2018-39-AB	3.00% 3.00%	06/25/2048 06/25/2048	51,941,296 162,458,406
31,365,887	Federal National Mortgage Association, Series 2018-59-AB Federal National Mortgage Association, Series 2018-64-A	3.00%	09/25/2048	32,852,085
79,952,961	Federal National Mortgage Association, Series 2018-85-PO	0.00% P/O	12/25/2048	75,027,915
56,849,461	Federal National Mortgage Association, Series 2019-12-BA	3.00%	04/25/2049	59,555,786
22,863,681	Federal National Mortgage Association, Series 2019-64-D	2.50%	11/25/2049	23,910,170
6,840,559	Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD + 5.45%,	5 270/ I/E I/O	11/25/2020	1 100 200
73,377,727	5.45% Cap) Federal National Mortgage Association, Series 412-A3	5.27% I/F I/O 3.00%	11/25/2039 08/25/2042	1,190,288 78,111,853
2,752,900	Government National Mortgage Association, Pool MA2511	3.50%	01/20/2045	2,864,200
9,861,808	Government National Mortgage Association, Fool MA2511 Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month LIBOR USD	3.3070	01/20/2073	2,007,200
	+ 7.10%, 7.10% Cap)	6.91% I/F I/O	08/20/2033	1,946,960
4,080,472	Government National Mortgage Association, Series 2003-86-ZK	5.00%	10/20/2033	4,612,317
2,179,092	Government National Mortgage Association, Series 2004-49-Z	6.00%	06/20/2034	2,513,784
4,477,708	Government National Mortgage Association, Series 2004-83-CS (-1 x 1 Month LIBOR USD	5 000/ T/E 1/0	10/20/2024	060.040
1 100 000	+ 6.08%, 6.08% Cap) Government National Mortgage Association, Series 2005-21-Z	5.89% I/F I/O 5.00%	10/20/2034	869,942 1,272,529
1,109,800 12,145,554	Government National Mortgage Association, Series 2005-21-Z Government National Mortgage Association, Series 2005-39-ZB	5.00%	03/20/2035 07/20/2034	1,272,329
848,898	Government National Mortgage Association, Series 2003-33-213 Government National Mortgage Association, Series 2006-24-CX (-7 x 1 Month LIBOR	3.0070	0 11 201 2037	13,023,120
	USD + 39.97%, 39.97% Cap)	38.57% I/F	05/20/2036	1,599,053
5,110,594	Government National Mortgage Association, Series 2007-26-SJ (-1 x 1 Month LIBOR USD			
	+ 4.69%, 4.69% Cap)	4.50% I/F I/O	04/20/2037	578,153

2 027 0 42	G AND			
3,827,842	Government National Mortgage Association, Series 2008-2-SM (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	6.30% I/F I/O	01/16/2038	877,055
6,706,790	Government National Mortgage Association, Series 2008-42-AI (-1 x 1 Month LIBOR USD			
2 704 076	+ 7.69%, 7.69% Cap) Covernment National Montage Association Society 2008, 42 SH (1 v. 1 Month LIPOP USD)	7.49% I/F I/O	05/16/2038	1,856,082
2,704,076	Government National Mortgage Association, Series 2008-43-SH (-1 x 1 Month LIBOR USD + 6.34%, 6.34% Cap)	6.15% I/F I/O	05/20/2038	353,630
3,045,606	Government National Mortgage Association, Series 2008-51-SC (-1 x 1 Month LIBOR USD		0.6/20/2020	
2,269,646	+ 6.25%, 6.25% Cap) Government National Mortgage Association, Series 2008-51-SE (-1 x 1 Month LIBOR USD	6.06% I/F I/O	06/20/2038	674,321
	+ 6.25%, 6.25% Cap)	6.05% I/F I/O	06/16/2038	495,777
976,606	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	5.86% I/F I/O	09/20/2038	125,977
2,133,779	Government National Mortgage Association, Series 2008-83-SD (-1 x 1 Month LIBOR USD	3.80701/11/0	09/20/2038	123,977
7,000,007	+ 6.56%, 6.56% Cap)	6.36% I/F I/O	11/16/2036	396,155
7,808,987 4,719,507	Government National Mortgage Association, Series 2009-106-VZ Government National Mortgage Association, Series 2009-10-NS (-1 x 1 Month LIBOR USD	4.50%	11/20/2039	8,692,457
	+ 6.65%, 6.65% Cap)	6.45% I/F I/O	02/16/2039	937,349
1,520,016	Government National Mortgage Association, Series 2009-24-SN (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	5.91% I/F I/O	09/20/2038	218,572
4,284,582	Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	4,789,423
24,674,744	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	27,825,448
8,026 2,593,759	Government National Mortgage Association, Series 2009-41-ZQ Government National Mortgage Association, Series 2009-48-Z	4.50% > 5.00%	06/16/2039 06/16/2039	10,081 2,934,074
530,137	Government National Mortgage Association, Series 2009-50-KP	4.50%	06/20/2039	578,933
2,139,155	Government National Mortgage Association, Series 2009-69-TS (-1 x 1 Month LIBOR USD		00,20,200	570,555
2 (24 002	+ 6.20%, 6.20% Cap)	6.00% I/F I/O	04/16/2039	306,882
3,634,092 2,573,668	Government National Mortgage Association, Series 2009-75-GZ Government National Mortgage Association, Series 2009-87-IG (-1 x 1 Month LIBOR USD	4.50%	09/20/2039	4,042,971
	+ 6.74%, 6.74% Cap)	6.55% I/F I/O	03/20/2037	275,326
18,023,488	Government National Mortgage Association, Series 2010-106-PS (-1 x 1 Month LIBOR LISD + 6.05% 6.05% Cop)	5.86% I/F I/O	03/20/2040	2,496,648
5,876,271	USD + 6.05%, 6.05% Cap) Government National Mortgage Association, Series 2010-1-SA (-1 x 1 Month LIBOR USD	3.80701/11/0	03/20/2040	2,430,048
	+ 5.75%, 5.75% Cap)	5.55% I/F I/O	01/16/2040	1,215,504
4,081,215 50,538,761	Government National Mortgage Association, Series 2010-25-ZB Government National Mortgage Association, Series 2010-26-QS (-1 x 1 Month LIBOR USD	4.50% >	02/16/2040	4,641,908
50,556,701	+ 6.25%, 6.25% Cap)	6.06% I/F I/O	02/20/2040	10,069,505
4,266,854	Government National Mortgage Association, Series 2010-42-AY	5.00%	11/20/2039	4,901,350
4,269,965	Government National Mortgage Association, Series 2010-42-ES (-1 x 1 Month LIBOR USD + 5.68%, 5.68% Cap)	5.49% I/F I/O	04/20/2040	793,797
1,297,275	Government National Mortgage Association, Series 2010-61-AS (-1 x 1 Month LIBOR USD	3.47/01/11/1/0	04/20/2040	173,171
12.051.221	+ 6.55%, 6.55% Cap)	6.36% I/F I/O	09/20/2039	237,114
13,051,331	Government National Mortgage Association, Series 2010-62-SB (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	5.56% I/F I/O	05/20/2040	2,397,296
10,492,096	Government National Mortgage Association, Series 2010-62-ZG	5.50%	05/16/2040	12,290,662
6,830,915	Government National Mortgage Association, Series 2011-18-SN (-2 x 1 Month LIBOR USD	0.120/ I/E	12/20/2040	7 711 240
6,839,960	+ 9.50%, 9.50% Cap) Government National Mortgage Association, Series 2011-18-YS (-2 x 1 Month LIBOR USD	9.12% I/F	12/20/2040	7,711,340
	+ 9.50%, 9.50% Cap)	9.12% I/F	12/20/2040	7,675,210
2,943,490 1,890,583	Government National Mortgage Association, Series 2011-51-UZ Government National Mortgage Association, Series 2011-69-OC	4.50% 0.00% P/O	04/20/2041 05/20/2041	3,285,859 1,852,336
18,793,818	Government National Mortgage Association, Series 2011-69-SB (-1 x 1 Month LIBOR USD	0.0070170	03/20/2041	1,652,550
15.014.504	+ 5.35%, 5.35% Cap)	5.16% I/F I/O	05/20/2041	3,190,055
17,914,724 6,871,229	Government National Mortgage Association, Series 2011-71-ZA Government National Mortgage Association, Series 2011-72-AS (-1 x 1 Month LIBOR USD	4.50%	02/20/2041	20,000,424
0,071,227	+ 5.38%, 5.38% Cap)	5.19% I/F I/O	05/20/2041	1,180,161
5,346,046	Government National Mortgage Association, Series 2011-72-SK (-1 x 1 Month LIBOR USD	5.96% I/F I/O	05/20/2041	1,184,849
2,444,767	+ 6.15%, 6.15% Cap) Government National Mortgage Association, Series 2012-105-SE (-1 x 1 Month LIBOR	3.90% I/F I/O	03/20/2041	1,104,049
	USD + 6.20%, 6.20% Cap)	6.01% I/F I/O	01/20/2041	113,653
4,649,045 18,263,815	Government National Mortgage Association, Series 2012-52-PN Government National Mortgage Association, Series 2013-116-LS (-1 x 1 Month LIBOR	2.00%	12/20/2039	4,695,732
10,203,013	USD + 6.15%, 6.15% Cap)	5.96% I/F I/O	08/20/2043	3,720,241
20,631,939	Government National Mortgage Association, Series 2013-136-CS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	6 000/ I/E I/O	00/16/2042	4 164 607
19,996,241	Government National Mortgage Association, Series 2013-182-WZ	6.00% I/F I/O 2.50% >	09/16/2043 12/20/2043	4,164,697 20,758,508
61,639,452	Government National Mortgage Association, Series 2013-182-ZW	2.50% >	12/20/2043	63,989,178
12,847,267	Government National Mortgage Association, Series 2013-186-SG (-1 x 1 Month LIBOR	6.050/ I/E I/O	02/16/2042	2 002 021
12,538,697	USD + 6.25%, 6.25% Cap) Government National Mortgage Association, Series 2013-26-MS (-1 x 1 Month LIBOR	6.05% I/F I/O	02/16/2043	2,003,921
	USD + 6.25%, 6.25% Cap)	6.06% I/F I/O	02/20/2043	2,597,565
24,793,038 23,570,244	Government National Mortgage Association, Series 2013-34-PL Government National Mortgage Association, Series 2014-163-PS (-1 x 1 Month LIBOR	3.00%	03/20/2042	26,313,278
	USD + 5.60%, 5.60% Cap)	5.41% I/F I/O	11/20/2044	4,031,978
24,711,245	Government National Mortgage Association, Series 2014-167-SA (-1 x 1 Month LIBOR	5 410/ I/E I/O	11/20/2044	4 475 246
38,394,750	USD + 5.60%, 5.60% Cap) Government National Mortgage Association, Series 2014-21-SE (-1 x 1 Month LIBOR USD	5.41% I/F I/O	11/20/2044	4,475,246
	+ 5.55%, 5.55% Cap)	5.36% I/F I/O	02/20/2044	7,150,151
21,468,649	Government National Mortgage Association, Series 2014-39-SK (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	6.01% I/F I/O	03/20/2044	4,520,673
20,388,325	Government National Mortgage Association, Series 2014-59-DS (-1 x 1 Month LIBOR USD	0.017011110	03/20/2044	4,320,073
0.070.052	+ 6.25%, 6.25% Cap)	6.05% I/F I/O	04/16/2044	4,441,289
9,070,053 Total US Government and	Government National Mortgage Association, Series 2016-99-TL d Agency Mortgage Backed Obligations (Cost \$21,153,993,276)	2.00%	04/16/2044	9,121,099 22,619,405,053
				22,017,403,033
US Government and Ager 54,900,000	ncy Obligations - 9.6% Tennessee Valley Authority	4.25%	09/15/2065	82,515,040
470,000,000	United States Treasury Notes	2.88%	05/15/2028	554,746,875
150,000,000	United States Treasury Notes	2.88%	08/15/2028	177,653,320
500,000,000 310,800,000	United States Treasury Notes United States Treasury Notes	3.13% 2.63%	11/15/2028 02/15/2029	604,560,545 364,236,960
608,200,000	United States Treasury Notes United States Treasury Notes	2.38%	05/15/2029	701,983,966
700,000,000	United States Treasury Notes	1.75%	11/15/2029	772,898,434
718,000,000 114,000,000	United States Treasury Notes United States Treasury Notes	1.50% 1.13%	02/15/2030 05/15/2040	776,225,312 112,955,742
730,000,000	United States Treasury Notes United States Treasury Notes	1.25%	05/15/2050	701,028,125
750,000,000				

Total US Government and	Agency Obligations (Cost \$4,414,193,476)		4,848,804,319
Affiliated Mutual Funds -	0.1%		
5,019,336	Doubleline Income Fund (Class I)		42,714,545
Total Affiliated Mutual F	unds (Cost \$49,921,790)		42,714,545
Short Term Investments -	2.9%		· · · · · · · · · · · · · · · · · · ·
496,505,338	First American Government Obligations Fund - Class U	0.11% ◆	496,505,338
496,505,327	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.15% ◆	496,505,327
496,505,326	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Class	1 Share 0.05% ◆	496,505,326
Total Short Term Investm	ents (Cost \$1,489,515,991)		1,489,515,991
Total Investments - 99.8%	(Cost \$49,776,481,309)		50,465,119,355
Other Assets in Excess of I	iabilities - 0.2%		81,880,564
NET ASSETS - 100.0%			\$ 50,546,999,919

- 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.
- # Variable rate security. Rate disclosed as of June 30, 2020.
- I/O Interest only security
- § The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of June 30, 2020.
- Includes U.S. Agency bonds that accrue interest which is added to the outstanding principal balance. The interest payments will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of June 30, 2020.
- I/F Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates
- P/O Principal only security
- ♦ Seven-day yield as of June 30, 2020
- ± 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 June 30, 2020.
- P Value determined using significant unobservable inputs.
- The interest rate may step up conditioned upon the aggregate remaining principal balance of the underlying mortgage loans being reduced below a targeted percentage of the aggregate original principal balance of the mortgage loans. The interest rate shown is the rate in effect as of June 30, 2020.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Mortgage Backed Obligations	44.7%
Non-Agency Residential Collateralized Mortgage Obligations	27.1%
US Government and Agency Obligations	9.6%
Non-Agency Commercial Mortgage Backed Obligations	7.6%
Collateralized Loan Obligations	4.1%
Asset Backed Obligations	3.7%
Short Term Investments	2.9%
Affiliated Mutual Funds	0.1%
Other Assets and Liabilities	0.2%
	0.2% 100.0%

A summary of the DoubleLine Total Return Bond Fund's investments in affiliated mutual funds for the period ended June 30, 2020 is as follows:

						Change in Unrealized	Dividend Income	Net Realized Gain (Loss)
						for the	Earned in the	in the
	Value at			Shares Held at June 30.	Value at June 30.	Period Ended June 30.	Period Ended June 30.	Period Ended June 30,
Fund		a	0 0 1					
<u>r unu</u>	March 31, 2020	Gross Purchases	Gross Sales	2020	2020	2020	2020	2020
DoubleLine Income Fund	March 31, 2020	Gross Purchases	Gross Sales	2020		2020	2020	2020
	March 31, 2020 \$ 56,624,814	\$ -	\$(16,000,000)	5,019,336	\$42,714,545	\$ 6,227,583	\$ 385,282	\$ (4,137,852)

DoubleLine Core Fixed Income Fund

Schedule of Investments June 30, 2020 (Unaudited)

	Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
1900.000					
3.33.1.33 CAL Funding Ltd., Series 2018-1-A 5.222.286 Carlicide Aircraft Scentifization Trast, Series 2016-1-A 4.285, Carlicide Aircraft Scentifization Trast, Series 2016-1-A 5.285, Carlicid					5,577,954
\$222.228 Confolds Aircraft Scontistation Trust, Series 2016-1-A \$100,63.1 Confolds Aircraft Scontistation Trust, Series 2017-1-A \$100,63.1 Confolds Aircraft Scontistation Trust, Series 2019-1-A \$10,050,72 Confolds Aircraft Scontistation Trust, Series 2019-1-A \$10,					6,213,06
3.90.231 Catalelake Aurorat Securization Turst. Series 2017-1-A 4.95.94 (2014) Catalelake Aurorat Securization Turst. Series 2018-1-A 4.95.94 (2014)					3,849,62
4.054.48					4,735,66
6,811,987 Cassleldac Arrenth Scentrization Trust, Series 2019-1A-A 3,075 c 0415/2019 (0415/2019 4,0895). 4,090,077 CLI Planding LLC, Series 2019-1A-A 3,075 c 0415/2014 4,0895). 7,394,308 CLI Planding LLC, Series 2019-1A-A 3,715 c 0515/2014 2,0895). 8,094 CLI Planding LLC, Series 2019-1A-A 3,075 c 0515/2014 2,0915/2015 2,0915/					3,437,80
4,050,072					3,772,21
10.018.583	6,851,593	Castlelake Aircraft Securitization Trust, Series 2019-1A-A		04/15/2039	6,041,55
7.590.386 C.I.I Fauling L.C., Series 2019-1A-A 2.780.605 C.I.U. Credit Funt, Series 2018-12-A 2.780.605 C.I.U. Credit Funt, Series 2018-12-A 1.887.790 DB Master Finance L.I.C., Series 2019-1A-A 2.50.000 C.I.U. Credit Funt, Series 2018-12-A 2.50.000 C.I.U. Credit Funt College Co		CLI Funding LLC, Series 2017-1A-A		05/18/2042	4,059,13
2,788,665 CLIB Credit Trust, Series 2018-P-A \$900,000 College Ave Stander Lasen LLC, Series 2018-X-A1 (I Month LIBOR LISD + 1,20%) \$500,000 Element Rail Lessing LLC, Series 2018-AA \$1,100 College Ave Stander Lasen LLC, Series 2017-AA \$1,100 College Ave Stander Lasen LLC, Series 2018-AA \$1,100 College Ave Stander Lasen LLC, Series 2018-AA \$1,100 College Ave Stander Lasen LLC, Series 2018-AB \$1,100 College Ave Stander Lasen Llasen Lasen Lase	10,018,583	CLI Funding LLC, Series 2018-1A-A	4.03% ^	04/18/2043	10,178,40
Sp06,081 Gollege Ave Student Loss LLC, Series 2019-1A-A21 Mosth LiBOR USD + 1-20% 1,38% 1226/2049 1,545.5	7,590,308	CLI Funding LLC, Series 2019-1A-A	3.71% ^	05/18/2044	7,631,11
1,888,750 B. Master Finance I.I.C., Series 2019-1.A-A2 3,0%	2,788,665	CLUB Credit Trust, Series 2018-P3-A	3.82% ^	01/15/2026	2,809,86
5,300,000 Elemen Rail Lenning LLC, Series 2014-1A-A2 3,97% (2) 1215/2044 5,347,11 4,125,000 GAIA Avarion Lid, Series 2019-1A-A 3,97% (2) 1215/2044 3,621.8 (2) 141,125,000 GAIA Carmon Lid, Series 2018-1A-A 4,09% (2) 1215/2044 3,621.8 (2) 141,125,000 GAIA Carmon Lid, Series 2018-1A-A 4,09% (2) 1215/2044 1,000 GAIA Carmon Lid, Series 2018-1A-A 4,09% (2) 1215/2044 1,000 GAIA Carmon Lid, Series 2018-1A-A 4,09% (2) 1215/2044 1,000 GAIA Carmon Lid, Series 2018-1A-A 4,09% (2) 1215/2044 1,000 GAIA CARMON LICE, Series 2017-1A-A 4,09% (2) 1215/2044 1,000 GAIA CARMON LICE, Series 2017-1A-A 1,000 GAIA CARMON LICE, Series 2018-1A-A 1,000 GAIA CARMON LICE, SE	8,990,801	College Ave Student Loans LLC, Series 2018-A-A1 (1 Month LIBOR USD + 1.20%)	1.38% ^	12/26/2047	8,772,95
4.250,449 Global SC Finance Ltd. Series 2019-1-A 14,118,000 Global SC Finance Ltd. Series 2019-1-A 7,594,847 Harbour Avrarell finestiments Ltd. Series 2017-1-A 8,004,822 Harbour Avrarell finestiments Ltd. Series 2017-1-A 1,405,467 Harbour Avrarell finestiments Ltd. Series 2017-1-A 1,406,467 Harbour Avrarell finestiment Ltd. Series 2017-1-A 1,406,467 Harbour Avrarell finestiment Ltd. Series 2017-1-A 1,406,467 Harbour Avrarell Ltd. Series 2018-1-A 1,406,467 Harbour	1,488,750	DB Master Finance LLC, Series 2019-1A-A2I	3.79% ^	05/20/2049	1,545,54
14,113,00	5,300,000	Element Rail Leasing LLC, Series 2014-1A-A2	3.67% ^	04/19/2044	5,347,17
5.250,000	4,250,849	GAIA Aviation Ltd., Series 2019-1-A	3.97% ^§	12/15/2044	3,623,85
7,694,847 Hidso waiteral Investments Lil., Series 2017-1-A 400% 1115/2037 6,292.1	14,113,800	Global SC Finance Ltd., Series 2018-1A-A	4.29% ^	05/17/2038	14,210,68
8,604,822 Hilko Issuer LLC, Series 2017-1A-A	5,250,000	GLS Auto Receivables Trust, Series 2018-2A-B	3.71% ^	03/15/2023	5,309,28
3.545.187 [REQ Funding Trust, Series 2016-1A-A	7,694,847	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	6,926,13
3.545.187 [REQ Funding Trust, Series 2016-1A-A					
13/23,869					
4,862,500 JOLAY LL, Series 2017-1A-A211 4,8%% 0730/2047 4,466,1 2,707,568 JOLAY LL, Series 2019-1A-A 3,97% 0115/2039 13,966,8 3,97% 0115/2039 13,966,8 3,960,000 Mossie Solut Lour Trust, Series 2019-1A-A 3,97% 0115/2039 13,966,8 3,000,000 Mossie Solut Lour Trust, Series 2019-2A-B 3,68% 0218/2042 7,80% 3,960,004 Noviem Private Education Loan Trust, Series 2019-3A-B 3,68% 0218/2042 7,80% 3,960,004 Noviem Private Education Loan Trust, Series 2018-A-B 3,68% 0218/2042 7,80% 3,000,000 Noviem Private Education Loan Trust, Series 2018-A-B 3,68% 0218/2042 7,80% 3,000,000 Noviem Private Education Loan Trust, Series 2018-A-B 3,68% 0218/2042 7,80% 3,000,000 Noviem Private Education Loan Trust, Series 2018-A-B 3,68% 0228/2042 3,000,000 3,000,000 Noviem Private Education Loan Trust, Series 2019-1A-A 3,28% 092/2034 3,000,000 3,000,000 Private Education Loan Trust, Series 2019-1A-A 3,28% 092/2034 3,000,000 4,941,667 3,99phire Avisition Finance Lid., Series 2020-1A-A 3,28% 0315/2040 4,095.8 4,941,667 3,99phire Avisition Finance Lid., Series 2019-1A-A 3,28% 0112/2040 4,095.8 4,000,000 Sha Tower Trust 4,095.8 4,000,000 5,0					
2,707,368 MACHI Clygman Ltd., Series 2019-1-A 3,97% 0,415/2044 2,245,11 1,654,134 MACHI Clygman Ltd., Series 2019-1-A 4,01% 0,622/2013 1,105/2013 1,306,62 1,306,134 1,007 1					
1.541,146					
1,896,249 Mosaic Solar Loan Trust, Series 2019-1A-A 4,01% 6022/2043 1,922,3 3,000,000 Mosaic Solar Loan Trust, Series 2019-2A-B 3,28% 602,102,102,102,102,102,102,102,102,102,1					
3,000,000 Moseic Solar Loan Trust, Series 2019-2A-B 7,500,000 Navieur Private Education Loan Trust, Series 2018-A-B 8,960,244 NFSPELLC, Series 2016-1A-A1 8,16% O218-2016 8,960,244 NFSPELLC, Series 2016-1A-A1 1,16% O218-2016 1,16% O218-201					
7,500,000 Navient Private Education Loan Trust, Series 2018-A-B					
8,960,244 NP SPE LLC, Series 2016-1A-A1 5,000.00 NP SPE LLC, Series 2019-1A-A 4,881,707 Pioneer Aircraft Finance Lid., Series 2019-1A-A 4,981,607 September Available Finance Lid., Series 2019-1A-A 4,981,607 September Available Finance Lid., Series 2019-1A-A 4,981,600 September Available Finance Lid., Series 2019-1A-A 4,981,600 September Available Finance Lid., Series 2019-1A-A 4,981,610 September Available Finance Lid., Series 2019-1A-A 4,981,610 September Available Finance Lid., Series 2019-1A-A 4,981,610 September Lid., Series 2019-1A-A 5,115,656 Shenton Aircraft Investment Lid., Series 2016-1A-A 5,115,656 Shenton Aircraft Investment Lid., Series 2017-1A 5,115,656 Shenton Aircraft Investment Lid., Series 2017-1A 5,115,656 Shenton Aircraft Investment Lid., Series 2017-1A 5,115,657 Shenton Aircraft Investment Lid., Series 2018-1A 5,115,657 Shento					
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2,724,231 Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) 1,661,981 Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) 4.25% 1,565,325 Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) 4.50% 1,785,525 Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) 5.25% 1,00% Floor) 5.25% 10/13/2026 1,765,43 2,262,923 Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%) 5.07% 5.07% 68/01/2025 2,178,00 2,506,249 AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor) 1,763,676 Aliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) 1,763,676 Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) 2,706,400 Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD)	321,010		2.44%	07/31/2026	500.42
1,661,981 Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) 4,25% 4,25% 4,100% Floor) 4,25% 04/28/2022 1,604,2: 4,50% 04/22/2024 1,298,8: 4,50% 04/04/2026 1,765,4: 4,50% 04/22/2024 1,298,8: 4,50% 04/22/2024 1,298,8: 4,50% 04/22/2024 1,298,8: 4,50% 04/22/2024 1,298,8: 4,50% 04/22/2024 1,298,8: 4,50% 04/22/2024 1,298,8: 4,50% 04/22/2024 1,298,8: 4,50% 04/22/2024 1,298,8: 4,50% 04/22/2024 1,298,8: 4,50% 04/22/2024 1,298,8: 4,50% 04/04/2026 1,765,4:	2 724 221				
USD + 3.25%, 1.00% Floor) 1,565,325 Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) 1,785,525 Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) 2,262,923 Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%) 2,506,249 Alix Partners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor) 1,763,676 Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) 2,706,400 Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD)			3.1970	01/03/2020	2,042,30
1,565,325 Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) 4.50% 04/22/2024 1,298,89 1,785,525 Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) 5.25% 10/13/2026 1,765,42 2,262,923 Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%) 5.07% 08/01/2025 2,178,00 2,506,249 AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor) 3.50% 04/04/2024 2,429,72 1,763,676 Aliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) 3.44% 05/09/2025 1,685,4	1,001,981		4.250/	0.4/2.9/2.022	1.604.22
3.50%, 1.00% Floor) 4.50% 5.25% 10/13/2026 1,765,43 5.25% 2,262,923 Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%) 5.07% 8.60% 4.50% 8.60% 6.00/13/2025 2,178,00 2,506,249 AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor) 3.50% 4.50% 8.60/1/2025 3.50% 8.50% 9.60/04/2024 2,429,73 4.60% 4.50% 8.60% 8.	1 505 225		4.25%	04/28/2022	1,604,23
1,785,525 Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) 5.25% 10/13/2026 1,765,4.	1,363,323		4.500/	04/00/0004	1 200 00
1.00% Floor) 5.25% 10/13/2026 1,765,43			4.50%	04/22/2024	1,298,89
2,262,923 Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%) 5.07% 08/01/2025 2,178,00 2,506,249 AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor) 3.50% 04/04/2024 2,429,70 1,763,676 Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) 3.44% 05/09/2025 1,685,4 2,706,400 Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD	1,785,525				
LIBOR USD + 4.00%) 2,506,249 AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor) 1,763,676 Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) 2,706,400 Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD) 5.07% 08/01/2025 2,178,00 04/04/2024 2,429,73 3.50% 05/09/2025 1,685,4			5.25%	10/13/2026	1,765,43
LIBOR USD + 4.00%) 2,506,249 AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor) 1,763,676 Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) 2,706,400 Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD) 3.44% 05/09/2025 1,685,4	2,262,923	Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (6 Month			
2,506,249 AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor) 3.50% 04/04/2024 2,429,7: 1,763,676 Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) 3.44% 05/09/2025 1,685,4 2,706,400 Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD			5.07%	08/01/2025	2,178,06
1.00% Floor) 3.50% 04/04/2024 2,429,7: Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) 2,706,400 Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD) 3.44% 05/09/2025 1,685,4	2.506.249				, ,
1,763,676 Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) 3.44% 05/09/2025 1,685,4 2,706,400 Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD	_,000,2.9		3.50%	04/04/2024	2,429.7
USD + 3.25%) 3.44% 05/09/2025 1,685,4 2,706,400 Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD	1.763.676				2,.27,75
2,706,400 Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD	1,700,070		3.44%	05/09/2025	1 685 4
	2 706 400		5170	0010712020	1,000,7
	2,700,700		4 43%	07/10/2026	2 634 50

2,341,906	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%,			
680,000	1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%,	4.50%	06/13/2024	2,058,219
	1.00% Floor)	8.25%	06/16/2025	592,732
2,157,502	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	07/31/2024	2,042,216
330,000	Amentum Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.18%	02/01/2027	324,911
335,000	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	01/29/2027	257,280
697,806	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
	2.00%) American Tire Distributors, Inc., Senior Secured First Lien Term Loan	2.18%	12/15/2023	565,806
805,176 99,516	(1 Month LIBOR USD + 7.50%, 1.00% Floor, PIK 8.00%) (3 Month LIBOR USD + 7.50%, 1.00% Floor, PIK 8.00%)	8.50% 8.50%	09/02/2024 09/02/2024	538,317 66,534
2,725,303	Applied Systems, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	4.70%	09/19/2024	2,657,783
1,645,000	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
728,175	1.75%) Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.93%	03/11/2025	1,562,577
653,175	1.75%) Arctic Glacier, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%,	1.93%	01/15/2027	688,923
2,527,407	1.00% Floor) Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.50%	03/20/2024	555,813
	3.00%, 1.00% Floor)	4.00%	07/12/2024	2,424,479
2,545,967	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.68%	02/12/2027	2,442,537
3,176,009	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.18%	11/03/2023	3,081,713
1,575,095 1,291,315	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.50%) Athenahealth, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	6.68% 5.31%	08/04/2025 02/11/2026	1,571,157 1,255,804
1,498,152	Auris Luxembourg III Sarl, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	5.5170	02/11/2020	1,233,604
726,708	3.75%) Avantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 1.00%)	3.93%	02/27/2026	1,318,373
720,700	Floor)	3.25%	11/21/2024	709,903
1,890,927	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.43%	12/16/2024	1,751,944
1,288,372 1,743,397	Azalea TopCo, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%) Bass Pro Group LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD +	4.26%	07/24/2026	1,249,721
	5.00%, 0.75% Floor)	6.07%	09/25/2024	1,684,244
1,340,000	Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.94%	11/27/2025	1,299,244
1,018,632	Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.19%	06/02/2025	992,916
882,375	BellRing Brands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 1.00% Floor)	6.00%	10/21/2024	880,032
235,867	Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.18%	10/03/2022	230,573
2,311,650	Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.18%	07/01/2026	2,216,445
1,631,101	BJ's Wholesale Club, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.43%	02/02/2024	1,582,021
1,878,947	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.18%	06/16/2025	1,739,585
1,641,858	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.81%	09/30/2024	1,577,554
1,852,760	Boxer Parent Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.43%	10/02/2025	1,760,020
020.262	Brand Energy & Infrastructure Services, Inc., Senior Secured First Lien Term Loan			
929,263 806,530	(3 Month LIBOR USD + 4.25%, 1.00% Floor) (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.29% 5.64%	06/21/2024 06/21/2024	854,146 741,335
17,533	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/21/2024	16,116
1,653,525	Brazos Delaware LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.19%	05/21/2025	1,136,807
1,134,441	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%,			
1,171,597	1.00% Floor) Brookfield WEC Holdings Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	4.57%	06/28/2024	504,832
1 925 400	USD + 3.00%, 0.75% Floor)	3.75%	08/01/2025	1,134,984
1,835,400 1,020,000	Buckeye Partners LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Caesars Resort, First Lien Term Loan	2.92% 4.68% ±	11/02/2026 06/19/2025	1,764,278 961,829
2,585,115	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR			
218,350	USD + 2.75%) Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.93% 2.18%	12/23/2024 08/12/2026	2,308,430 210,532
3,213,769	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%) Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.43%	04/06/2026	3,107,988
2,513,078	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR			
2,326,284	USD + 3.00%) Capri Acquisitions BidCo Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD	3.18%	10/30/2026	2,440,437
2,320,201	+ 3.00%)	3.76%	11/01/2024	2,239,048
1,360,000	Carnival Corporation, First Lien Term Loan Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR	8.50% ±	06/30/2025	1,315,800
2,200,406	USD + 3.75%)	4.06%	01/29/2027	2,018,873
958,242	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 1.00% Floor)	3.25%	05/18/2026	951,458
1,761,427	Cengage Learning, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/07/2023	1,435,563
2,572,761	CenturyLink, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.43%	03/15/2027	2,434,655
2,525,512	CEOC LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.18%	10/04/2024	2,517,228
569,100	Change Healthcare Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	03/01/2024	548,587
2,140,900	(1 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	03/01/2024	2,063,731
966,599	Charter NEX US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	05/16/2024	929,385
2,529,932	CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.07%	06/07/2023	2,445,913
2,295,208	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
800,734	2.75%) Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%,	2.93%	03/31/2025	2,191,923
317,600	1.00% Floor) Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (3 Month	4.25%	10/02/2024	793,295
	LIBOR USD + 3.50%)	4.26%	08/21/2026	289,651

1,008,817	ClubCorporationHoldings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR			
2,132,158	USD + 2.75%) Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	3.06%	09/18/2024	860,809
668,000	USD + 3.50%, 1.00% Floor) Connect U.S. Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.50%	12/20/2024	2,048,652
825,000	4.50%, 1.00% Floor) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	5.50%	12/11/2026	630,846
1,700,000	4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD	4.56%	05/13/2027	806,437
762,333	+ 4.25%) Covia Holdings Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	5.35%	04/22/2027	1,675,571
	4.00%, 1.00% Floor)	5.39% 2.43%	06/02/2025 07/17/2025	437,629
1,173,058 523,375	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.43%	01/15/2026	1,113,854 497,442
1,432,809 1,351,971	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) CSM Bakery Solutions LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	2.68%	04/15/2027	1,364,622
2,557,480	6.25%, 1.00% Floor) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	7.25% 3.93%	01/04/2022 11/29/2024	1,302,401 2,218,614
486,188	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.68%	03/17/2025	473,121
1,329,018	Cyxtera DC Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +			·
194,025	3.00%, 1.00% Floor) Dealer Tire LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.00% 4.42%	05/01/2024 12/12/2025	1,021,543 185,940
1,855,000	Deerfield Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR			·
3,029,552	USD + 3.75%, 1.00% Floor) Dell International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.75%	04/09/2027	1,807,855
2,280,671	2.00%, 0.75% Floor) DentalCorporationPerfect Smile ULC, Senior Secured First Lien Term Loan (1 Month	2.75%	09/19/2025	2,957,464
2,131,094	LIBOR USD + 3.75%, 1.00% Floor)	4.75% 3.76%	06/06/2025 09/06/2024	2,044,052 1,967,714
357,300	Diamond B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Diamond Sports Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
702,412	3.25%) Digicel International Finance Ltd., Senior Secured First Lien Term Loan (6 Month LIBOR	3.43%	08/24/2026	292,539
1,251,863	USD + 3.25%) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.25%	05/27/2024	593,889
	4.00%)	4.18%	10/16/2026	1,214,826
2,729,107	Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.18%	02/06/2026	2,665,997
629,821	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.81%	04/06/2026	542,433
338,613	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.95%	04/06/2026	291,631
530,450 2,734,990	Dynatrace LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) E.W. Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.43%	08/22/2025	518,955
	2.50%)	2.68%	05/01/2026	2,594,398
2,159,982	EAB Global, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.89%	11/15/2024	2,054,727
824,627	EG America LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%)	5.07%	02/06/2025	776,526
2,540,000 1,524,398	Elanco Animal Health, Inc., Senior Secured First Lien Term Loan Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR	1.94% ±	02/04/2027	2,428,875
978,996	USD + 3.75%) Equinox Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD +	3.93%	10/10/2025	1,013,725
846,618	3.00%, 1.00% Floor) ESH Hospitality, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.07%	03/08/2024	763,529
1,870,051	2.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR	2.18%	09/18/2026	806,344
322,947	USD + 3.50%, 1.00% Floor) Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	4.50%	12/02/2024	1,834,202
1,899,525	3.00%, 1.00% Floor) Filtration Group Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD	4.00%	11/29/2024	314,066
	+ 3.00%)	3.18%	03/31/2025	1,814,046
4,576,145	Financial & Risk US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	10/01/2025	4,476,614
820,000	Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.43%	12/29/2023	785,880
835,000	Flex Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR			
1,983,183	USD + 3.25%) Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR	4.68%	06/30/2025	788,900
1,306,687	USD + 3.50%) Flexera Software LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.81%	08/01/2024	1,603,900
	3.50%, 1.00% Floor)	4.50%	02/26/2025	1,277,594
607,576 31,926	Foresight Energy LLC, First Lien Term Loan Foresight Energy LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month	9.50% ±	06/30/2027	607,576
271,862	LIBOR USD + 11.00%, 1.00% Floor) Foresight Energy LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	12.00%	09/04/2020	28,733
2,132,718	11.00%, 1.00% Floor) Foresight Energy LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	12.00%	09/04/2020	244,676
1,580,925	5.75%, 1.00% Floor) Forest City Enterprises L.P., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	$7.36\%~\Omega$	03/28/2022	170,617
	3.50%)	3.68%	12/08/2025	1,486,069
2,378,258	Formula One Management Ltd., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor)	3.50%	02/01/2024	2,272,734
1,163,256	Forterra Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/25/2023	1,134,174
2,647,425 655,802	Froneri US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.43% 2.69%	01/29/2027 08/18/2025	2,496,866 638,312
799,575	Frontera Generation Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)			
2,195,000	Garda World Security Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR	5.39%	05/02/2025	496,536
553,613	USD + 4.75%) Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.93%	10/30/2026	2,160,977
492,468	1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%,	1.93%	03/01/2027	529,049
535,000	1.00% Floor) Gavilan Resources LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD +	3.75%	04/01/2024	475,796
333,000	6.00%, 1.00% Floor)	$7.00\%~\Omega$	03/01/2024	6,687

1,157,100	Genesee & Wyoming, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	2.210/	10/00/000	1.117.006
2,720,067	2.00%) Genesys Telecommunications Laboratories, Inc., Senior Secured First Lien Term Loan (1	2.31%	12/30/2026	1,117,226
2,742,139	Month LIBOR USD + 3.25%) Gentiva Health Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD	3.43%	12/01/2023	2,627,789
1,385,853	+ 3.25%) Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	3.44% 4.69%	07/02/2025 02/19/2026	2,666,730 1,240,338
1,789,369	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	02/15/2024	1,728,977
2,760,397	GOBP Holdings Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%) Golden Nugget, Inc., Senior Secured First Lien Term Loan	3.74%	10/22/2025	2,663,783
1,335,256	(2 Month LIBOR USD + 2.50%, 0.75% Floor)	3.25%	10/04/2023	1,071,543
1,137,441 1,627,568	(1 Month LIBOR USD + 2.50%, 0.75% Floor) GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	3.25% 2.93%	10/04/2023 10/10/2025	912,796 1,557,379
1,425,184	GrafTech Finance, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	02/12/2025	1,392,526
798,937	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%)	6.32%	09/30/2026	703,065
163,638	(3 Month LIBOR USD + 5.25%)	6.32%	09/30/2026	144,001
2,420,332 54,725	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (1 Week	2.67%	01/02/2026	2,350,905
	LIBOR USD $+ 2.00\%$)	2.11%	11/15/2027	52,841
990,177	GTT Communications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	06/02/2025	736,964
592,679	Gulf Finance LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	08/25/2023	387,710
967,002 799,899	(1 Month LIBOR USD + 5.25%, 1.00% Floor) Hothor Enricht Tools USA Inc. Spring Secured First Lieu Town Lean (1 Month LIBOR	6.25%	08/25/2023	632,579
<u> </u>	Harbor Freight Tools USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.75% Floor)	3.25%	08/18/2023	772,238
482,050	Hayward Industries, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.68%	08/05/2024	465,781
1,805,925	HC Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.68%	08/06/2026	1,759,269
663,188	HD Supply, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	10/17/2023	644,950
772,200 2,119,515	Hexion, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%) H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.94%	07/01/2026	754,825
2,133,995	3.69%) Hilton Worldwide Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	3.87%	05/23/2025	2,025,239
828,658	USD + 1.75%) Houston Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	1.93% 3.93%	06/22/2026 07/21/2025	2,021,192 771,688
2,279,252	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	4.00%	07/01/2024	2,222,088
488,254	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD +			
440,213 1,121,375	7.00%, 0.75% Floor) IAA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	7.75% 2.44%	07/07/2025 06/29/2026	484,184 425,355
	3.00%)	3.18%	05/01/2026	1,038,208
1,500,000 1,790,513	Illuminate Buyer LLC, Senior Secured First Lien Term Loan Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.18% ± 3.43%	06/16/2027 02/25/2027	1,480,125 1,719,787
411,928 2,739,533	Intelsat Jackson Holdings S.A. (3 Month LIBOR USD + 5.50%, 1.00% Floor) Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (Prime Rate + 4.75%,	6.50% &	07/14/2021	419,266
1,756,490	1.00% Floor) ION Trading Technologies SARL, Senior Secured First Lien Term Loan (6 Month LIBOR	8.00%	11/27/2023	2,737,396
	USD + 4.00%, 1.00% Floor)	5.07%	11/21/2024	1,698,148
1,816,975 2,644,671	IQVIA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) IRB Holding Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD +	1.93%	01/17/2025	1,763,610
1,775,343	2.75%, 1.00% Floor) IRI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	3.75% 4.61%	02/05/2025 12/01/2025	2,451,518 1,691,014
2,565,317	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1			
1,835,131	Month LIBOR USD + 1.75%) Jaguar Holding Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.93%	01/02/2026	2,466,322
2,453,938	2.50%, 1.00% Floor) JBS USA Lux S.A., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.00%)	3.50% 3.07%	08/18/2022 05/01/2026	1,816,780 2,356,467
325,084	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.00%,			
580,353	1.00% Floor) KAR Auction Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	6.00%	10/20/2023	203,178
969,998	2.25%) KBR, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.50% 2.93%	09/21/2026 02/05/2027	552,061 953,430
1,422,850	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%,			
1,243,886	1.00% Floor) Kindred Healthcare, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.00%	12/11/2026	1,156,066
1,188,810	5.00%) Klockner-Pentaplast of America, Inc., Senior Secured First Lien Term Loan (3 Month	5.19%	07/02/2025	1,200,350
2,261,199	LIBOR USD + 4.25%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	5.25%	06/30/2022	1,119,181
2,279,727	USD + 4.00%, 1.00% Floor) Kronos, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	5.00% 3.18%	05/15/2023 11/01/2023	2,160,722 2,278,119
499,245	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	03/01/2027	473,749
1,886,732	Life Time Fitness, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD +			
2,523,714	2.75%, 1.00% Floor) Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.75%	06/10/2022	1,687,455
443,572	3.00%, 1.00% Floor) Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	4.00%	02/27/2025	2,451,158
1,564,445	USD + 2.25%) Lower Cadence Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	2.43%	03/24/2025	421,395
1,624,243	USD + 4.00%) Lucid Energy Group II Borrower LLC, Senior Secured First Lien Term Loan (1 Month	4.18%	05/22/2026	1,400,178
992,475	LIBOR USD + 3.00%, 1.00% Floor) Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	4.00%	02/18/2025	1,362,334
1,853,519	USD + 1.75%) Mavis Tire Express Services Corporation, Senior Secured First Lien Term Loan (3 Month	1.93%	08/29/2025	938,976
	LIBOR USD + 3.25%)	3.56%	03/20/2025	1,678,019
553,890	McDermott International, Inc., Senior Secured First Lien Term Loan (Prime Rate + 4.00%, 1.00% Floor)	$7.25\%~\Omega$	05/12/2025	203,211

1,097,027 274,888 641,241	MED ParentCo LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) MED ParentCo LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Messer Industries LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	4.61% 4.61% &	08/31/2026 08/31/2026	999,864 250,541
041,241	2.50%)	2.81%	03/02/2026	613,639
1,085,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan	$6.25\% \pm$	06/25/2027	1,078,333
2,282,875	Millennium Trust Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%)	5.18%	03/27/2026	2,121,168
1,601,161	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR			
1,479,948	USD + 3.25%) Mitchell International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.38%	05/14/2026	1,451,300
1,479,940	3.25%)	3.43%	11/29/2024	1,387,607
335,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD	7.420/	12/01/2025	200.025
811,959	+ 7.25%) MLN US HoldCo LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	7.43%	12/01/2025	299,825
	4.50%)	4.68%	11/28/2025	670,378
444,109 58,369	Motion Finco LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%) Motion Finco LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%)	4.32% 4.32%	11/12/2026 11/12/2026	404,140 53,115
1,372,840	MPH Acquisition Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR	4.3270	11/12/2020	33,113
767.010	USD + 2.75%, 1.00% Floor)	3.75%	06/07/2023	1,309,154
767,010	Nascar Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	10/19/2026	736,878
535,950	NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.68%	08/28/2026	519,871
2,643,645	Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.92%	09/18/2026	2,524,218
2,268,863	Numericable U.S. LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.9270	09/16/2020	2,324,216
520,000	4.00%)	4.18%	08/14/2026	2,190,667
530,988	ON Semiconductor Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.18%	09/18/2026	511,575
394,000	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR			
1,315,000	USD + 3.50%) Pacific Gas and Electric Company, Senior Secured First Lien Term Loan (3 Month LIBOR	3.81%	10/24/2025	368,390
1,313,000	USD + 4.50%, 1.00% Floor)	5.50%	06/18/2025	1,293,960
2,209,428	Panther BF Aggregator LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
2,619,628	3.50%) Parexel International Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR	3.68%	04/30/2026	2,112,766
2,017,020	USD + 2.75%)	2.93%	09/27/2024	2,491,109
157,844	Pathway Vet Alliance, First Lien Delayed-Draw Term Loan	4.17% ±	03/31/2027	153,700
1,942,156 500,613	Pathway Vet Alliance, First Lien Term Loan PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.18% ±	03/31/2027	1,891,175
	2.50%)	2.68%	05/29/2026	478,321
1,286,153	Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	3.00%	10/15/2025	1,206,302
2,263,744	PetSmart, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%,			
492,481	1.00% Floor) Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	5.00%	03/11/2022	2,240,076
	USD + 3.75%, 1.00% Floor)	4.75%	03/03/2025	443,233
1,339,039	Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	07/24/2026	1,304,492
806,307	Pisces Midco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.94%	04/12/2025	770,781
1,701,949	PODS LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00%			
959,380	Floor) PowerTeam Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.75%	12/06/2024	1,637,598
757,500	3.25%, 1.00% Floor)	4.25%	03/06/2025	920,103
661,586	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	6.20%	03/11/2026	603,214
1,616,875	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.18%	07/31/2026	1,566,008
285,000	Presidio Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	4.050/		
	3.50%) Prime Security Services Borrower LLC, Senior Secured First Lien Term Loan	4.27%	01/22/2027 09/23/2026	275,916
716,328	(1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	09/23/2026	690,587
327,464	(6 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	09/23/2026	315,697
327,464 675,395	(9 Month LIBOR USD + 3.25%, 1.00% Floor) (12 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25% 4.25%	09/23/2026 09/23/2026	315,697 651,125
969,020	Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.2370	07/23/2020	031,123
	2.75%)	2.93%	03/07/2025	912,245
2,098,041	Project Alpha Intermediate Holding, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	5.38%	04/26/2024	2,028,103
492,525	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.68%	02/12/2027	432,191
2,278,531	Radiate Finance, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.750/	02/01/2024	2 102 127
	3.00%, 0.75% Floor) Radiology Partners, Inc., Senior Secured First Lien Term Loan	3.75%	02/01/2024	2,182,127
1,055,015	(3 Month LIBOR USD + 4.25%)	5.29%	07/09/2025	985,690
1,238,496 2,168,370	(3 Month LIBOR USD + 4.25%) RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1	5.99%	07/09/2025	1,157,115
2,100,370	Month LIBOR USD + 3.75%)	3.93%	11/14/2025	2,039,276
2,074,232	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR			
282,896	USD + 3.25%) RentPath, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 7.00%,	4.01%	05/30/2025	2,006,094
202,070	1.00% Floor)	8.00%	08/31/2020	260,972
1,629,122	RentPath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 3.75%, 1.00% Floor)	$7.00\%~\Omega$	12/17/2021	1,171,835
628,425	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	02/04/2027	607,326
	Reynolds Group Holdings, Inc., Senior Secured First Lien Term Loan			
484,346	(1 Month LIBOR USD + 2.75%)	2.93%	02/06/2023	463,970
1,621,506 870,625	(1 Month LIBOR USD + 2.75%) RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR	2.92%	02/06/2023	1,553,289
	USD + 1.75%)	1.93%	02/11/2027	850,675
723,012	RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	02/11/2027	702,225
1,625,250	Science Applications International Corporation, Senior Secured First Lien Term Loan (1		02/11/202/	102,223
701.667	Month LIBOR USD + 1.88%) Science Applications International Corporation Senior Secured First Lian Term Lean (1	2.05%	10/31/2025	1,581,580
791,667	Science Applications International Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.43%	03/12/2027	773,854
	Scientific Games International, Inc., Senior Secured First Lien Term Loan		08/14/2024	·
1,513,001	(6 Month LIBOR USD + 2.75%)	3.61%	08/14/2024	1,345,058

378,250	(1 Month LIBOR USD + 2.75%)	2.93%	08/14/2024	336,264
1,473,162	Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (6 Month	5.500/	11/01/2024	1 221 (22
1,758,946	LIBOR USD + 4.50%, 1.00% Floor) Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1	5.50%	11/01/2024	1,231,622
1,750,740	Month LIBOR USD + 3.25%)	3.43%	12/31/2025	1,665,977
2,540,000	Select Medical Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	2.50%)	2.68%	03/06/2025	2,426,767
502,475	ServiceMaster Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD	1.020/	11/05/2026	400 406
2,564,689	+ 1.75%) Severin Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.93%	11/05/2026	490,496
2,304,007	3.25%)	3.43%	08/01/2025	2,468,513
2,550,725	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD		***************************************	_,,
	+ 2.50%)	2.69%	09/30/2026	2,442,319
595,443	SIWF Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%)	5.32%	06/13/2025	558,228
937,044	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	04/17/2026	866,297
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.93/0	04/17/2020	800,297
	2.50%)			
416,496	(1 Month LIBOR USD + 2.50%)	2.68%	01/23/2025	369,640
1,019,697	(3 Month LIBOR USD + 2.50%)	3.52%	01/23/2025	904,982
2,731,663	SolarWinds Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	02/05/2024	2,658,372
1,489,135	Solenis International LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	2.93/0	02/03/2024	2,036,372
-,,	4.00%)	4.36%	06/26/2025	1,436,397
80,000	Solenis International LP, Senior Secured Second Lien Term Loan (3 Month LIBOR USD +			
2.554.020	8.50%)	8.86%	06/26/2026	69,981
2,554,839 2,096,313	Solera LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00%	2.93%	03/03/2023	2,475,881
2,090,313	Floor)	3.56%	09/30/2022	2,051,766
2,503,138	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.3070	07/30/2022	2,051,700
	4.50%, 1.00% Floor)	5.50%	12/11/2026	2,451,773
2,756,076	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	2.020/	06/05/005	2 (50 2(0
748,549	USD + 2.75%) Southern Graphics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.93%	06/27/2025	2,659,269
740,349	3.25%)	3.43%	12/30/2022	417,316
1,630,077	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	5.1570	12/30/2022	117,510
	1.75%)	1.93%	04/16/2025	1,561,361
973,261	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.69%	04/16/2026	845,000
780,314	Starfruit US Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.19%	10/01/2025	725 446
1,116,867	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.1970	10/01/2025	735,446
1,110,007	3.50%)	3.81%	07/10/2025	1,112,880
340,000	STG-Fairway Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD			
	+ 3.50%)	4.57%	01/29/2027	319,245
457,700	Sunshine Luxembourg VII SARL, Senior Secured First Lien Term Loan (6 Month LIBOR	5 220/	10/01/2026	420.070
2,305,000	USD + 4.25%, 1.00% Floor) Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	5.32% 3.83%	10/01/2026 03/05/2027	439,870 2,219,796
259,695	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR	3.0370	03/03/2027	2,217,770
	USD + 5.00%)	6.07%	10/01/2024	245,412
465,705	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR			·
	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%)	6.07% 7.00%	10/01/2024 04/01/2025	245,412 378,385
465,705 1,137,619	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	7.00%	04/01/2025	378,385
1,137,619	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)			·
	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	7.00%	04/01/2025	378,385
1,137,619	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	7.00% 3.43% 5.00% þ	04/01/2025 05/29/2026 04/17/2024	378,385 1,097,802 18,726
1,137,619 18,726 809,662	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	7.00% 3.43% 5.00% þ 3.75%	04/01/2025 05/29/2026 04/17/2024 02/06/2024	378,385 1,097,802 18,726 625,468
1,137,619 18,726 809,662 2,440,000	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan	7.00% 3.43% 5.00% þ 3.75% 3.69% ±	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030	378,385 1,097,802 18,726 625,468 2,421,700
1,137,619 18,726 809,662 2,440,000 1,050,000	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ±	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250
1,137,619 18,726 809,662 2,440,000	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan	7.00% 3.43% 5.00% þ 3.75% 3.69% ±	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030	378,385 1,097,802 18,726 625,468 2,421,700
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ±	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93% 4.43%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93% 4.43% 4.43% 4.43% ±	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93% 2.93% 4.43% 3.18%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) TIBCO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD +	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93% 2.93% 4.43% 3.18% 4.43% ± 3.93%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400 2,429,744
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373 155,000	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 3.75%)	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93% 4.43% 4.43% 4.43% ±	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) TIBCO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD +	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93% 2.93% 4.43% 3.18% 4.43% ± 3.93%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400 2,429,744
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373 155,000	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) TIBCO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%) Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) TKC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%,	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93% 2.93% 4.43% 4.43% ± 3.93% 7.43% 3.36%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027 06/30/2026 03/03/2028	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400 2,429,744 150,254 1,917,138
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373 155,000 2,086,669 1,911,272	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) TiBCO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%) Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) TKC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 1.00% Floor)	7.00% 3.43% 5.00% b 3.75% 3.69% ± 5.69% ± 2.93% 2.93% 4.43% 3.18% 4.43% ± 3.93% 7.43% 3.36% 4.75%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027 06/30/2026 03/03/2028 03/28/2025 02/01/2023	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400 2,429,744 150,254 1,917,138 1,797,351
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373 155,000 2,086,669 1,911,272 1,650,000	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) TIBCO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%) Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) TKC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 1.00%) T-Mobile USA, Inc., First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00%)	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93% 4.43% 4.43% ± 3.93% 7.43% 3.36% 4.75% 3.18%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027 06/30/2026 03/03/2028 03/28/2025 02/01/2023 04/01/2027	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400 2,429,744 150,254 1,917,138 1,797,351 1,649,249
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373 155,000 2,086,669 1,911,272 1,650,000 460,459	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) TIBCO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%) Titan Acquisition Ltd., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%) TKC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 1.00% Floor) T-Mobile USA, Inc., First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00%) Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93% 4.43% 4.43% 5.09% 4.43% 4.43% 5.09% 4.43% 5.09% 6.18% 6.18% 6.193%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027 06/30/2026 03/03/2028 03/28/2025 02/01/2023 04/01/2027 11/13/2026	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400 2,429,744 150,254 1,917,138 1,797,351 1,649,249 441,752
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373 155,000 2,086,669 1,911,272 1,650,000	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) TIBCO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%) Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) TKC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 1.00%) T-Mobile USA, Inc., First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00%)	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93% 4.43% 4.43% ± 3.93% 7.43% 3.36% 4.75% 3.18%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027 06/30/2026 03/03/2028 03/28/2025 02/01/2023 04/01/2027	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400 2,429,744 150,254 1,917,138 1,797,351 1,649,249
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1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373 155,000 2,086,669 1,911,272 1,650,000 460,459 1,905 2,532,909	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) TIBCO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%) Titan Acquisition Ltd., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%) TKC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 1.00% Floor) T-Mobile USA, Inc., First Lien Term Loan (1 Month LIBOR USD + 3.75%) Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93% 2.93% 4.43% 4.43% ± 3.93% 7.43% 3.36% 4.75% 3.18% 1.93% 2.43% 4.43% 4.18%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027 06/30/2026 03/03/2028 03/28/2025 02/01/2023 04/01/2027 11/13/2026 05/30/2025 12/09/2025 01/25/2024	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400 2,429,744 150,254 1,917,138 1,797,351 1,649,249 441,752 1,721 2,292,954 530,233
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1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373 155,000 2,086,669 1,911,272 1,650,000 460,459 1,905 2,532,909 779,038	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) TIBCO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 3.00%) Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) TKC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 1.00% Floor) T-Mobile USA, Inc., First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Travelport Finance SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%) Travelport Finance SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%)	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93% 4.43% 4.43% ± 3.93% 7.43% 3.36% 4.75% 3.18% 1.93% 2.43% 2.43% 4.18% 6.07%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027 06/30/2026 03/03/2028 03/28/2025 02/01/2023 04/01/2027 11/13/2026 05/30/2025 12/09/2025 01/25/2024 05/29/2026	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400 2,429,744 150,254 1,917,138 1,797,351 1,649,249 441,752 1,721 2,292,954 530,233 490,926
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373 155,000 2,086,669 1,911,272 1,650,000 460,459 1,905 2,532,909 779,038 735,971	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) TIBOO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 7.25%) Titan Acquisition Ltd., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%) TKC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 1.00% Floor) T-Mobile USA, Inc., First Lien Term Loan (1 Month LIBOR USD + 3.75%) Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.00%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.00%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.00%) Travel Travel Holdings, Inc., Senior Secured First Lien Term Loan (6 Mont	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93% 2.93% 4.43% 4.43% ± 3.93% 7.43% 3.36% 4.75% 3.18% 1.93% 2.43% 4.48% 6.07% 4.07%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027 06/30/2026 03/03/2028 03/28/2025 02/01/2023 04/01/2027 11/13/2026 05/30/2025 12/09/2025 01/25/2024 05/29/2026 10/17/2024	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400 2,429,744 150,254 1,917,138 1,797,351 1,649,249 441,752 1,721 2,292,954 530,233 490,926 788,317
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1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373 155,000 2,086,669 1,911,272 1,650,000 460,459 1,905 2,532,909 779,038 735,971 823,664 2,087,077	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) TIBO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TIBO Software Inc, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%) TKC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%) Travelport Finance SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%) Travelport Finance SARL, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Toologic	7.00% 3.43% 5.00% þ 3.75% 3.69% ± 5.69% ± 2.93% 4.43% 4.43% 4.43% ± 3.93% 7.43% 3.36% 4.75% 3.18% 1.93% 2.43% 4.18% 6.07% 4.07% 5.00%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027 06/30/2026 03/03/2028 03/28/2025 02/01/2023 04/01/2027 11/13/2026 05/30/2025 12/09/2025 01/25/2024 05/29/2026 10/17/2024	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400 2,429,744 150,254 1,917,138 1,797,351 1,649,249 441,752 1,721 2,292,954 530,233 490,926 788,317 2,012,140
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373 155,000 2,086,669 1,911,272 1,650,000 460,459 1,905 2,532,909 779,038 735,971 823,664 2,087,077 64,332	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) TIBOO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%) Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) TKC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 1.00% Floor) TAMObile USA, Inc., First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.25%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%) Travel Leaders Group LC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Travel Leaders	7.00% 3.43% 5.00% 3.75% 3.69% ± 5.69% ± 2.93% 4.43% 4.43% 4.43% ± 3.93% 7.43% 3.36% 4.75% 3.18% 1.93% 2.43% 4.18% 6.07% 4.07% 5.00% 3.68% 4.25%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027 06/30/2026 03/03/2028 03/28/2025 02/01/2023 04/01/2027 11/13/2026 05/30/2025 12/09/2025 01/25/2024 05/29/2026 10/17/2024 04/04/2025 07/13/2023 04/29/2026	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400 2,429,744 150,254 1,917,138 1,797,351 1,649,249 441,752 1,721 2,292,954 530,233 490,926 788,317 2,012,140 61,517 2,435,990
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373 155,000 2,086,669 1,911,272 1,650,000 460,459 1,905 2,532,909 779,038 735,971 823,664 2,087,077 64,332 2,539,699 791,615	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) TIBCO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%) Titan Acquisition Ltd., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TKC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%) Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) T-Mobile USA, Inc., First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%) Travelport Finance SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%) Tre Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Uber	7.00% 3.43% 5.00% 3.75% 3.69% ± 5.69% ± 2.93% 4.43% 4.43% 4.43% ± 3.93% 7.43% 3.36% 4.75% 3.18% 1.93% 2.43% 4.18% 6.07% 4.07% 5.00% 3.68% 4.25% 3.93%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027 06/30/2026 03/03/2028 03/28/2025 02/01/2023 04/01/2027 11/13/2026 05/30/2025 12/09/2025 01/25/2024 05/29/2026 10/17/2024 04/04/2025 07/13/2023 04/29/2026 08/13/2026	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400 2,429,744 150,254 1,917,138 1,797,351 1,649,249 441,752 1,721 2,292,954 530,233 490,926 788,317 2,012,140 61,517 2,435,990 768,856
1,137,619 18,726 809,662 2,440,000 1,050,000 1,786,025 2,743,346 1,596,975 2,588,771 3,530,000 2,564,373 155,000 2,086,669 1,911,272 1,650,000 460,459 1,905 2,532,909 779,038 735,971 823,664 2,087,077 64,332 2,539,699	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Tech Data Corporation, First Lien Term Loan Tech Data Corporation, First Lien Term Loan Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) TIBOO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%) Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) TKC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 1.00% Floor) TAMObile USA, Inc., First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.25%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%) Travel Leaders Group LC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Travel Leaders	7.00% 3.43% 5.00% 3.75% 3.69% ± 5.69% ± 2.93% 4.43% 4.43% 4.43% ± 3.93% 7.43% 3.36% 4.75% 3.18% 1.93% 2.43% 4.18% 6.07% 4.07% 5.00% 3.68% 4.25%	04/01/2025 05/29/2026 04/17/2024 02/06/2024 07/01/2030 07/01/2030 12/07/2026 05/01/2024 12/17/2026 07/21/2025 06/30/2027 06/30/2026 03/03/2028 03/28/2025 02/01/2023 04/01/2027 11/13/2026 05/30/2025 12/09/2025 01/25/2024 05/29/2026 10/17/2024 04/04/2025 07/13/2023 04/29/2026	378,385 1,097,802 18,726 625,468 2,421,700 1,013,250 1,722,773 2,614,752 1,529,104 2,480,767 3,459,400 2,429,744 150,254 1,917,138 1,797,351 1,649,249 441,752 1,721 2,292,954 530,233 490,926 788,317 2,012,140 61,517 2,435,990

2,540,766	Ultimate Software Group, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.020/	0.5 (0.4/202.6	2.460.151
771,096	3.75%) United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.93%	05/04/2026	2,468,151
825,300	4.25%) United Rentals North America, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	4.43%	10/22/2025	739,342
333,325	USD + 1.75%) Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.93%	10/31/2025	803,896
620,550	2.00%) Universal Health Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	2.18%	07/01/2026	320,722
	USD + 1.75%)	1.92%	10/31/2025	613,569
444,547 678,300	Univision Communications, First Lien Term Loan Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.75% ±	03/24/2026	436,110
2,550,725	4.50%) US Foods, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	4.68% 3.07%	11/20/2026 09/14/2026	634,210 2,390,246
1,145,397	USIC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	12/08/2023	1,095,286
926,413	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD			
2,619,021	+ 4.50%) Vertafore, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.68% 3.43%	08/27/2025 07/02/2025	898,504 2,481,391
2,569,644	VICI Properties LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.94%	12/20/2024	2,401,820
596,561	Victory Capital Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	3.94%	07/01/2026	580,532
500,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
	2.50%) Vistra Operations Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	2.68%	01/31/2028	478,812
95,408	USD + 1.75%) (1 Month LIBOR USD + 1.75%)	1.94%	12/31/2025	92,315
406,740	(1 Month LIBOR USD + 1.75%)	1.93%	12/31/2025	393,557
2,294,250	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Wand NewCo 3, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	3.43%	02/26/2027	2,222,555
1,240,715	(6 Month LIBOR USD + 3.00%)	4.07%	02/05/2026	1,181,780
185,394 821,356	(3 Month LIBOR USD + 3.00%) Web.Com Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.07%	02/05/2026	176,587
	3.75%)	3.94%	10/10/2025	781,315
1,285,304 2,520,903	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Wink Holdco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%,	2.93%	07/31/2026	1,238,512
	1.00% Floor)	4.00%	12/02/2024	2,424,806
2,583,525	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.18%	03/09/2027	2,460,678
482,575	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.75%)	4.93%	09/30/2026	474,948
230,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.68%	04/28/2028	217,830
Total Bank Loans (Cost \$,		_	405,644,357
Collateralized Loan Oblig	gations - 2.8%			
Collateralized Loan Oblig	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%)	4.72% ^	07/15/2026	833,107
875,000 1,000,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%)	3.68% ^	04/17/2031	909,500
875,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor)			
875,000 1,000,000 3,000,000 7,500,000 1,000,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)	3.68% ^ 5.26% ^ 3.22% ^ 3.82% ^	04/17/2031 10/15/2028 04/15/2032 04/15/2031	909,500 2,948,382 7,376,952 865,988
875,000 1,000,000 3,000,000 7,500,000 1,000,000 1,500,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%)	3.68% ^ 5.26% ^ 3.22% ^ 3.82% ^ 4.13% ^	04/17/2031 10/15/2028 04/15/2032 04/15/2031 07/16/2031	909,500 2,948,382 7,376,952 865,988 1,398,359
875,000 1,000,000 3,000,000 7,500,000 1,000,000 1,500,000 2,500,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%) Apidos, Series 2020-33A-B (3 Month LIBOR USD + 2.20%)	3.68% ^ 5.26% ^ 3.22% ^ 3.82% ^ 4.13% ^ 0.00% ^	04/17/2031 10/15/2028 04/15/2032 04/15/2031 07/16/2031 07/24/2031	909,500 2,948,382 7,376,952 865,988 1,398,359 2,500,000
875,000 1,000,000 3,000,000 7,500,000 1,000,000 1,500,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%) Apidos, Series 2020-33A-B (3 Month LIBOR USD + 2.20%) Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)	3.68% ^ 5.26% ^ 3.22% ^ 3.82% ^ 4.13% ^	04/17/2031 10/15/2028 04/15/2032 04/15/2031 07/16/2031	909,500 2,948,382 7,376,952 865,988 1,398,359 2,500,000 4,709,457
875,000 1,000,000 3,000,000 7,500,000 1,000,000 1,500,000 2,500,000 5,000,000 5,000,000 5,000,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%) Apidos, Series 2020-33A-B (3 Month LIBOR USD + 2.20%) Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%) Avery Point Ltd., Series 2015-7A-DR (3 Month LIBOR USD + 3.60%) Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	3.68% ^ 5.26% ^ 3.22% ^ 3.82% ^ 4.13% ^ 0.00% ^ 3.97% ^ 4.82% ^ 4.09% ^	04/17/2031 10/15/2028 04/15/2032 04/15/2031 07/16/2031 07/24/2031 05/28/2030 01/15/2028 10/20/2030	909,500 2,948,382 7,376,952 865,988 1,398,359 2,500,000 4,709,457 4,215,727 4,667,263
875,000 1,000,000 3,000,000 7,500,000 1,000,000 2,500,000 5,000,000 4,500,000 5,000,000 3,400,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%) Apidos, Series 2020-33A-B (3 Month LIBOR USD + 2.20%) Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%) Avery Point Ltd., Series 2015-7A-DR (3 Month LIBOR USD + 3.60%) Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%) Babson Ltd., Series 2015-IA-DR (3 Month LIBOR USD + 2.95%) Babson Ltd., Series 2015-IA-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	3.68% ^ 5.26% ^ 3.22% ^ 3.82% ^ 4.13% ^ 0.00% ^ 3.97% ^ 4.82% ^ 4.09% ^ 3.74% ^	04/17/2031 10/15/2028 04/15/2032 04/15/2031 07/16/2031 07/24/2031 05/28/2030 01/15/2028 10/20/2030 01/20/2031	909,500 2,948,382 7,376,952 865,988 1,398,359 2,500,000 4,709,457 4,215,727 4,667,263 2,985,649
875,000 1,000,000 3,000,000 7,500,000 1,000,000 1,500,000 2,500,000 5,000,000 4,500,000 5,000,000 3,400,000 3,250,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%) Apidos, Series 2020-33A-B (3 Month LIBOR USD + 2.20%) Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%) Avery Point Ltd., Series 2015-7A-DR (3 Month LIBOR USD + 3.60%) Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.5%) Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor) Babson Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%)	3.68% ^ 5.26% ^ 3.22% ^ 3.82% ^ 4.13% ^ 0.00% ^ 3.97% ^ 4.82% ^ 4.09% ^ 3.74% ^ 4.74% ^	04/17/2031 10/15/2028 04/15/2032 04/15/2031 07/16/2031 07/24/2031 05/28/2030 01/15/2028 10/20/2030 01/20/2031 07/18/2029	909,500 2,948,382 7,376,952 865,988 1,398,359 2,500,000 4,709,457 4,215,727 4,667,263 2,985,649 3,214,532
875,000 1,000,000 3,000,000 7,500,000 1,000,000 2,500,000 5,000,000 4,500,000 5,000,000 3,400,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%) Apidos, Series 2020-33A-B (3 Month LIBOR USD + 2.20%) Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%) Avery Point Ltd., Series 2015-7A-DR (3 Month LIBOR USD + 3.60%) Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.95%) Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor) Babson Ltd., Series 2017-1A-D (3 Month LIBOR USD + 2.60%, 2.60% Floor) Babson Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%) Bain Capital Credit Ltd., Series 2016-2A-DR (3 Month LIBOR USD + 4.10%, 4.10% Floor)	3.68% ^ 5.26% ^ 3.22% ^ 3.82% ^ 4.13% ^ 0.00% ^ 3.97% ^ 4.82% ^ 4.09% ^ 3.74% ^	04/17/2031 10/15/2028 04/15/2032 04/15/2031 07/16/2031 07/24/2031 05/28/2030 01/15/2028 10/20/2030 01/20/2031	909,500 2,948,382 7,376,952 865,988 1,398,359 2,500,000 4,709,457 4,215,727 4,667,263 2,985,649
875,000 1,000,000 3,000,000 7,500,000 1,000,000 1,500,000 2,500,000 5,000,000 4,500,000 3,400,000 3,250,000 2,000,000 2,000,000 5,100,000 5,100,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%) Apidos, Series 2020-33A-B (3 Month LIBOR USD + 2.20%) Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%) Avery Point Ltd., Series 2015-7A-DR (3 Month LIBOR USD + 3.60%) Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%) Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor) Babson Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%) Bain Capital Credit Ltd., Series 2016-2A-DR (3 Month LIBOR USD + 4.10%, 4.10% Floor) Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.60%) Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%)	3.68% ^ 5.26% ^ 3.22% ^ 3.82% ^ 4.13% ^ 0.00% ^ 3.97% ^ 4.82% ^ 4.09% ^ 3.74% ^ 4.74% ^ 5.32% ^ 3.82% ^ 4.04% ^	04/17/2031 10/15/2028 04/15/2032 04/15/2031 07/16/2031 07/24/2031 05/28/2030 01/15/2028 10/20/2030 01/20/2031 07/18/2029 01/15/2029 04/15/2031 07/20/2029	909,500 2,948,382 7,376,952 865,988 1,398,359 2,500,000 4,709,457 4,215,727 4,667,263 2,985,649 3,214,532 1,842,931 1,734,123 4,621,096
875,000 1,000,000 3,000,000 7,500,000 1,000,000 1,500,000 5,000,000 4,500,000 5,000,000 3,400,000 3,250,000 2,000,000 2,000,000 2,000,000 2,000,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%) Apidos, Series 2020-33A-B (3 Month LIBOR USD + 2.20%) Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%) Avery Point Ltd., Series 2015-7A-DR (3 Month LIBOR USD + 3.60%) Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%) Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor) Babson Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%) Bain Capital Credit Ltd., Series 2016-2A-DR (3 Month LIBOR USD + 4.10%, 4.10% Floor) Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2018-4A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.68% ^ 5.26% ^ 3.22% ^ 3.82% ^ 4.13% ^ 0.00% ^ 3.97% ^ 4.82% ^ 4.09% ^ 3.74% ^ 4.74% ^ 5.32% ^ 3.82% ^ 4.04% ^ 4.12% ^	04/17/2031 10/15/2028 04/15/2032 04/15/2031 07/16/2031 07/24/2031 05/28/2030 01/15/2028 10/20/2030 01/20/2031 07/18/2029 01/15/2029 04/15/2031 07/20/2029 10/15/2030	909,500 2,948,382 7,376,952 865,988 1,398,359 2,500,000 4,709,457 4,215,727 4,667,263 2,985,649 3,214,532 1,842,931 1,734,123 4,621,096 1,874,150
875,000 1,000,000 3,000,000 7,500,000 1,000,000 1,500,000 2,500,000 5,000,000 4,500,000 3,400,000 3,250,000 2,000,000 2,000,000 2,000,000 3,100,000 3,000,000 3,000,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Apidos, Series 2015-20A-CR (3 Month LIBOR USD + 2.95%) Apidos, Series 2020-33A-B (3 Month LIBOR USD + 2.20%) Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%) Avery Point Ltd., Series 2015-7A-DR (3 Month LIBOR USD + 3.60%) Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%) Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor) Babson Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%) Bain Capital Credit Ltd., Series 2016-2A-DR (3 Month LIBOR USD + 4.10%, 4.10% Floor) Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2018-4A-D (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor) Barings Ltd., Series 2019-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.68% ^ 5.26% ^ 3.22% ^ 3.82% ^ 4.13% ^ 0.00% ^ 3.97% ^ 4.82% ^ 4.09% ^ 3.74% ^ 4.74% ^ 5.32% ^ 3.82% ^ 4.04% ^ 4.12% ^ 5.07% ^	04/17/2031 10/15/2028 04/15/2032 04/15/2031 07/16/2031 07/24/2031 05/28/2030 01/15/2028 10/20/2030 01/20/2031 07/18/2029 01/15/2029 04/15/2031 07/20/2029 10/15/2030 04/15/2031	909,500 2,948,382 7,376,952 865,988 1,398,359 2,500,000 4,709,457 4,215,727 4,667,263 2,985,649 3,214,532 1,842,931 1,734,123 4,621,096 1,874,150 2,925,801
875,000 1,000,000 3,000,000 7,500,000 1,000,000 1,500,000 5,000,000 4,500,000 5,000,000 3,400,000 3,250,000 2,000,000 2,000,000 2,000,000 2,000,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%) Apidos, Series 2020-33A-B (3 Month LIBOR USD + 2.20%) Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%) Avery Point Ltd., Series 2015-7A-DR (3 Month LIBOR USD + 3.60%) Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%) Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor) Babson Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%) Bain Capital Credit Ltd., Series 2016-2A-DR (3 Month LIBOR USD + 4.10%, 4.10% Floor) Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2018-4A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	3.68% ^ 5.26% ^ 3.22% ^ 3.82% ^ 4.13% ^ 0.00% ^ 3.97% ^ 4.82% ^ 4.09% ^ 3.74% ^ 4.74% ^ 5.32% ^ 3.82% ^ 4.04% ^ 4.12% ^	04/17/2031 10/15/2028 04/15/2032 04/15/2031 07/16/2031 07/24/2031 05/28/2030 01/15/2028 10/20/2030 01/20/2031 07/18/2029 01/15/2029 04/15/2031 07/20/2029 10/15/2030	909,500 2,948,382 7,376,952 865,988 1,398,359 2,500,000 4,709,457 4,215,727 4,667,263 2,985,649 3,214,532 1,842,931 1,734,123 4,621,096 1,874,150 2,925,801 2,194,667 2,842,574
875,000 1,000,000 3,000,000 7,500,000 1,000,000 1,500,000 2,500,000 5,000,000 4,500,000 3,400,000 2,000,000 2,000,000 2,000,000 3,000,000 2,000,000 3,000,000 3,000,000 4,000,000 3,000,000 4,000,000 3,000,000 4,000,000 4,000,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%) Apidos, Series 202-33A-B (3 Month LIBOR USD + 2.20%) Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%) Avery Point Ltd., Series 2015-7A-DR (3 Month LIBOR USD + 3.60%) Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.55%) Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor) Babson Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%) Bain Capital Credit Ltd., Series 2016-2A-DR (3 Month LIBOR USD + 4.10%, 4.10% Floor) Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor) Barings Ltd., Series 2019-1A-D (3 Month LIBOR USD + 3.85%, 3.85% Floor) Barings Ltd., Series 2019-1A-D (3 Month LIBOR USD + 3.85%, 3.85% Floor) Barings Ltd., Series 2019-1A-D (3 Month LIBOR USD + 3.85%, 3.85% Floor) Barings Ltd., Series 2019-1A-CR (3 Month LIBOR USD + 4.15%, 4.15% Floor) BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 2.60%)	3.68% ^ 5.26% ^ 3.22% ^ 3.82% ^ 4.13% ^ 0.00% ^ 3.97% ^ 4.82% ^ 4.09% ^ 3.74% ^ 5.32% ^ 3.82% ^ 3.82% ^ 6.00% ^ 5.07% ^ 5.07% ^ 5.07% ^ 5.07% ^ 3.74% ^	04/17/2031 10/15/2028 04/15/2032 04/15/2031 07/16/2031 07/24/2031 05/28/2030 01/15/2028 10/20/2030 01/20/2031 07/18/2029 01/15/2029 04/15/2031 07/20/2029 10/15/2031 04/15/2031 04/15/2031 04/15/2031 04/15/2031 04/20/2029 04/20/2031	909,500 2,948,382 7,376,952 865,988 1,398,359 2,500,000 4,709,457 4,215,727 4,667,263 2,985,649 3,214,532 1,842,931 1,734,123 4,621,096 1,874,150 2,925,801 2,194,667 2,842,574 3,388,475
875,000 1,000,000 3,000,000 7,500,000 1,000,000 1,500,000 2,500,000 5,000,000 4,500,000 3,400,000 2,000,000 2,000,000 2,000,000 2,000,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-7RA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Apidos, Series 2020-33A-B (3 Month LIBOR USD + 2.95%) Apidos, Series 2020-33A-B (3 Month LIBOR USD + 2.20%) Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%) Avery Point Ltd., Series 2015-7A-DR (3 Month LIBOR USD + 3.60%) Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%) Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor) Babson Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%) Bain Capital Credit Ltd., Series 2016-2A-DR (3 Month LIBOR USD + 4.10%, 4.10% Floor) Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor) Barings Ltd., Series 2019-1A-D (3 Month LIBOR USD + 3.85%, 3.85% Floor) Barings Ltd., Series 2019-1A-D (3 Month LIBOR USD + 3.85%, 3.85% Floor) Barings Ltd., Series 2019-1A-CR (3 Month LIBOR USD + 4.15%, 4.15% Floor) BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 4.15%, 4.15% Floor) BlueMountain Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.68% ^ 5.26% ^ 3.22% ^ 3.82% ^ 4.13% ^ 0.00% ^ 3.97% ^ 4.82% ^ 4.09% ^ 3.74% ^ 4.74% ^ 5.32% ^ 3.82% ^ 4.04% ^ 4.12% ^ 5.07% ^ 5.07% ^ 5.29% ^ 3.74% ^ 3.49% ^	04/17/2031 10/15/2028 04/15/2032 04/15/2031 07/16/2031 07/24/2031 05/28/2030 01/15/2028 10/20/2030 01/20/2031 07/18/2029 01/15/2029 04/15/2031 07/20/2029 10/15/2031 04/15/2031 04/15/2031 04/15/2031 04/15/2031 04/15/2031 04/15/2031 04/15/2031 04/15/2031	909,500 2,948,382 7,376,952 865,988 1,398,359 2,500,000 4,709,457 4,215,727 4,667,263 2,985,649 3,214,532 1,842,931 1,734,123 4,621,096 1,874,150 2,925,801 2,194,667 2,842,574 3,388,475 1,741,636
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875,000 1,000,000 3,000,000 7,500,000 1,500,000 1,500,000 5,000,000 5,000,000 3,400,000 2,000,000 2,000,000 3,000,000 3,000,000 4,500,000 2,000,000 3,000,000 2,000,000 3,000,000 4,500,000 2,000,000 1,500,000 1,500,000 1,500,000 1,500,000 1,500,000 1,000,000 1,000,000 1,000,000 1,000,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%) ALM LLC, Series 2013-TRA-CR (3 Month LIBOR USD + 4.04%) Anchorage Capital Ltd, Series 2019-13A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor) Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Apidos Ltd., Series 2015-20A-CR (3 Month LIBOR USD + 2.95%) Apidos, Series 2020-33A-B (3 Month LIBOR USD + 2.20%) Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 2.95%) Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%) Babson Ltd., Series 2015-7A-DR (3 Month LIBOR USD + 3.60%) Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.55%) Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor) Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor) Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.60%, 2.60% Floor) Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor) Barings Ltd., Series 2019-1A-D (3 Month LIBOR USD + 2.90%, 3.85% Floor) Barings Ltd., Series 2019-1A-D (3 Month LIBOR USD + 3.85%, 3.85% Floor) Barings Ltd., Series 2019-1A-D (3 Month LIBOR USD + 3.85%, 3.85% Floor) Barings Ltd., Series 2019-1A-D (3 Month LIBOR USD + 3.85%, 3.85% Floor) BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 4.15%, 4.15% Floor) BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 3.60%) Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 3.60%) Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 3.60%) Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 3.60%) Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 3.60%) Canyon Capital Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 3.60%) Canyon Capital Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 3.60%) Canyon Capital Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.80%) Canyon Capital Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.80%) Canyon Capital Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.80%	3.68% ^ 5.26% ^ 3.22% ^ 3.22% ^ 3.82% ^ 4.13% ^ 0.00% ^ 3.97% ^ 4.82% ^ 4.09% ^ 3.74% ^ 5.32% ^ 3.82% ^ 3.82% ^ 4.04% ^ 4.12% ^ 5.07% ^ 5.07% ^ 5.07% ^ 5.19% ^ 4.22% ^ 3.74% ^ 4.22% ^ 3.74% ^ 4.22% ^ 3.74% ^ 4.22% ^ 3.74% ^ 3.49% ^ 4.22% ^ 4.82% ^ 4.82% ^ 4.82% ^ 4.82% ^ 4.82% ^ 4.82% ^ 4.82% ^ 4.84% ^ 5.67% ^ 6.00%	04/17/2031 10/15/2028 04/15/2032 04/15/2031 07/16/2031 07/16/2031 07/24/2031 05/28/2030 01/15/2028 10/20/2030 01/20/2031 07/18/2029 01/15/2029 04/15/2031 07/20/2029 10/15/2030 04/15/2031 04/15/2031 01/20/2029 04/20/2031 11/15/2030 07/15/2030 07/15/2030 07/15/2030 07/15/2031 01/30/2031 04/15/2029 07/15/2031 01/30/2031 04/15/2029 07/15/2031 07/15/2030 07/15/2031 07/15/2030 07/15/2031 07/15/2031 07/15/2030 07/15/2031 07/15/2031 07/15/2031 07/15/2031 07/15/2032 04/17/2030 01/18/2029 07/14/2032 04/17/2030 01/18/2029 07/14/2030 01/18/2029 07/14/2030 04/15/2029 08/15/2031 07/20/2029 08/15/2031 07/20/2029	909,500 2,948,382 7,376,952 865,988 1,398,359 2,500,000 4,709,457 4,215,727 4,667,263 2,985,649 3,214,532 1,842,931 1,734,123 4,621,096 1,874,150 2,925,801 2,194,667 2,842,574 3,388,475 1,741,636 4,149,960 2,446,301 1,379,982 2,725,737 1,445,789 3,622,374 2,185,085 4,915,945 1,000,000 2,962,351 2,063,192 995,146 9,893,648 9,596,600 2,809,119 2,141,024 1,815,257 4,941,763

3,500,000	GoldenTree Loan Opportunities Ltd., Series 2015-11A-DR2 (3 Month LIBOR USD +			
3,300,000	2.40%)	3.54% ^	01/18/2031	3,193,466
2,000,000	Grippen Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.30%)	4.44% ^	01/20/2030	1,917,536
740,000	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-C (3 Month LIBOR USD + 2.70%)	3.39% ^	08/01/2025	714,646
1,500,000	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD + 3.65%)	4.75% ^	10/22/2025	1,254,751
5,000,000	Hayfin Kingsland Ltd., Series 2018-9A-BR (3 Month LIBOR USD + 1.80%)	2.69% ^	04/28/2031	4,846,317
1,481,500	Highbridge Loan Management Ltd., Series 4A-2014-A2R (3 Month LIBOR USD + 1.50%)	2.39% ^	01/28/2030	1,400,234
2,500,000	Highbridge Loan Management Ltd., Series 8A-2016-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	4.04% ^	07/20/2030	2,253,758
1,500,000	HPS Loan Management Ltd., Series 13A-18-D (3 Month LIBOR USD + 3.00%, 3.00%	7.0770	07/20/2030	2,233,730
-, ,	Floor)	4.22% ^	10/15/2030	1,363,508
4,000,000	LCM LP, Series 14A-DR (3 Month LIBOR USD + 2.75%)	3.89% ^	07/20/2031	3,316,330
2,000,000	LCM LP, Series 19A-D (3 Month LIBOR USD + 3.45%, 3.45% Floor)	4.67% ^	07/15/2027	1,842,614
2,000,000	LCM LP, Series 20A-DR (3 Month LIBOR USD + 2.80%, 2.80% Floor)	3.94% ^	10/20/2027	1,788,748
3,250,000 4,000,000	LCM Ltd., Series 28A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor) LCM Ltd., Series 30A-D (3 Month LIBOR USD + 3.75%, 3.75% Floor)	4.09% ^ 4.89% ^	10/20/2030 04/20/2031	2,893,126 3,641,446
2,484,239	Longfellow Place Ltd., Series 2013-1A-ARR (3 Month LIBOR USD + 1.34%)	2.56% ^	04/20/2031	2,408,698
4,000,000	Madison Park Funding Ltd., Series 2014-14A-DRR (3 Month LIBOR USD + 2.95%, 2.95%	2.3070	04/15/2027	2,400,070
.,,	Floor)	4.05% ^	10/22/2030	3,701,446
2,000,000	Madison Park Funding Ltd., Series 2014-15A-CR (3 Month LIBOR USD + 3.45%)	4.44% ^	01/27/2026	1,937,887
1,250,000	Madison Park Funding Ltd., Series 2014-15A-DR (3 Month LIBOR USD + 5.44%)	6.43% ^	01/27/2026	1,107,440
1,000,000	Madison Park Funding Ltd., Series 2015-16A-D (3 Month LIBOR USD + 5.50%)	6.64% ^	04/20/2026	887,866
5,000,000 3,750,000	Madison Park Funding Ltd., Series 2015-18A-DR (3 Month LIBOR USD + 2.95%)	4.06% ^	10/21/2030	4,564,450
3,730,000	Madison Park Funding Ltd., Series 2019-34A-D (3 Month LIBOR USD + 3.70%, 3.70% Floor)	4.69% ^	04/25/2031	3,590,625
4,000,000	Magnetite Ltd., Series 2015-14RA-D (3 Month LIBOR USD + 2.85%)	3.99% ^	10/18/2031	3,734,781
1,500,000	Magnetite Ltd., Series 2016-18A-DR (3 Month LIBOR USD + 2.70%)	3.09% ^	11/15/2028	1,417,283
2,500,000	Marble Point Ltd., Series 2017-1A-B (3 Month LIBOR USD + 1.80%)	3.02% ^	10/15/2030	2,404,549
2,000,000	MDPK, Series 2018-32A-D (3 Month LIBOR USD + 4.10%, 4.10% Floor)	5.20% ^	01/22/2031	1,990,190
1,000,000	Myers Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.19% ^	10/20/2030	945,804
3,500,000	Neuberger Berman Loan Advisers Ltd., Series 2016-23A-DR (3 Month LIBOR USD +	4.020/ ^	10/17/2027	2 224 446
2,500,000	2.90%, 2.90% Floor) Neuberger Berman Loan Advisers Ltd., Series 2018-29A-D (3 Month LIBOR USD +	4.03% ^	10/17/2027	3,334,446
2,300,000	3.10%, 3.10% Floor)	4.24% ^	10/19/2031	2,348,588
2,000,000	Neuberger Berman Loan Advisers Ltd., Series 2019-32A-D (3 Month LIBOR USD +		10/17/2001	2,5 10,500
_,,	3.85%, 3.85% Floor)	4.99% ^	01/19/2032	1,982,432
2,000,000	Newark BSL Ltd., Series 2017-1A-C (3 Month LIBOR USD + 3.65%)	4.64% ^	07/25/2030	1,878,695
6,000,000	Oak Hill Credit Partners Ltd., Series 2014-10RA-D (3 Month LIBOR USD + 3.15%, 3.15%			
2.500.000	Floor)	4.29% ^	12/12/2030	5,661,680
3,500,000	Ocean Trails, Series 2020-8A-B (3 Month LIBOR USD + 2.50%, 2.50% Floor)	0.00% ^ 5.22% ^	07/15/2029	3,500,000
5,600,000 2,000,000	Octagon Investment Partners Ltd., Series 2012-1A-CR (3 Month LIBOR USD + 4.00%) Octagon Investment Partners Ltd., Series 2013-1A-DR (3 Month LIBOR USD + 3.00%,	3.22%	07/15/2029	5,312,186
2,000,000	3.00% Floor)	4.13% ^	07/17/2030	1,781,310
6,900,000	Octagon Investment Partners Ltd., Series 2013-1A-DR (3 Month LIBOR USD + 3.70%)	4.84% ^	07/19/2030	6,514,218
2,250,000	Octagon Investment Partners Ltd., Series 2014-1A-CRR (3 Month LIBOR USD + 3.95%,			· · · ·
	3.95% Floor)	4.37% ^	02/14/2031	2,214,762
2,500,000	Octagon Investment Partners Ltd., Series 2014-1A-ERR (3 Month LIBOR USD + 5.45%,	6.550/ A	01/02/2020	2 000 212
10,000,000	5.45% Floor) Octogor Investment Portners Ltd. Series 2016 LA DR (2 Month LIBOR USD ± 2.05%)	6.55% ^ 4.17% ^	01/22/2030 07/15/2030	2,080,313
4,000,000	Octagon Investment Partners Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.95%) Octagon Investment Partners Ltd., Series 2017-1A-C (3 Month LIBOR USD + 3.50%)	4.64% ^	03/17/2030	9,264,609 3,846,093
1,760,000	Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 6.20%)	7.34% ^	03/17/2030	1,563,548
2,500,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%)	3.84% ^	07/25/2030	2,202,668
2,000,000	OHA Credit Funding Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.19% ^	10/20/2030	1,873,152
4,000,000	Sound Point Ltd., Series 2020-1A-C (3 Month LIBOR USD + 3.30%, 3.30% Floor)	3.62% ^	07/20/2030	4,002,069
1,000,000	Sound Point Ltd., Series 2020-1A-D (3 Month LIBOR USD + 4.70%, 4.70% Floor)	5.02% ^	07/20/2030	984,891
10,000,000	Stewart Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	3.82% ^	01/15/2030	9,135,274
3,000,000 2,500,000	Symphony Ltd., Series 2015-16A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor) Symphony Ltd., Series 2016-17A-DR (3 Month LIBOR USD + 2.65%)	4.27% ^ 3.87% ^	10/15/2031 04/15/2028	2,795,735 2,324,247
2,000,000	Thacher Park Ltd., Series 2014-1A-DIR (3 Month LIBOR USD + 2.05%)	4.54% ^	10/20/2026	1,964,557
2,000,000	Venture Ltd., Series 2013-14A-BRR (3 Month LIBOR USD + 1.55%, 1.55% Floor)	1.92% ^	08/28/2029	1,915,728
2,000,000	Venture Ltd., Series 2014-18A-BR (3 Month LIBOR USD + 1.65%)	2.87% ^	10/15/2029	1,920,470
3,000,000	Venture Ltd., Series 2018-33A-B (3 Month LIBOR USD + 1.85%, 1.85% Floor)	3.07% ^	07/15/2031	2,852,749
1,000,000	VERDE, Series 2019-1A-D (3 Month LIBOR USD + 3.80%, 3.80% Floor)	5.02% ^	04/15/2032	968,627
3,000,000	Voya Ltd., Series 2014-1A-CR2 (3 Month LIBOR USD + 2.80%)	3.94% ^	04/18/2031	2,634,485
2,000,000 2,000,000	Voya Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%) Voya Ltd., Series 2017-3A-C (3 Month LIBOR USD + 3.55%)	3.99% ^ 4.69% ^	07/23/2027 07/20/2030	1,847,234 1,899,334
4,000,000	Voya Ltd., Series 2017-3A-C (3 Month LIBOR USD + 3.53%) Voya Ltd., Series 2018-2A-D (3 Month LIBOR USD + 2.75%, 2.75% Floor)	3.97% ^	07/15/2031	3,675,452
2,250,000	Wind River Ltd., Series 2014-1A-DRR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.14% ^	07/18/2031	1,851,923
1,000,000	Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor)	6.97% ^	01/15/2031	744,053
3,000,000	Wind River Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.85%)	4.07% ^	07/15/2028	2,802,000
6,500,000	Wind River Ltd., Series 2017-1A-C (3 Month LIBOR USD + 2.30%)	3.44% ^	04/18/2029	6,226,427
3,000,000	Wind River Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.75%)	4.89% ^	04/18/2029	2,843,439
3,000,000 4,000,000	Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%) Wind River Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	4.37% ^ 4.12% ^	10/15/2030 07/15/2030	2,720,876 3,558,940
2,500,000	Wind River Ltd., Series 2018-2A-D (3 Month LIBOR USD + 3.00%)	4.22% ^	07/15/2030	2,294,522
3,000,000	Wind River Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	4.09% ^	01/20/2031	2,674,563
10,000,000	Wind River Ltd., Series 2019-3A-B (3 Month LIBOR USD + 2.10%)	3.32% ^	04/15/2031	9,826,975
Total Collateralized Loan	Obligations (Cost \$343,090,514)			322,122,996
F : C : P !	0.50/			
Foreign Corporate Bonds 2,800,000	- 9.5% Adani Ports & Special Economic Zone Ltd.	3.95%	01/19/2022	2,832,393
16,915,000	Adam Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust	3.50%	01/15/2025	15,885,998
200,000	Aeropuerto Internacional de Tocumen S.A.	5.63%	05/18/2036	215,500
6,200,000	AES Andres B.V.	7.95% ^	05/11/2026	6,293,000
5,850,000	AES Dominicana	7.95%	05/11/2026	5,937,750
1,700,000	AES Gener S.A.	5.00%	07/14/2025	1,654,400
2,600,000	AES Gener S.A. (5 Year CMT Rate + 4.92%)	6.35% ^	10/07/2079	2,617,875
3,900,000 3,900,000	AES Gener S.A. (5 Year CMT Rate + 4.92%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	6.35% 7.13%	10/07/2079 03/26/2079	3,926,812 4,033,635
9,300,000	AES Gener S.A. (5 Year Swap Rate USD + 4.04%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13% ^	03/26/2079	9,618,668
3,450,000	AI Candelaria Spain SLU	7.50%	12/15/2028	3,496,782
1,050,000	AI Candelaria Spain SLU	7.50% ^	12/15/2028	1,064,238
1,700,000	AJE Corporation B.V.	6.50%	05/14/2022	1,680,475
1,170,000	Aker BP ASA	4.75% ^	06/15/2024	1,179,448
1,750,000 800,000	Alcoa Nederland Holding B.V. Altice Financing S.A.	6.13% ^ 5.00% ^	05/15/2028 01/15/2028	1,796,716 795,964
800,000	Ander I maileing B.A.	5.0070	01/13/2020	173,704

1,305,000	Altice France Holding S.A.	6.00% ^	02/15/2028	1,241,388
2,275,000	Altice France S.A.	7.38% ^	05/01/2026	2,377,352
13,320,000	Anglo American Capital PLC ARD Finance S.A. (PIK 9.13%)	4.50% ^	03/15/2028	14,625,254
540,000 398,000	Ardagh Packaging Finance, Inc.	6.50% ^ 6.00% ^	06/30/2027 02/15/2025	535,175 407,850
1,015,000	Ardagh Packaging Finance, Inc.	4.13% ^	08/15/2026	1,006,038
975,000	Ardagh Packaging Finance, Inc.	5.25% ^	08/15/2027	958,727
1,775,000	Avation Capital S.A.	6.50% ^	05/15/2021	1,319,934
12,170,000	Avolon Holdings Funding Ltd.	3.25% ^	02/15/2027	9,856,612
9,000,000	Axiata SPV2 BHD	3.47%	11/19/2020	9,055,831
200,000	Baidu, Inc.	3.43%	04/07/2030	217,668
12,300,000	Banco BTG Pactual S.A. (5 Year CMT Rate + 5.26%)	7.75% ^	02/15/2029	12,484,500
2,277,000 1,800,000	Banco de Bogota S.A. Banco de Credito del Peru (3 Month LIBOR USD + 7.04%)	5.38% 6.13%	02/19/2023 04/24/2027	2,364,357 1,917,000
1,500,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13% ^	07/01/2030	1,492,875
1,000,000	Banco de Reservas de la Republica Dominicana	7.00% ^	02/01/2023	1,008,760
4,100,000	Banco de Reservas de la Republica Dominicana	7.00%	02/01/2023	4,135,916
4,925,000	Banco do Brasil S.A. (10 Year CMT Rate + 4.40%)	6.25% †	04/15/2024	4,337,694
2,660,000	Banco Internacional del Peru S.A.A. (3 Month LIBOR USD + 5.76%)	6.63%	03/19/2029	2,895,570
2,247,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.75% ^	11/04/2026	1,844,001
7,603,000 13,423,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%) Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	6.75% 7.63% †	11/04/2026 01/10/2028	6,239,402 12,827,556
1,000,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% †	06/27/2029	941,440
2,521,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% ^†	06/27/2029	2,373,370
400,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 4.45%)	5.75%	10/04/2031	390,376
6,100,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	6.88% †	07/06/2022	5,851,700
13,400,000	Banco Santander (3 Month LIBOR USD + 1.09%)	1.45%	02/23/2023	13,229,428
1,500,000	Banco Santander (5 Year CMT Rate + 3.00%)	5.95% ^	10/01/2028	1,542,840
3,600,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	5.38% ^	04/17/2025	3,946,590
2,700,000 3,800,000	Bancolombia S.A. Bancolombia S.A. (5 Year CMT Rate + 2.93%)	3.00% 4.88%	01/29/2025 10/18/2027	2,648,808 3,709,028
6,000,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	5,670,000
1,500,000	Banistmo S.A.	3.65%	09/19/2022	1,503,413
2,500,000	Banistmo S.A.	3.65% ^	09/19/2022	2,505,687
4,350,000	Bank of Montreal (5 Year Swap Rate USD + 1.43%)	3.80%	12/15/2032	4,685,494
16,320,000	Bank of New Zealand	3.50% ^	02/20/2024	17,725,537
580,000	Bank of Nova Scotia	1.63%	05/01/2023	593,940
9,675,000 1,250,000	Bank of Nova Scotia Bantrab Senior Trust	3.40% 9.00%	02/11/2024 11/14/2020	10,510,345
17,510,000	Barclays PLC (3 Month LIBOR USD + 1.38%)	1.77%	05/16/2024	1,243,762 17,356,368
1,100,000	BBVA Banco Continental S.A.	5.00%	08/26/2022	1,167,117
13,708,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	12,801,147
1,200,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	1,176,000
700,000	BBVA Bancomer S.A. (5 Year CMT Rate + 4.31%)	5.88% ^	09/13/2034	683,683
7,500,000	BBVA Colombia S.A.	4.88%	04/21/2025	7,902,338
800,000 16,900,000	BDO Unibank, Inc.	2.63% 2.95%	10/24/2021	808,419 17,320,664
9,680,000	BDO Unibank, Inc. BNP Paribas S.A. (Secured Overnight Financing Rate + 1.51%)	3.05% ^	03/06/2023 01/13/2031	10,195,466
13,405,000	BOC Aviation Ltd. (3 Month LIBOR USD + 1.13%)	1.41% ^	09/26/2023	13,012,904
1,010,000	Bombardier, Inc.	6.00% ^	10/15/2022	709,474
1,120,000	Bombardier, Inc.	7.88% ^	04/15/2027	735,487
7,000,000	Braskem Idesa SAPI	7.45% ^	11/15/2029	6,564,670
5,700,000	C&W Senior Financing DAC	6.88%	09/15/2027	5,662,351
400,000 1,200,000	Camelot Finance S.A. Canacol Energy Ltd.	4.50% ^ 7.25% ^	11/01/2026 05/03/2025	399,936 1,216,386
11,400,000	Canacol Energy Ltd.	7.25%	05/03/2025	11,555,667
5,840,000	CCL Industries, Inc.	3.05% ^	06/01/2030	5,986,902
500,000	Cemex S.A.B. de C.V.	6.13%	05/05/2025	486,928
3,300,000	Cemex S.A.B. de C.V.	7.75%	04/16/2026	3,376,758
1,185,000	CIMB Bank BHD (3 Month LIBOR USD + 0.78%)	2.10%	10/09/2024	1,157,105
3,500,000	CK Hutchison International Ltd.	2.50% ^	05/08/2030	3,592,838
15,800,000 6,000,000	CNOOC Finance Ltd. CNOOC Finance Ltd.	3.75% 3.00%	05/02/2023 05/09/2023	16,829,523 6,268,201
900,000	CNPC General Capital Ltd.	3.95%	04/19/2022	942,268
2,000,000	CNPC Overseas Capital Ltd.	4.50%	04/28/2021	2,053,000
14,630,000	Cometa Energia S.A. de C.V.	6.38%	04/24/2035	15,292,666
14,755,000	Commonwealth Bank of Australia	4.32% ^	01/10/2048	17,434,159
1,000,000	Corporacion Nacional Del Cobre	3.75% ^	01/15/2031	1,093,320
6,610,000	Cosan Overseas Ltd.	8.25% †	11/29/2049	6,651,379
900,000 15,665,000	Credicorp Ltd. Credit Agricole S.A.	2.75% ^ 3.75% ^	06/17/2025 04/24/2023	897,435 16,777,215
15,120,000	Credit Suisse Group AG (3 Month LIBOR USD + 1.24%)	1.56% ^	06/12/2024	15,202,306
7,900,000	Credito Real S.A.B. de C.V.	9.50% ^	02/07/2026	8,140,673
6,550,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% †	11/29/2022	5,619,900
6,793,000	CSN Islands Corporation	7.00% †	09/23/2020	5,062,857
500,000	CSN Resources S.A.	7.63%	04/17/2026	433,125
6,800,000	CSN Resources S.A.	7.63% ^	04/17/2026	5,890,500
3,000,000 2,000,000	DBS Group Holdings Ltd. (3 Month LIBOR USD + 0.62%) DBS Group Holdings Ltd. (5 Year Mid Swap Rate USD + 1.59%)	1.61% 4.52%	07/25/2022 12/11/2028	3,000,393 2,164,900
11,350,000	DBS Group Holdings Ltd. (5 Year Swap Rate USD + 2.39%)	3.60% †	09/07/2021	11,423,378
785,000	Delek & Avner Tamar Bond Ltd.	5.08% ^	12/30/2023	783,370
1,760,000	Delek & Avner Tamar Bond Ltd.	5.41% ^	12/30/2025	1,730,852
1,684,786	Digicel Group Ltd. (PIK 7.00%)	7.00% ^†	07/16/2020	143,207
1,126,910	Digicel Group Ltd. (PIK 8.00%)	8.00% ^	04/01/2025	309,900
5,400,000 2,060,000	Docuformas SAPI de C.V. eG Global Finance PLC	10.25% ^ 8.50% ^	07/24/2024	4,610,250 2,115,579
2,060,000 1,844,000	Embotelladora Andina S.A.	5.00%	10/30/2025 10/01/2023	2,115,579 2,016,147
3,200,000	Empresa de Transmision Electrica S.A.	5.13% ^	05/02/2049	3,757,744
2,843,605	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	2,976,003
8,500,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	7,042,053
941,000	Empresa Nacional de Telecomunicaciones S.A.	4.88%	10/30/2024	994,218
5,020,032	ENA Norte Trust	4.95%	04/25/2023	4,963,557
2,450,000 2,000,000	Energuate Trust Engie Energia Chile S.A.	5.88% 4.50%	05/03/2027 01/29/2025	2,415,847 2,165,021
1,682,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.28%	11/20/2023	1,657,165
2,100,000	Fideicomiso Pacifico Tres	8.25%	01/15/2035	2,387,700
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1,000,000	Freeport-McMoRan, Inc.	5.40%	11/14/2034	991,342
4,600,000	Freeport-McMoRan, Inc.	5.45%	03/15/2043	4,523,571
1,761,000	Garda World Security Corporation	8.75% ^	05/15/2025	1,788,498
2,050,000	Garda World Security Corporation	4.63% ^	02/15/2027	2,025,656
15,175,000	Geopark Ltd.	6.50%	09/21/2024	14,007,208
575,000	GFL Environmental, Inc.	4.25% ^	06/01/2025	581,109
1,535,000 558,000	GFL Environmental, Inc.	5.13% ^ 8.50% ^	12/15/2026 05/01/2027	1,592,562 608,117
4,250,000	GFL Environmental, Inc. Gilex Holding Sarl	8.50%	05/02/2023	4,195,409
1,600,000	Gilex Holding Sarl	8.50% ^	05/02/2023	1,579,448
800,000	Global Bank Corporation	4.50% ^	10/20/2021	818,200
2,600,000	Global Bank Corporation	4.50%	10/20/2021	2,659,150
8,000,000	Global Bank Corporation (3 Month LIBOR USD + 3.30%)	5.25% ^	04/16/2029	8,220,000
1,600,000	Globo Comunicacao e Participacoes S.A.	4.84%	06/08/2025	1,599,448
3,800,000	Globo Comunicacao e Participacoes S.A.	4.88% ^	01/22/2030	3,442,800
2,565,000	GNL Quintero S.A.	4.63%	07/31/2029	2,757,272
3,800,000	Gohl Capital Ltd.	4.25%	01/24/2027	3,850,809
10,498,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	4,668,356
300,000	Gran Tierra Energy International Holdings Ltd.	6.25% ^	02/15/2025	133,407
3,500,000	Gran Tierra Energy, Inc.	7.75% ^	05/23/2027	1,590,312
2,700,000	Grupo Aval Ltd.	4.75% 4.38%	09/26/2022	2,727,931 382,376
400,000 3,400,000	Grupo Aval Ltd. Grupo Aval Ltd.	4.38% ^	02/04/2030 02/04/2030	3,250,196
6,150,900	Grupo Idesa S.A. de C.V. (PIK 10.38%)	10.13% ^	05/22/2026	3,382,995
600,000	Guatemala Energuate Trust	5.88% ^	05/03/2027	591,636
21,080,000	HSBC Holdings PLC (3 Month LIBOR USD + 1.38%)	1.70%	09/12/2026	20,752,398
5,650,000	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	5,508,750
1,000,000	Hutchison Whampoa International Ltd.	3.25%	11/08/2022	1,043,355
8,000,000	Imperial Brands Finance PLC	3.50% ^	07/26/2026	8,565,578
3,108,000	Indian Oil Corporation Ltd.	5.63%	08/02/2021	3,206,235
3,157,000	Indian Oil Corporation Ltd.	5.75%	08/01/2023	3,414,646
5,084,000	Industrial Senior Trust	5.50%	11/01/2022	5,153,829
5,200,000	Inkia Energy Ltd.	5.88%	11/09/2027	5,151,250
1,585,000	Intelsat Jackson Holdings S.A.	$5.50\%~\Omega$	08/01/2023	906,977
1,260,000	Intelsat Jackson Holdings S.A.	8.50% ^Ω	10/15/2024	761,601
3,324,583	Interoceanica Finance Ltd.	0.00%	11/30/2025	3,062,772
1,192,690	Invepar Holdings	0.00% ÞΩ	12/30/2028	51,002
3,000,000	Inversiones CMPC S.A.	4.50%	04/25/2022	3,156,113
4,000,000	Inversiones CMPC S.A.	4.75%	09/15/2024	4,318,380
1,200,000	Israel Electric Corporation Ltd.	5.00% ^	11/12/2024	1,348,518
1,800,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.22%)	4.63% ^†	02/27/2025	1,486,125
6,700,000	JD.com, Inc.	3.38%	01/14/2030	7,195,093
10,600,000	JSL Europe S.A.	7.75%	07/26/2024	10,520,500
1,400,000	Korea East-West Power Company Ltd.	1.75% ^	05/06/2025	1,444,652
3,000,000	Korea Electric Power Corporation	1.13% ^	06/15/2025	3,009,236
1,640,000	Kronos Acquisition Holdings, Inc.	9.00% ^	08/15/2023	1,576,278
3,049,000	Latam Finance Ltd.	$6.88\%~\Omega$	04/11/2024	876,587
8,000,000	Latam Finance Ltd.	7.00% ^Ω	03/01/2026	2,220,000
2,153,255	Lima Metro Finance Ltd.	5.88%	07/05/2034	2,546,353
15,040,000	Lloyds Banking Group PLC (3 Month LIBOR USD + 1.21%)	3.57%	11/07/2028	16,352,704
7,113,620	LLPL Capital Pte Ltd.	6.88% ^	02/04/2039	7,802,183
7,150,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.02%)	3.19% ^	11/28/2023	7,439,233
7,884,000	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%)	4.15% ^	03/27/2024	8,471,152
13,300,000	Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	3.91%	10/29/2026	13,501,827
200,000	MARB BondCo PLC	6.88%	01/19/2025	199,773
1,340,000	Mattamy Group Corporation	4.63% ^	03/01/2030	1,288,705
2,400,000 634,000	Medco Bell Pte Ltd. MEG Energy Corporation	6.38% ^ 7.00% ^	01/30/2027 03/31/2024	2,059,251 545,307
2,050,000	MEG Energy Corporation	7.13% ^	02/01/2027	1,709,187
7,200,000	MEGlobal Canada ULC	5.00% ^	05/18/2025	7,779,096
2,300,000	MEGlobal Canada ULC	5.88% ^	05/18/2030	2,607,441
3,025,321	Mexico Generadora de Energia	5.50%	12/06/2032	3,343,161
5,000,000	Minejesa Capital B.V.	4.63%	08/10/2030	5,092,800
5,000,000	Minejesa Capital B.V.	5.63%	08/10/2037	5,146,475
14,365,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.74%)	1.08%	03/02/2023	14,311,032
2,210,000	Multibank, Inc.	4.38%	11/09/2022	2,229,945
3,400,000	Network i2i Ltd. (5 Year CMT Rate + 4.28%)	5.65% ^†	01/15/2025	3,308,200
10,969,000	Nutrien Ltd.	4.20%	04/01/2029	12,735,730
7,465,000	NXP Funding LLC	3.88% ^	06/18/2026	8,365,886
12,800,000	ONGC Videsh Ltd.	3.75%	07/27/2026	13,204,529
7,100,000 500,000	Ooredoo International Finance Ltd. Ooredoo International Finance Ltd.	3.25% 3.75%	02/21/2023	7,410,767 545,312
4,800,000	Operadora de Servicios Mega S.A.	8.25% ^	06/22/2026 02/11/2025	4,458,600
1,181,000	Orazul Energy Egenor S en C por A	5.63%	04/28/2027	1,170,454
3,000,000	Orbia Advance Corporation S.A.B. de C.V.	4.88%	09/19/2022	3,145,545
500,000	Oversea-Chinese Banking Corporation	4.25%	06/19/2024	541,718
7,900,000	Pampa Energia S.A.	7.50%	01/24/2027	6,406,703
150,000	Pampa Energia S.A.	9.13%	04/15/2029	121,811
5,072,968	Panama Metro Line SP	0.00% ^	12/05/2022	4,903,607
7,129,423	Panama Metro Line SP	0.00%	12/05/2022	6,891,407
1,845,000	Parkland Fuel Corporation	5.88% ^	07/15/2027	1,918,459
1,500,000	Pertamina Persero PT	4.30%	05/20/2023	1,588,167
7,600,000	Peru LNG SRL	5.38%	03/22/2030	6,002,556
200,000	Petrobras Global Finance B.V.	5.75%	02/01/2029	205,977
3,700,000	Petrobras Global Finance B.V.	6.90%	03/19/2049	3,905,350
4,100,000	PSA Treasury Pte Ltd. PTTEP Treasury Center Company Ltd.	2.13% 2.59% ^	04/12/2026	4,249,495
800,000 8,100,000	PTTEP Treasury Center Company Ltd. Radiant Access Ltd.	2.59% ^ 4.60% †	06/10/2027 11/18/2020	819,902 8,043,826
7,950,000	Reliance Holdings, Inc.	4.60% † 5.40%	02/14/2022	8,384,377
995,000	RELX Capital, Inc.	3.40%	05/22/2030	1,078,810
4,000,000	SACI Falabella	3.75%	04/30/2023	4,093,426
8,500,000	Saudi Government International Bond	2.38%	10/26/2021	8,638,873
13,839,000	Shire Acquisitions Investments Ireland DAC	2.88%	09/23/2023	14,666,471
13,300,000	Sinopec Group Overseas Development Ltd.	2.70% ^	05/13/2030	13,718,534
7,709,500	Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	8,046,348

181,400	Star Energy Geothermal Wayang Windu Ltd.	6.75% ^	04/24/2033	189,326
530,000	Starfruit Finco B.V.	8.00% ^	10/01/2026	544,228
2,165,000	Stars Group Holdings B.V.	7.00% ^	07/15/2026	2,287,182
9,829,971	Stoneway Capital Corporation	10.00% Ω	03/01/2027	3,366,765
1,600,000	SUAM Finance B.V.	4.88%	04/17/2024	1,709,368
22,810,000 2,805,000	Sumitomo Mitsui Financial Group, Inc. (3 Month LIBOR USD + 0.74%) Superior Plus LP	1.87% 7.00% ^	01/17/2023 07/15/2026	22,742,172 2,948,223
350,000	Sydney Airport Finance Company Pty Ltd.	3.63% ^	04/28/2026	367,226
550,000	Syngenta Finance N.V.	4.38%	03/28/2042	501,389
15,967,000	Syngenta Finance N.V.	5.68%	04/24/2048	16,215,293
500,000	Syngenta Finance N.V.	5.68% ^	04/24/2048	507,775
1,200,000	Tecnoglass, Inc.	8.20%	01/31/2022	1,170,618
4,000,000	Telefonica Chile S.A.	3.88%	10/12/2022	4,124,260
1,230,000	Telesat LLC	4.88% ^	06/01/2027	1,209,244
934,000	Telesat LLC	6.50% ^	10/15/2027	921,568
9,200,000	Tencent Holdings Ltd.	2.39% ^	06/03/2030	9,221,369
1,935,000	Tervita Escrow Corporation	7.63% ^	12/01/2021	1,524,422
500,000	Titan Acquisition Ltd.	7.75% ^	04/15/2026	474,577
5,000,000	TransCanada PipeLines Ltd.	4.25%	05/15/2028	5,755,413
2,000,000	Transelec S.A.	4.63%	07/26/2023	2,127,310
500,000	Transelec S.A.	3.88%	01/12/2029	526,155
1,120,000 4,500,000	Trivium Packaging Finance BV Unifin Financiera S.A.B. de C.V.	5.50% ^ 7.38%	08/15/2026 02/12/2026	1,135,400 3,374,730
13,900,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% †	01/29/2025	9,139,389
1,418,000	Union Bank of the Philippines	3.37%	11/29/2022	1,469,753
8,883,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.79%)	3.88% †	10/19/2023	9,013,402
8,000,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 2.24%)	3.50%	09/16/2026	8,165,160
9,500,000	UPL Corporation	3.25%	10/13/2021	9,498,338
5,600,000	Vedanta Resources Finance PLC	9.25% ^	04/23/2026	3,992,800
2,500,000	Vedanta Resources Ltd.	7.13%	05/31/2023	1,795,000
15,000,000	Vedanta Resources Ltd.	6.13%	08/09/2024	10,419,325
685,000	Virgin Media Finance Plc	5.00% ^	07/15/2030	672,225
1,000,000	VTR Finance B.V.	6.88%	01/15/2024	1,022,920
1,100,000	VTR Finance N.V.	6.38% ^	07/15/2028	1,134,397
1,010,000	Ziggo B.V.	4.88% ^	01/15/2030	1,017,777
Total Foreign Corporate	Bonds (Cost \$1,129,747,142)			1,108,343,938
	ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.0%	2.500/ 4	0.4/1.6/2025	2 222 502
2,200,000	Abu Dhabi Government International Bond	2.50% ^	04/16/2025	2,322,782
3,100,000	Abu Dhabi Government International Bond	3.13% ^	04/16/2030	3,423,374
2,000,000	Chile Government International Bond	2.45%	01/31/2031	2,075,000
4,150,000	Dominican Republic International Bond Guatemala Government Bond	4.50% ^ 5.38% ^	01/30/2030	3,774,425
1,000,000		3.85%	04/24/2032	1,107,500 5,574,510
5,000,000 7,500,000	Indonesia Government International Bond Malaysia Sovereign Sukuk BHD	3.04%	10/15/2030 04/22/2025	8,064,311
500,000	Malaysia Sukuk Global BHD	3.18%	04/27/2026	546,941
7,121,000	Mexico Government International Bond	4.15%	03/28/2027	7,632,822
14,415,000	Mexico Government International Bond	3.75%	01/11/2028	15,032,322
4,000,000	Mexico Government International Bond	4.75%	04/27/2032	4,420,000
200,000	Mexico Government International Bond	5.00%	04/27/2051	216,200
7,600,000	Panama Government International Bond	4.00%	09/22/2024	8,284,000
200,000	Perusahaan Penerbit	3.40%	03/29/2022	206,329
720,000	Perusahaan Penerbit	3.75%	03/01/2023	754,564
2,600,000	Perusahaan Penerbit	4.15%	03/29/2027	2,831,478
3,050,000	Peruvian Government International Bond	2.39%	01/23/2026	3,173,525
10,250,000	Peruvian Government International Bond	2.78%	01/23/2031	10,952,125
3,800,000	Philippine Government International Bond	2.46%	05/05/2030	3,993,454
3,100,000	Philippine Government International Bond	2.95%	05/05/2045	3,230,933
3,700,000	Qatar Government International Bond	3.88%	04/23/2023	3,977,093
8,100,000	Qatar Government International Bond	3.38%	03/14/2024	8,690,433
4,700,000	Saudi Government International Bond	2.88%	03/04/2023	4,911,575
8,100,000	Saudi Government International Bond	2.90% ^	10/22/2025	8,609,895
	nt Bonds, Foreign Agencies and Foreign Government Sponsored Corporations			112 0001
(Cost \$108,177,088)				113,805,591
Municipal Banda 0 10/				
Municipal Bonds - 0.1% 3,290,000	Missouri Highway & Transportation Commission	5.06%	05/01/2024	3,730,893
4,430,000	State of California	7.55%	04/01/2039	7,907,949
		7.55/0	07/01/2037	
Total Municipal Bonds (C	υοι φ7,712,0 44)			11,638,842
Non-Agency Commercial	Mortgage Backed Obligations - 5.8%			
12,071,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-D (1 Month LIBOR USD + 2.30%, 2.30%)			
12,071,000	Floor)	2.48% ^	06/15/2035	10,487,068
2,638,666	BAMLL Commercial Mortgage Securities Trust, Series 2016-ISQ-C	3.73% #^	08/14/2034	2,560,569
1,045,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-B (1 Month LIBOR USD +			=,= = 0,5 0 >
, ,	1.50%, 1.50% Floor)	1.68% ^	03/15/2036	981,126
4,259,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD +			, in the second
) ,V	2.35%, 2.35% Floor)	2.53% ^	03/15/2036	3,781,076
4,980,939	BANK, Series 2017-BNK8-XA	0.88% #I/O	11/15/2050	214,479
1,821,000	BANK, Series 2018-BN10-B	4.08% #	02/15/2061	1,877,079
1,857,000	BANK, Series 2018-BN10-C	4.16% #	02/15/2061	1,836,074
405,000	BANK, Series 2018-BN13-B	4.70% #	08/15/2061	428,367
1,508,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR	1.2007.4	00/15/005	1 10:
	USD + 1.20%, 1.20% Floor)	1.38% ^	08/15/2036	1,401,277
1,719,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR	1.000/	00/15/2025	, -,
	USD + 1.70%, 1.70% Floor)	1.88% ^	08/15/2036	1,547,804
1,355,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR	2 (00/ 4	00/15/2026	1.100.000
2 451 000	USD + 2.50%, 2.50% Floor) Paralaya Commercial Mostgora Securities LLC Sories 2017 DELC E (1 Month LIDOR)	2.68% ^	08/15/2036	1,196,868
3,451,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR	2 690/ ^	00/15/2026	2 (04 020
12 051 000	USD + 3.50%, 3.50% Floor) Paralagy Commercial Markage Trust Series 2010 C2 P	3.68% ^	08/15/2036	2,694,920
13,951,000 63,153,000	Barclays Commercial Mortgage Trust, Series 2019-C3-B BBCMS Mortgage Trust, Series 2020-C7-XA	4.10% 1.63% #I/O	05/15/2052 04/15/2053	13,988,163 7,156,542
3,318,000	Benchmark Mortgage Trust, Series 2020-C/-XA Benchmark Mortgage Trust, Series 2019-B10-C	3.75%	03/15/2062	7,156,542 3,080,038
14,713,000	BFLD, Series 2019-DPLO-E (1 Month LIBOR USD + 2.24%, 2.24% Floor)	2.42% ^	10/15/2034	12,980,796
11,000,000	BHMS Trust, Series 2018-ATLS-C (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.08% ^	07/15/2035	10,023,573
11,000,000			010.2000	20,023,013

3,283,000	BX Commercial Mortgage Trust, Series 2018-BIOA-D (1 Month LIBOR USD + 1.32%,			
	1.35% Floor)	1.51% ^	03/15/2037	3,145,795
8,207,000	BX Commercial Mortgage Trust, Series 2018-BIOA-E (1 Month LIBOR USD + 1.95%,	2.14% ^	02/15/2027	7 540 525
2,187,893	1.98% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.14% ^	03/15/2037 07/15/2034	7,548,535 2,089,258
5,361,800	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.33% ^	07/15/2034	5,012,796
12,349,000 72,049,326	BX Trust, Series 2019-OC11-E	4.08% #^ 1.17% #I/O	12/09/2041 01/10/2048	10,971,444 3,318,700
3,267,000	CFCRE Commercial Mortgage Trust, Series 2016-C3-XA CFCRE Commercial Mortgage Trust, Series 2017-C8-B	4.20% #	06/15/2050	3,364,405
3,053,000	CHT Mortgage Trust, Series 2017-CSMO-B (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.58% ^	11/15/2036	2,914,912
7,196,000 3,401,000	CHT Mortgage Trust, Series 2017-CSMO-E (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.18% ^ 3.93% ^	11/15/2036 11/15/2036	6,640,325 3,082,198
7,172,959	CHT Mortgage Trust, Series 2017-CSMO-F (1 Month LIBOR USD + 3.74%, 3.74% Floor) Citigroup Commercial Mortgage Trust, Series 2012-GC8-XA	1.93% #^I/O	09/10/2045	217,002
1,898,500	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.57% #^	02/10/2048	1,255,967
3,828,378 71,698,156	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA Citigroup Commercial Mortgage Trust, Series 2015-GC35-XA	1.49% #I/O 0.99% #I/O	02/10/2048 11/10/2048	176,427 2,023,164
4,470,000	Citigroup Commercial Mortgage Trust, Series 2015-0C35-XA Citigroup Commercial Mortgage Trust, Series 2016-GC36-D	2.85% ^	02/10/2049	2,837,674
41,663,546	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.86% #I/O	04/15/2049	2,881,213
44,055,322 81,711,300	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA Citigroup Commercial Mortgage Trust, Series 2016-P5-XA	2.13% #I/O 1.65% #I/O	07/10/2049 10/10/2049	3,619,383 5,086,463
11,770,000	Citigroup Commercial Mortgage Trust, Series 2017-C4-B	4.10% #	10/12/2050	12,577,290
321,000	Citigroup Commercial Mortgage Trust, Series 2018-B2-B	4.28% #	03/10/2051	327,738
1,977,000 8,478,000	Citigroup Commercial Mortgage Trust, Series 2018-C5-C Citigroup Commercial Mortgage Trust, Series 2020-555-F	4.88% # 3.62% ^	06/10/2051 12/10/2041	1,788,871 6,376,940
7,003,000	Citigroup Commercial Mortgage Trust, Series 2020-555-G	3.62% ^	12/10/2041	4,544,625
21,610,206	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3-XA	2.01% #I/O	10/15/2045	695,449
8,626,000	Commercial Mortgage Pass-Through Certificates, Series 2012-CR4-D	4.75% #^Þ 2.28% #^I/O	10/15/2045	2,564,078
3,218,895 55,811,105	Commercial Mortgage Pass-Through Certificates, Series 2012-LC4-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA	1.08% #I/O	12/10/2044 10/10/2048	73,537 2,190,084
4,310,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-C	4.48% #	07/10/2048	3,973,158
5,579,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC23-C	4.80% #	10/10/2048	5,491,257
5,997,000 57,231,325	Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-XA	4.80% # 1.15% #I/O	02/10/2049 02/10/2049	5,560,103 2,434,117
9,383,000	Commercial Mortgage Pass-Through Certificates, Series 2016-GCT-E	3.58% #^	08/10/2029	8,971,600
2,808,000	Commercial Mortgage Pass-Through Certificates, Series 2016-GCT-F	3.58% #^	08/10/2029	2,580,214
12,424,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-C (1 Month LIBOR USD + 1.70%, 1.70% Floor)	1.88% ^	09/15/2033	11,763,454
8,464,000	Core Mortgage Trust, Series 2019-CORE-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.08% ^	12/15/2031	8,079,024
2,064,000	Core Mortgage Trust, Series 2019-CORE-F (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.53% ^	12/15/2031	1,969,879
5,597,000 3,461,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-C CSAIL Commercial Mortgage Trust, Series 2016-C6-D	4.73% # 5.09% #^	11/15/2048 01/15/2049	5,177,069 2,578,544
44,453,427	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	2.06% #I/O	01/15/2049	3,310,705
11,488,000	CSAIL Commercial Mortgage Trust, Series 2018-C14-C	5.05% #	11/15/2051	10,340,240
400,000 3,800,000	CSAIL Commercial Mortgage Trust, Series 2018-CX12-B CSAIL Commercial Mortgage Trust, Series 2018-CX12-C	4.61% # 4.92% #	08/15/2051 08/15/2051	415,739 3,440,613
9,269,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-AS	3.61%	06/15/2052	10,132,778
9,269,000	CSAIL Commercial Mortgage Trust, Series 2019-C16-B	3.88%	06/15/2052	9,409,981
127,347,762 798,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.24% #I/O 3.90% #^	03/15/2053	10,727,852
4,944,000	CSMC Trust, Series 2017-CALI-D CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.08% ^	11/10/2032 07/15/2032	822,448 4,085,269
4,944,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor)	3.48% ^	07/15/2032	3,863,667
4,503,000	DBGS Mortgage Trust, Series 2018-5BP-D (1 Month LIBOR USD + 1.35%, 1.35% Floor)	1.53% ^	06/15/2033	4,161,659
186,000 2,868,066	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.45%, 2.45% Floor) DBUBS Mortgage Trust, Series 2011-LC2A-XA	2.63% ^ 1.20% #^I/O	06/15/2033 07/10/2044	166,825 13,104
4,475,000	Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-C	3.50% #	05/10/2049	3,968,114
59,739,596	Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA	1.60% #I/O	05/10/2049	3,629,401
1,500,000	Exantas Capital Corporation, Series 2020-RSO8-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.69% ^	03/15/2035	1,399,153
8,242,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-E	4.09% #^	12/10/2036	7,353,308
8,242,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-F	4.09% #^	12/10/2036	6,829,395
8,242,000 1,016,489	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G FREMF Mortgage Trust, Series 2016-KF22-B (1 Month LIBOR USD + 5.05%, 5.05%	4.09% #^	12/10/2036	6,396,073
1,010,109	Floor)	5.23% ^	07/25/2023	1,021,638
1,217,000	FREMF Mortgage Trust, Series 2019-K102-B	3.65% #^	12/25/2051	1,318,395
4,262,000 4,000,000	FREMF Mortgage Trust, Series 2019-K93-C Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	4.26% #^ 3.32% ^	05/25/2052 12/15/2036	4,369,335 3,408,803
4,424,000	GS Mortgage Securities Corporation Trust, Series 2018-RIVR-C (1 Month LIBOR USD +			
4.256.000	1.25%, 1.25% Floor) CS Montage Securities Comparation, Series 2010 SQHQ F (1 Month LIDOR LIST) +	1.43% ^	07/15/2035	4,082,977
4,256,000	GS Mortgage Securities Corporation, Series 2019-SOHO-E (1 Month LIBOR USD + 1.87%, 1.87% Floor)	2.06% ^	06/15/2036	3,999,635
2,744,483	GS Mortgage Securities Trust, Series 2011-GC5-XA	1.49% #^I/O	08/10/2044	25,794
4,584,886	GS Mortgage Securities Trust, Series 2012-GC6-XA GS Mortgage Securities Trust, Series 2014-GC26-C	2.12% #^I/O 4.66% #	01/10/2045	84,570
3,741,000 9,506,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.66% #^	11/10/2047 11/10/2047	3,188,265 6,049,370
95,856,153	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.92% #I/O	11/10/2048	3,422,870
60,928,602	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.80% #I/O	05/10/2049	3,864,628
5,801,000 10,779,000	GS Mortgage Securities Trust, Series 2017-GS6-B GS Mortgage Securities Trust, Series 2019-GC39-B	3.87% 3.97%	05/10/2050 05/10/2052	6,241,490 11,459,276
9,879,000	GSCG Trust, Series 2019-600C-D	3.76% ^	09/06/2034	9,420,042
791,000	GSCG Trust, Series 2019-600C-E	4.12% #^	09/06/2034	739,428
11,170,231 298,186	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor) JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2006-LDP8-X	3.33% ^ 0.29% #I/O	11/15/2036 05/15/2045	9,182,489
771,138	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2011-C4-XA	1.33% #^I/O	07/15/2046	4,829
18,228,755	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-C8-XA	1.92% #I/O	10/15/2045	578,865
4,674,521 76,135,491	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2012-CBX-XA JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2015-JP1-XA	1.65% #I/O 1.23% #I/O	06/15/2045 01/15/2049	68,312 2,407,960
3,082,113	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2013-31 1-3A JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-D (1	1.25/0/11/0	V1/13/2017	2,707,700
	Month LIBOR USD + 2.10%, 2.30% Floor)	2.30% ^	06/15/2032	2,718,681
2,704,000 592,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP2-B JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP3-C	3.46% 3.60%#	08/15/2049 08/15/2049	2,670,260 524,300
1,000,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-COR4-C	4.94% #	03/10/2052	903,175
7,958,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-LOOP-E	3.86% #^	12/05/2038	7,053,641
44,081,039 3,000,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	0.99% #I/O 4.81% #	02/15/2047 08/15/2047	1,050,667 2,804,450
2,766,125	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.62% #	09/15/2047	2,726,871
3,766,500	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C	4.59% #	11/15/2047	3,518,023

48,379,625	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	1.00% #I/O	11/15/2047	1,441,916
37,352,653		1.11% #I/O	01/15/2048	1,289,040
	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-XA			
12,131,110	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.94% #^	02/15/2048	9,534,958
1,846,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	3.99%	10/15/2048	1,744,487
9,974,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.35% #	05/15/2048	9,075,321
47,845,697	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	1.03% #I/O	08/15/2048	1,597,922
4,138,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.80% #	11/15/2048	3,603,788
6,470,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.77% #	12/15/2048	5,995,845
1,447,000	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C	4.89% #	03/15/2049	1,443,639
61,904,153	JPMBB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.82% #I/O	06/15/2049	3,459,390
1,638,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR4-B	4.44%	03/10/2052	1,701,620
9,960,000	JPMDB Commercial Mortgage Securities Trust, Series 2020-COR7-C	3.73% #	05/13/2053	9,903,049
497,945	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XCL	0.88% #^I/O	11/15/2038	108
401,586	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XU	0.88% #^I/O	11/15/2038	87
5,425,000	LSTAR Commercial Mortgage Trust, Series 2016-4-C	4.71% #^	03/10/2049	4,510,863
13,184,000	MBRT, Series 2019-MBR-F (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.73% ^	11/15/2036	11,482,895
4,306,000	MF1 Ltd., Series 2020-FL3-AS (1 Month LIBOR USD + 2.85%)	3.04% ^		4,331,836
		2.94% #^	07/15/2035 02/12/2040	3,966,716
4,500,000	MKT Mortgage Trust, Series 2020-525M-F			
1,877,460	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-C5-XA	1.58% #^I/O	08/15/2045	41,711
3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.67% #	10/15/2047	2,791,230
1,508,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00%	12/15/2047	1,377,209
1,406,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-B	4.16%	02/15/2048	1,443,119
35,673,775	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.46% #I/O	02/15/2048	1,497,763
2,957,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25-C	4.68% #	10/15/2048	2,735,776
4,674,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.68% #	12/15/2047	4,368,449
6,710,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-D	3.24% #^	12/15/2047	4,465,519
48,131,512	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30-XA	1.55% #I/O	09/15/2049	3,115,355
3,194,000	Morgan Stanley Capital Trust, Series 2018-H3-C	5.01% #	07/15/2051	3,240,216
2,899,347	Morgan Stanley Capital Trust, Series 2011-C1-XA	0.65% #^I/O	09/15/2047	1,111
30,213,297	Morgan Stanley Capital Trust, Series 2016-UB11-XA	1.75% #I/O	08/15/2049	1,959,837
3,022,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20%			
- ,,	Floor)	2.38% ^	11/15/2034	2,291,873
4,533,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15%	2.5570	11, 15, 2057	2,271,073
1,555,000	Floor)	3.33% ^	11/15/2034	3,413,956
3,434,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35%	3.3370	11/13/2037	3,713,730
3,434,000		4.53% ^	11/15/2034	2,245,997
7 921 050	Floor)	5.21% ^		
7,831,050	MSCG Trust, Series 2016-SNR-C		11/15/2034	7,691,544
11,179,000	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.23% ^	10/15/2037	10,536,657
2,108,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD			
	+ 2.20%, 2.20% Floor)	2.38% ^	06/15/2035	1,874,709
1,175,891	PFP Ltd., Series 2019-5-A (1 Month LIBOR USD + 0.97%, 0.97% Floor)	1.17% ^	04/14/2036	1,138,851
52,999,771	SG Commercial Mortgage Securities Trust, Series 2016-C5-XA	2.13% #I/O	10/10/2048	3,950,508
1,374,000	UBS Commercial Mortgage Trust, Series 2013-C5-D	4.24% #^	03/10/2046	591,131
2,491,000	UBS Commercial Mortgage Trust, Series 2017-C6-B	4.15% #	12/15/2050	2,436,204
6,958,000	UBS Commercial Mortgage Trust, Series 2017-C7-C	4.74% #	12/15/2050	6,816,308
7,293,000	UBS Commercial Mortgage Trust, Series 2018-C11-C	5.06% #	06/15/2051	6,656,088
2,896,000	UBS Commercial Mortgage Trust, Series 2018-C12-C	5.13% #	08/15/2051	2,680,354
5,698,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.86% #	02/15/2051	5,356,213
9,912,794	UBS-Barclays Commercial Mortgage Trust, Series 2012-C3-XA	1.98% #^I/O	08/10/2049	313,806
417,582	Wachovia Bank Commercial Mortgage Trust, Series 2006-C29-IO	0.46% #I/O	11/15/2048	3
9,344,000	Wells Fargo Commercial Mortgage Trust 2019-C51, Series 2019-C51-B	3.84% #	06/15/2052	8,952,659
2,031,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16-D	3.94% ^	08/15/2050	1,654,460
2,200,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C28-C	4.24% #	05/15/2048	2,053,971
4,891,000		4.76% #		4,533,006
20,882,619	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	1.14% #I/O	11/15/2048 11/15/2048	
	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA			899,738
43,112,519	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA	1.25% #I/O	05/15/2048	1,757,870
6,848,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS4-C	4.82% #	12/15/2048	6,244,267
/6,365,84/	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	1.12% #I/O	12/15/2048	2,667,711
4,650,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.88% #	01/15/2059	4,322,050
4,483,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-C	3.90%	03/15/2059	4,060,076
2,574,000	Wells Fargo Commercial Mortgage Trust, Series 2016-LC25-B	4.56% #	12/15/2059	2,642,434
2,638,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C45-C	4.73%	06/15/2051	2,444,508
7,228,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C46-C	5.14% #	08/15/2051	6,893,884
12,408,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C	5.10% #	09/15/2061	11,676,988
6,546,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48-C	5.29% #	01/15/2052	6,749,351
2,558,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C49-B	4.55%	03/15/2052	2,702,821
21,224,055	Wells Fargo Commercial Mortgage Trust, Series 2019-C49-XA	1.45% #I/O	03/15/2052	1,778,249
10,776,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-B	4.19%	05/15/2052	11,121,248
10,776,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C50-C	4.35%	05/15/2052	9,702,389
12,696,669	WF-RBS Commercial Mortgage Trust, Series 2012-C9-XA	2.05% #^I/O	11/15/2045	427,012
70,000,162	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.19% #I/O	08/15/2047	2,297,671
49,037,459	WF-RBS Commercial Mortgage Trust, Series 2014-C22-XA	0.96% #I/O	09/15/2057	1,294,432
79,430,238	WF-RBS Commercial Mortgage Trust, Series 2016-NXS6-XA	1.77% #I/O	11/15/2049	4,994,708
	ercial Mortgage Backed Obligations (Cost \$779,055,750)			683,500,356
Total Non Algency Commi	From Morigage Backet Obligations (Code \$177,000,100)		_	005,500,550
Non-Agency Residential	Collateralized Mortgage Obligations - 9.9%			
8,863,745	Adjustable Rate Mortgage Trust, Series 2007-1-4A1	4.75% #	03/25/2037	7,136,884
34,276	Adjustable Rate Mortgage Trust, Series 2007-3-1A1	4.83% #^	11/25/2037	33,925
12,255,698	Alternative Loan Trust, Series 2005-49CB-A2	5.50%	11/25/2035	10,682,608
8,372,227	Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	6,477,700
8,813,841	Alternative Loan Trust, Series 2007-0CD-A1 Alternative Loan Trust, Series 2007-OA8-2A1 (1 Month LIBOR USD + 0.18%, 0.18%)	5.50/0	03,23,2031	0,777,700
0,015,041	Floor)	0.36%	06/25/2047	6,595,123
3,100,000	AMSR Trust, Series 2019-SFR1-E	3.47% #^	01/19/2039	3,042,734
4,443,615	Angel Oak Mortgage Trust LLC, Series 2018-3-A1	3.65% #^	09/25/2048	4,545,827
4,838,572		3.75% #^	09/25/2048	
	Angel Oak Mortgage Trust LLC, Series 2018-3-A2			4,948,905
4,604,052	Angel Oak Mortgage Trust LLC, Series 2018-3-A3	3.85% #^	09/25/2048	4,700,941
359,822	Banc of America Funding Corporation, Series 2005-G-A3	3.71% #	10/20/2035	334,164
269,007	Banc of America Funding Corporation, Series 2006-2-6A2	5.50%	03/25/2036	263,348
209,509	Banc of America Funding Corporation, Series 2006-6-1A2	6.25%	08/25/2036	203,483
1,862,848	Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1	3.47% ^§	06/28/2034	1,859,664
254,609	Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	6.50%	10/25/2036	183,830
2,213,972	Chase Mortgage Finance Trust, Series 2007-A2-6A4	4.02% #	07/25/2037	2,074,106
996,224	Chase Mortgage Finance Trust, Series 2007-S3-2A1	5.50%	05/25/2037	233,560
20,000,000	CIM Trust, Series 2016-2RR-B2	6.93% #^Þ	02/25/2056	17,840,000
20,000,000	CIM Trust, Series 2016-3RR-B2	6.59% #^Þ	02/27/2056	18,040,000
24,291,485	CIM Trust, Series 2017-6-A1	3.02% #^	06/25/2057	24,658,692

54,566	CitiCorporationMortgage Securities, Inc., Series 2005-1-1A4	5.50%	02/25/2035	56,893
1,021,426	CitiCorporationResidential Mortgage Securities, Inc., Series 2006-2-A5	5.27%	09/25/2036	1,046,016
242,613	Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2C	5.85% ß	05/25/2036	125,705
1,088,042 5,251,978	Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Series 2007-OPX1-A1A (1 Month LIBOR USD + 0.07%,	3.79% #^	11/25/2038	1,094,157
3,231,976	0.07% Floor)	0.25%	01/25/2037	2,987,894
10,980,918	Citigroup Mortgage Loan Trust, Series 2009-3-5A3	6.00% #^	02/25/2037	10,298,709
40,734,097	Citigroup Mortgage Loan Trust, Series 2019-A-PT1	3.92% ^	10/25/2058	40,685,525
4,635,244 108,493	Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.23% ^§ 6.00%	09/25/2059 05/25/2036	4,667,123 105,062
53,832	CitiMortgage Alternative Loan Trust, Series 2006-A2-A2 CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3	6.00%	10/25/2036	49,635
405,695	CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	6.00%	01/25/2037	401,925
6,203,957	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	5,820,164
1,123,473 125,242	Countrywide Alternative Loan Trust, Series 2004-22CB-1A1	6.00% 5.50%	10/25/2034	1,173,371 114,910
182,446	Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	07/25/2035 08/25/2035	124,602
753,654	Countrywide Alternative Loan Trust, Series 2005-46CB-A22	5.25%	10/25/2035	641,482
127,339	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR USD +			·
206 902	0.70%, 0.70% Floor, 5.50% Cap)	0.88%	10/25/2035	93,745
296,892 7,946,680	Countrywide Alternative Loan Trust, Series 2006-26CB-A9 Countrywide Alternative Loan Trust, Series 2006-42-1A8	6.50% 6.00%	09/25/2036 01/25/2047	220,042 6,450,241
1,244,444	Countrywide Alternative Loan Trust, Series 2007-12T1-A1	6.00%	06/25/2037	908,625
1,293,056	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD +			·
274 427	0.45%, 0.45% Floor, 7.00% Cap)	0.63%	08/25/2037	478,591
374,437	Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Cap)	53.05% I/F	08/25/2037	1,027,652
79,494	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD +	23.0370111	00/25/2057	1,027,032
	29.90%, 29.90% Cap)	29.05% I/F	08/25/2037	136,552
371,089	Countrywide Alternative Loan Trust, Series 2007-18CB-2A17	6.00%	08/25/2037	319,788
1,761,953	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	0.68%	09/25/2037	702,446
1,730,819	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month LIBOR USD +	0.0070	07/23/2037	702,440
	6.50%, 6.50% Cap)	6.32% I/F I/O	09/25/2037	588,057
722,069	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1	7.00%	03/25/2037	146,588
18,921 274,774	Countrywide Home Loops Series 2005-13-AF3	5.43% # 5.25%	02/25/2033 01/25/2019	17,833 219,121
605,406	Countrywide Home Loans, Series 2005-28-A7 Countrywide Home Loans, Series 2007-10-A5	6.00%	07/25/2019	468,193
238,311	Countrywide Home Loans, Series 2007-15-1A16	6.25%	09/25/2037	203,775
647,197	Countrywide Home Loans, Series 2007-3-A17	6.00%	04/25/2037	501,952
89,845	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	80,998
998,482	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-1A3	5.25%	09/25/2035	979,449
4,355,507 9,026,510	Credit Suisse Mortgage Capital Certificates, Series 2009-3R-19A2 Credit-Based Asset Servicing & Securitization LLC, Series 2007-RP1-A (1 Month LIBOR	6.00% ^	01/27/2038	3,263,696
7,020,310	USD + 0.31%, 0.31% Floor)	2.02% ^	05/25/2046	8,120,802
3,197,990	CSMC Mortgage-Backed Trust, Series 2006-4-6A1	6.00%	05/25/2036	1,997,397
33,745	CSMC Mortgage-Backed Trust, Series 2006-4-7A1	5.50%	05/25/2021	29,901
62,539	CSMC Mortgage-Backed Trust, Series 2007-1-3A1	6.00%	02/25/2022	19,417
22,845 11,447,522	CSMC Mortgage-Backed Trust, Series 2007-2-2A1 CSMC Mortgage-Backed Trust, Series 2019-RPL8-A1	5.00% 3.32% #^	03/25/2037 10/25/2058	22,018 11,727,631
1,780,552	CSMC Trust, Series 2010-4R-3A17	6.00% #^	06/26/2037	1,790,721
5,855,235	CSMC Trust, Series 2013-IVR1-A1	2.50% #^	03/25/2043	6,027,831
19,259,974	CSMC Trust, Series 2018-RPL7-A1	4.00% ^	08/26/2058	19,608,645
38,663,900	CSMC Trust, Series 2018-RPL8-A1	4.13% #^	07/25/2058	39,967,276
24,390,304 47,526,248	CSMC Trust, Series 2019-JR1-A1 CSMC Trust, Series 2020-RPL1-PT1	4.10% #^ 3.46% ^	09/27/2066	24,713,286
575,899	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD +	3.4070	10/25/2069	43,146,039
373,077	12.12%, 12.12% Cap)	11.87% ^I/F	04/15/2036	539,364
112,766	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4AI2 (-2 x 1 Month LIBOR USD +			
1 120 452	14.60%, 14.61% Cap)	14.25% ^I/F	04/15/2036	119,075
1,130,453	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI4 (-1 x 1 Month LIBOR USD + 12.12%, 12.12% Cap)	11.87% ^I/F	04/15/2036	1,148,019
7,237,146	Deutsche Securities, Inc., Series 2005-6-2A1	5.50%	12/25/2035	7,011,306
301,489	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA2-1A5	6.00%	05/25/2036	212,613
3,530,986	First Horizon Alternative Mortgage Securities Trust, Series 2006-FA8-1A1	6.25%	02/25/2037	2,428,136
61,358	First Horizon Alternative Mortgage Securities Trust, Series 2006-RE1-A1	5.50%	05/25/2035	54,299
19,200,000 2,987,579	FMC GMSR Issuer Trust, Series 2019-GT2-A GCAT LLC, Series 2019-2-A1	4.23% #^ 3.47% ^§	09/25/2024 06/25/2024	18,209,998 2,926,012
18,150,000	GCAT LLC, Series 2019-2-A1 GCAT LLC, Series 2020-2-A1	3.72% ^§	06/25/2025	18,202,417
2,682,525	GMACM Mortgage Loan Trust, Series 2006-J1-A6	5.75%	04/25/2036	2,650,563
41,983	GSAA Home Equity Trust, Series 2005-7-AF5	4.61%	05/25/2035	42,496
1,223,431	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	966,199
1,096,633 2,416,825	GSAA Home Equity Trust, Series 2007-10-A2A GSR Mortgage Loan Trust, Series 2006-3F-4A1	6.50% 6.00%	11/25/2037 03/25/2036	706,187 2,407,088
26,214,896	GSR Mortgage Loan Trust, Series 2006-OA1-1A1 (1 Month LIBOR USD + 0.22%, 0.22%)	0.0070	03/23/2030	2,707,000
	Floor)	0.40%	08/25/2046	9,234,116
310,286	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	394,138
19,200,000 26,318,924	Headlands Residential LLC, Series 2019-RPL1-NOTE HSI Asset Securitization Corporation, Series 2006-HE1-1A1 (1 Month LIBOR USD +	3.97% ^§	06/25/2024	19,185,473
20,316,924	0.14%, 0.14% Floor)	0.32%	10/25/2036	11,790,501
34,346,207	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.27%, 0.27%			
	Floor, 11.50% Cap)	0.45%	02/25/2037	29,505,717
322,887	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.19%	05/25/2036	309,490
6,733,332 176,584	JP Morgan Alternative Loan Trust, Series 2006-S3-A4 JP Morgan Alternative Loan Trust, Series 2006-S3-A6	6.31% B 6.12% B	08/25/2036 08/25/2036	6,299,378 168,727
184,605	JP Morgan Alternative Loan Trust, Series 2006-53-A6 JP Morgan Alternative Loan Trust, Series 2006-S4-A6	5.71% B	12/25/2036	182,241
4,274,516	JP Morgan Mortgage Trust, Series 2006-S1-2A9	6.50%	04/25/2036	4,702,270
224,145	JP Morgan Mortgage Trust, Series 2007-S3-1A7	6.00%	08/25/2037	167,043
33,850,487	Legacy Mortgage Asset Trust, Series 2018-GS2-A1	4.00% ^§	04/25/2058	34,026,821
33,864,469 1,398,441	Legacy Mortgage Asset Trust, Series 2018-SL1-A Legacy Mortgage Asset Trust, Series 2019-GS5-A1	4.00% #^ 3.20% ^§	02/25/2058 05/25/2059	34,041,177 1,395,280
36,235,464	Legacy Mortgage Asset Trust, Series 2019-GS3-AT Legacy Mortgage Asset Trust, Series 2019-RPL3-PT1	0.00% ^	06/25/2058	34,349,951
5,460,768	Legacy Mortgage Asset Trust, Series 2019-KI E3-1 11 Legacy Mortgage Asset Trust, Series 2019-SL3-A	3.47% ^§	11/25/2061	5,428,429
505,846	Lehman Mortgage Trust, Series 2006-3-1A5	6.00%	07/25/2036	358,407
36,830	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%,	20.920/ 1/5	01/25/2027	((())
621 725	30.68% Cap) Lehman Mortgage Trust Series 2007-10-2A1	29.83% I/F	01/25/2037	66,625 360,334
631,725	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	360,334

130,664	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	02/25/2037	111,373
5,215,791	Lehman Trust, Series 2005-9N-1A1 (1 Month LIBOR USD + 0.27%, 0.27% Floor)	0.45%	02/25/2036	4,876,325
7,417,118	Lehman XS Trust, Series 2007-1-1A2 (1 Month LIBOR USD + 0.16%, 0.16% Floor)	0.34%	02/25/2037	6,869,000
39,530,954	Long Beach Mortgage Loan Trust, Series 2006-2-2A3 (1 Month LIBOR USD + 0.19%,			
0	0.19% Floor)	0.37%	03/25/2046	18,037,192
95,298	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	95,404
6,348,666	MASTR Alternative Loans Trust, Series 2006-1-A5	6.00%	02/25/2036	4,644,763
40,527	MASTR Alternative Loans Trust, Series 2007-1-2A7 MASTR Asset Sequestration Trust, Series 2006 2, 1 A 11 (1 Month LIBOR LISD + 6 000/	6.00%	10/25/2036	22,130
1,499,564	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD + 6.00%, 6.00% Floor)	6.00%	06/25/2036	1,357,295
14,295,556	Merrill Lynch Alternative Asset Trust, Series 2007-OAR4-A1 (1 Month LIBOR USD +	0.0070	00/23/2030	1,337,293
14,275,550	0.25%, 0.25% Floor)	0.43%	08/25/2037	12,548,968
2,103,317	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A8	6.00%	03/25/2037	1,345,370
16,882,491	MFA LLC, Series 2018-NPL1-A1	3.88% ^§	05/25/2048	16,805,716
20,239	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	11/25/2018	20,265
795,361	Morgan Stanley Mortgage Loan Trust, Series 2005-7-7A4	5.50%	11/25/2035	782,816
2,353,424	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.00% #	06/25/2036	1,948,869
712,269	Morgan Stanley Re-Remic Trust, Series 2010-R6-5C	5.75% #^	05/26/2037	705,373
190,036	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% #	01/25/2036	85,227
567,617	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% ß	10/25/2036	234,656
977,920	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% B	02/25/2037	406,670
11,326,879	NRPL Trust, Series 2019-3A-A1	3.00% ^§	07/25/2059	11,325,710
49,386	Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%,	1 1/0/	11/25/2024	46.005
26 155 105	0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%,	1.16%	11/25/2034	46,985
26,155,195	0.19% Floor)	0.37%	07/25/2037	22,935,852
19,576,809	PMT Credit Risk Transfer Trust, Series 2020-1R-A (1 Month LIBOR USD + 2.35%, 2.35%)	0.5770	0112312031	22,733,632
17,570,807	Floor)	2.53% ^	02/27/2023	18,997,903
8,449,531	PR Mortgage Loan Trust, Series 2014-1-APT	5.91% #^	10/25/2049	8,252,106
3,430,283	Pretium Mortgage Credit Partners LLC, Series 2019-CFL1-A1	3.72% ^8	01/25/2059	3,435,583
12,942,801	PRPM LLC, Series 2019-2A-A1	3.97% ^§	04/25/2024	13,049,890
31,641,728	PRPM LLC, Series 2019-3A-A1	3.35% ^§	07/25/2024	31,966,119
14,592,035	PRPM LLC, Series 2019-GS1-A1	3.50% #^	10/25/2024	14,513,452
8,517,334	RBSGC Mortgage Loan Trust, Series 2005-A-3A	6.00%	04/25/2035	5,784,948
29,362,535	Redwood Funding Trust, Series 2019-1-PT	4.21% ^\$	09/27/2024	29,858,644
256,309	Residential Accredit Loans, Inc., Series 2005-QS14-3A3	6.00%	09/25/2035	246,095
298,235	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	289,744
3,254,338	Residential Accredit Loans, Inc., Series 2006-QS10-A9	6.50%	08/25/2036	3,266,997
3,186,325	Residential Accredit Loans, Inc., Series 2006-QS4-A10	6.00%	04/25/2036	3,042,786
637,761	Residential Accredit Loans, Inc., Series 2006-QS6-1A15	6.00%	06/25/2036	585,954
36,051	Residential Accredit Loans, Inc., Series 2006-QS6-2A1	6.00%	06/25/2021	35,653
1,040,290	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	962,258
3,766,074	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	3,413,348
139,399	Residential Asset Mortgage Products, Inc., Series 2005-RS1-AI5	5.91%	01/25/2035	142,446
210,989	Residential Asset Securitization Trust, Series 2005-A10-A3	5.50%	09/25/2035	161,592
265,353	Residential Asset Securitization Trust, Series 2005-A11-2A4	6.00%	10/25/2035	189,471
51,295	Residential Asset Securitization Trust, Series 2005-A7-A3	5.50%	06/25/2035	41,772
1,613,806	Residential Asset Securitization Trust, Series 2006-A6-1A1	6.50%	07/25/2036	648,029
132,614	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD +			
	28.40%, 28.40% Cap)	27.66% I/FÞ	01/25/2046	177,255
75,409	Residential Funding Mortgage Securities Trust, Series 2006-S10-1A2	6.00%	10/25/2036	69,713
388,606	Residential Funding Mortgage Securities Trust, Series 2006-S11-A3	6.00%	11/25/2036	376,307
760,068	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	716,274
489,046	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	438,027
5,154,000	Residential Mortgage Loan Trust, Series 2020-1-M1	3.24% #^	02/25/2024	4,758,941
8,672,204	Seasoned Credit Risk Transfer Trust, Series 2018-2-HV	3.00% #	11/25/2057	9,639,995
25,076,866	Seasoned Credit Risk Transfer Trust, Series 2019-4-M55D	4.00%	02/25/2059	27,926,937
34,262,717	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC Securitized Mortgage Asset Loan Trust, Series 2015-2-PC	2.36% #^ 2.20% #^	02/25/2054 12/26/2059	30,749,853 5,509,257
6,074,659 7,272,205	Securitized Mortgage Asset Loan Trust, Series 2015-2-1C Securitized Mortgage Asset Loan Trust, Series 2015-3-PC	3.03% #^	10/25/2044	6,984,345
6,565,621	Sequoia Mortgage Trust, Series 2007-3-2AA1	3.68% #	07/20/2037	5,842,601
14,699,406	Shellpoint Co-Originator Trust, Series 2016-1-1A10	3.50% #^	11/25/2046	15,041,368
9,027,004	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD + 1.00%,	3.307011	11/23/2040	13,041,300
>,021,00 F	1.00% Floor)	1.18%	09/25/2037	7,023,872
5,910,000	Starwood Mortgage Residential Trust, Series 2020-1-B1	3.73% #^	02/25/2050	5,483,712
4,240,280	Structured Asset Investment Loan Trust, Series 2006-BNC3-A1 (1 Month LIBOR USD +			-,,
	0.18%, 0.18% Floor)	0.36%	09/25/2036	3,188,972
1,129,049	Structured Asset Securities Corporation, Series 2005-RF1-A (1 Month LIBOR USD +			
	0.35%, 0.35% Floor)	0.53% ^	03/25/2035	990,543
1,129,049	Structured Asset Securities Corporation, Series 2005-RF1-AIO	4.70% #^I/O	03/25/2035	204,038
14,000,000	Toorak Mortgage Corporation Ltd., Series 2019-2-A1	3.72% ^§	09/25/2022	14,000,958
23,833,926	Velocity Commercial Capital Loan Trust, Series 2018-1-A	3.59% ^	04/25/2048	24,343,715
3,510,073	Velocity Commercial Capital Loan Trust, Series 2018-1-M1	3.91% ^	04/25/2048	3,480,300
1,492,240	Velocity Commercial Capital Loan Trust, Series 2018-1-M2	4.26% ^	04/25/2048	1,435,725
985,251	Velocity Commercial Capital Loan Trust, Series 2018-1-M3	4.41% ^	04/25/2048	907,729
13,340,555	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% #^	10/26/2048	13,655,248
4,852,861	Velocity Commercial Capital Loan Trust, Series 2019-1-M1	3.94% #^	03/25/2049	4,817,928
1,309,464	Velocity Commercial Capital Loan Trust, Series 2019-1-M2	4.01% #^	03/25/2049	1,253,932
1,478,948 5,483,872	Velocity Commercial Capital Loan Trust, Series 2019-1-M3	4.12% #^ 3.35% ^§	03/25/2049 08/25/2049	1,380,380
5,483,872 2,539,799	Vericrest Opportunity Loan Trust, Series 2019-NPL4-A1A	3.35% ^8	08/25/2049	5,512,356 2,553,416
12,128,382	Vericrest Opportunity Loan Trust, Series 2019-NPL5-A1A Vericrest Opportunity Loan Trust, Series 2020-NPL5-A1A	2.98% ^§	03/25/2050	12,093,938
7,151,000	Verus Securitization Trust, Series 2020-3-M1	3.97% #^	04/25/2060	7,170,165
2,564,126	VOLT LLC, Series 2019-NP10-A1A	3.43% ^§	12/27/2049	2,570,111
15,781,189	VOLT LLC, Series 2019-NPL6-A1A VOLT LLC, Series 2019-NPL6-A1A	3.43% ^§ 3.23% ^§	10/25/2049	15,747,141
23,394,399	VOLT LLC, Series 2019-NPL0-ATA VOLT LLC, Series 2020-NPL1-ATA	3.23% ^§ 3.23% ^§	01/25/2050	23,278,700
13,176,609	VOLT LLC, Series 2020-NPL3-A1A	2.98% ^§	02/25/2050	13,121,532
8,803,036	Washington Mutual Mortgage Pass-Through Certificates Trust, Series 2006-8-A5	4.27% ß	10/25/2036	4,668,085
111,830	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-1-2A	6.00%	03/25/2035	110,693
695,437	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A1	5.75%	02/25/2036	643,986
1,874,536	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-2-4CB	6.00%	03/25/2036	1,900,576
3,912,148	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-8-A6	4.27% В	10/25/2036	2,073,521
2,471,950	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR19-2A (11th			_, ,
=,	District Cost of Funds Index + 1.25%, 1.25% Floor)	1.99%	01/25/2047	2,291,843
7,357,592				
	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-2-1A3	6.00%	04/25/2037	6,610,684
1,401,562	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-2-1A3 Washington Mutual Mortgage Pass-Through Certificates, Series 2007-3-A6	6.00%	04/25/2037	1,339,892

93,515	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A11 (-	6 x 1 Month		
	LIBOR USD + 39.48%, 39.48% Cap)	38.37% I/F	06/25/2037	210,085
8,361,329	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A3	7.00%	06/25/2037	5,807,752
695,045 21,883	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1 Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR14-A6	6.25% 4.51% #	11/25/2037 08/25/2035	680,337 21,760
559,521	Wells Fargo Mortgage Backed Securities Trust, Series 2006-7-2A1	6.00%	06/25/2036	560,018
48,278	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	48,534
Total Non-Agency Reside	ntial Collateralized Mortgage Obligations (Cost \$1,162,551,456)		_	1,150,320,664
US Corporate Bonds - 14				
13,171,000	AbbVie, Inc.	4.70%	05/14/2045	16,520,789
1,720,000 1,235,000	Acrisure LLC Advanced Drainage Systems, Inc.	8.13% ^ 5.00% ^	02/15/2024 09/30/2027	1,792,317 1,248,659
1,330,000	AECOM	5.13%	03/15/2027	1,434,485
12,868,000	Air Lease Corporation	3.75%	02/01/2022	13,012,005
1,620,000 1,495,000	Air Lease Corporation Air Medical Merger Sub Corporation	2.30% 6.38% ^	02/01/2025 05/15/2023	1,547,135 1,380,849
1,285,000	Albertsons LLC	4.63% ^	01/15/2027	1,286,356
10,410,000	Alexandria Real Estate Equities, Inc.	4.00%	01/15/2024	11,518,331
1,235,000	Alliant Holdings Intermediate LLC	6.75% ^	10/15/2027	1,232,913
1,750,000 1,460,000	Allied Universal Holding Company Allied Universal Holding Company	6.63% ^ 9.75% ^	07/15/2026 07/15/2027	1,843,179 1,541,015
2,985,000	Allison Transmission, Inc.	5.00% ^	10/01/2024	2,986,821
12,330,000	Altria Group, Inc.	4.80%	02/14/2029	14,383,150
1,541,000 1,085,000	AMC Merger, Inc. American Axle & Manufacturing, Inc.	8.00% ^ 6.25%	05/15/2025 03/15/2026	1,092,022 1,048,175
4,433,000	American Tower Corporation	3.38%	10/15/2026	4,934,538
14,172,000	American Tower Corporation	3.60%	01/15/2028	15,843,094
6,100,000	Anheuser-Busch InBev Worldwide, Inc.	4.90%	02/01/2046	7,484,234
8,205,000 989,000	Anheuser-Busch InBev Worldwide, Inc. Antero Midstream Partners LP	4.60% 5.75% ^	04/15/2048 03/01/2027	9,594,334 784,430
4,135,000	Anthem, Inc.	2.38%	01/15/2025	4,384,985
1,165,000	Apache Corporation	4.38%	10/15/2028	1,029,260
11,345,000	Apple, Inc.	4.65%	02/23/2046	15,559,434
1,540,000 590,000	Aramark Services, Inc. Arconic Corporation	6.38% ^ 6.00% ^	05/01/2025 05/15/2025	1,593,138 608,069
2,000,000	Arconic Corporation	6.13% ^	02/15/2028	2,005,150
300,000	Ardagh Packaging Finance, Inc.	5.25% ^	04/30/2025	308,437
1,875,000 4,590,000	Argos Merger Sub, Inc. Arizona Public Service Company	7.13% ^ 3.35%	03/15/2023 05/15/2050	1,852,575 4,914,945
7,320,000	Arrow Electronics, Inc.	3.88%	01/12/2028	7,674,569
340,000	Asbury Automotive Group, Inc.	4.50% ^	03/01/2028	330,862
340,000	Asbury Automotive Group, Inc.	4.75% ^	03/01/2030	332,350
2,655,000 690,000	Ascend Learning LLC Ascend Learning LLC	6.88% ^ 6.88% ^	08/01/2025 08/01/2025	2,684,258 695,965
1,000,000	ASGN, Inc.	4.63% ^	05/15/2028	978,310
2,980,000	AssuredPartners, Inc.	7.00% ^	08/15/2025	2,989,283
20,665,000	AT&T, Inc.	5.25% 3.00% ^	03/01/2037 07/01/2022	25,573,574
13,989,000 2,740,000	Athene Global Funding Avantor, Inc.	9.00% ^	10/01/2025	14,334,345 2,955,775
13,368,000	AXA Equitable Holdings, Inc.	3.90%	04/20/2023	14,314,626
685,000	Axalta Coating Systems LLC	4.75% ^	06/15/2027	690,274
990,000 785,000	B&G Foods, Inc. B&G Foods, Inc.	5.25% 5.25%	04/01/2025 09/15/2027	998,415 787,700
535,000	Banff Merger Sub, Inc.	9.75% ^	09/01/2026	539,580
12,495,000	Bank of America Corporation (3 Month LIBOR USD + 1.21%)	3.97%	02/07/2030	14,548,803
21,700,000	BAT Capital Corporation Bausch Health Companies, Inc.	3.46%	09/06/2029	23,126,836
1,090,000 2,355,000	Bausch Health Companies, Inc.	7.00% ^ 7.00% ^	03/15/2024 01/15/2028	1,133,131 2,429,630
1,040,000	Bausch Health Companies, Inc.	6.25% ^	02/15/2029	1,047,150
1,315,000	Bausch Health Companies, Inc.	5.25% ^	01/30/2030	1,249,079
2,045,000 820,000	Beacon Roofing Supply, Inc. Beacon Roofing Supply, Inc.	4.88% ^ 4.50% ^	11/01/2025 11/15/2026	1,830,623 807,175
21,165,000	Becton Dickinson and Company	2.89%	06/06/2022	21,907,395
15,215,000	Boston Properties LP	3.40%	06/21/2029	16,806,846
125,000 2,065,000	Boxer Parent Company, Inc. Boyd Gaming Corporation	7.13% ^ 4.75% ^	10/02/2025	131,522 1,776,602
2,065,000 3,465,000	Boyne USA, Inc.	7.25% ^	12/01/2027 05/01/2025	3,642,217
160,000	Brink's Company	5.50% ^	07/15/2025	163,365
12,260,000	Bristol-Myers Squibb Company	4.35% ^	11/15/2047	16,326,453
4,925,000 11,625,000	Broadcom, Inc. Brooklyn Union Gas Company	3.15% ^ 4.49% ^	11/15/2025 03/04/2049	5,235,278 14,478,680
599,000	Builders FirstSource, Inc.	6.75% ^	06/01/2027	614,984
1,300,000	Builders FirstSource, Inc.	5.00% ^	03/01/2030	1,225,048
7,580,000 860,000	Burlington Northern Santa Fe LLC BWX Technologies, Inc.	3.05% 4.13% ^	02/15/2051 06/30/2028	8,268,706 861,075
1,185,000	Calpine Corporation	5.25% ^	06/01/2026	1,199,949
890,000	Calpine Corporation	4.50% ^	02/15/2028	873,695
555,000	Calpine Corporation	5.13% ^	03/15/2028	543,692
4,070,000 4,050,000	Campbell Soup Company Capital One Financial Corporation (3 Month LIBOR USD + 0.72%)	2.38% 1.48%	04/24/2030 01/30/2023	4,223,525 3,979,170
595,000	Carnival Corporation	11.50% ^	04/01/2023	644,051
9,920,000	Carrier Global Corporation	3.38% ^	04/05/2040	9,681,927
705,000 580,000	Carvana Company Castle US Holding Corporation	8.88% ^ 9.50% ^	10/01/2023 02/15/2028	709,184 537,860
2,165,000	Catalent Pharma Solutions, Inc.	5.00% ^	02/15/2028	2,251,210
4,771,000	CCO Holdings LLC	5.75% ^	02/15/2026	4,945,356
1,255,000	CCO Holdings LLC	5.00% ^	02/01/2028	1,297,042
2,520,000 1,275,000	CCO Holdings LLC CCO Holdings LLC	4.75% ^ 4.50% ^	03/01/2030 08/15/2030	2,582,294 1,305,798
840,000	CDK Global, Inc.	5.88%	06/15/2026	874,385
1,830,000	Cedar Fair LP	5.25% ^	07/15/2029	1,657,632
1,165,000 1,580,000	Cengage Learning, Inc. Centene Corporation	9.50% ^ 4.25%	06/15/2024 12/15/2027	819,746 1,634,075
1,165,000	Century Communities, Inc.	6.75%	06/01/2027	1,174,209
1,305,000	CenturyLink, Inc.	5.13% ^	12/15/2026	1,303,767

1.150.000	G	4.000/.4	00/15/0005	1 105 150
1,170,000 1,645,000	CenturyLink, Inc. CFX Escrow Corporation	4.00% ^ 6.38% ^	02/15/2027 02/15/2026	1,135,152 1,721,599
1,230,000	Charles River Laboratories International, Inc.	4.25% ^	05/01/2028	1,231,451
14,165,000	Charles Schwab Corporation	3.55%	02/01/2024	15,546,538
12,776,000	Charter Communications Operating LLC	4.91%	07/23/2025	14,660,183
2,670,000	Cheniere Energy Partners LP	5.25%	10/01/2025	2,663,859
390,000	Cheniere Energy Partners LP	5.63%	10/01/2026	387,356
5,640,000	Cigna Corporation	4.90% 2.11%	12/15/2048	7,467,456
7,655,000 1,765,000	Cigna Corporation (3 Month LIBOR USD + 0.89%) Cincinnati Bell, Inc.	7.00% ^	07/15/2023 07/15/2024	7,697,097 1,805,798
23,400,000	Citigroup, Inc. (3 Month LIBOR USD + 1.10%)	1.49%	05/17/2024	23,428,834
2,140,000	Clean Harbors, Inc.	4.88% ^	07/15/2027	2,202,467
460,000	Clean Harbors, Inc.	5.13% ^	07/15/2029	478,444
1,284,000	Clear Channel Worldwide Holdings, Inc.	9.25%	02/15/2024	1,194,422
1,265,000	Clearway Energy Operating LLC	4.75% ^	03/15/2028	1,291,413
1,710,000	CNX Midstream Partners LP	6.50% ^ 3.95%	03/15/2026	1,579,288
13,505,000 7,085,000	Comcast Corporation Comcast Corporation	3.40%	10/15/2025 04/01/2030	15,486,930 8,084,562
3,895,000	Constellation Brands, Inc.	3.15%	08/01/2029	4,183,676
815,000	Constellation Brands, Inc.	2.88%	05/01/2030	865,518
1,380,000	Constellation Merger Sub, Inc.	8.50% ^	09/15/2025	1,109,030
6,377,000	Corning, Inc.	4.38%	11/15/2057	7,372,734
2,595,000	Costco Wholesale Corporation	1.75%	04/20/2032	2,644,031
1,810,000	CRC Issuer LLC	5.25% ^	10/15/2025	1,577,433
1,945,000 12,420,000	Credit Acceptance Corporation Crown Castle International Corporation	6.63% 3.65%	03/15/2026 09/01/2027	1,961,387 13,854,617
815,000	Crown Castle International Corporation	3.80%	02/15/2028	917,077
2,940,000	CSC Holdings LLC	5.75% ^	01/15/2030	3,074,931
2,325,000	CSI Compressco LP	7.50% ^	04/01/2025	1,984,725
15,465,000	CSX Corporation	3.80%	11/01/2046	17,585,799
5,420,000	CVS Health Corporation	5.05%	03/25/2048	7,061,700
2,200,000	Dana Financing Ltd.	5.75% ^	04/15/2025	2,241,019
410,000	Dana, Inc.	5.38%	11/15/2027 06/15/2028	407,950
965,000 785,000	Dana, Inc. DaVita, Inc.	5.63% 4.63% ^	06/01/2030	960,358 781,173
575,000	Dealer Tire LLC	8.00% ^	02/01/2028	534,031
460,000	Delta Air Lines, Inc.	7.00% ^	05/01/2025	475,327
1,565,000	Diamond Sports Group LLC	5.38% ^	08/15/2026	1,142,325
3,690,000	Diamondback Energy, Inc.	2.88%	12/01/2024	3,699,836
3,500,000	Digital Realty Trust	3.70%	08/15/2027	3,994,578
3,000,000	Digital Realty Trust	3.60%	07/01/2029	3,446,150
17,835,000	Discover Financial Services DISH DRS Composition	4.10% 5.88%	02/09/2027 11/15/2024	19,506,772
1,330,000 890,000	DISH DBS Corporation Dollar Tree, Inc.	4.00%	05/15/2025	1,324,394 1,002,819
4,400,000	DTE Energy Company	2.95%	03/01/2030	4,599,366
3,615,000	Duke Energy Corporation	3.75%	09/01/2046	4,100,640
7,615,000	Duke Energy Corporation	3.95%	08/15/2047	8,920,929
11,590,000	Duke Energy Progress, Inc.	4.15%	12/01/2044	14,197,612
940,000	Dun & Bradstreet Corporation	6.88% ^	08/15/2026	998,604
670,000	Dun & Bradstreet Corporation	10.25% ^	02/15/2027	745,251
5,315,000 2,380,000	DuPont de Nemours, Inc. DXC Technology Company	5.42% 4.00%	11/15/2048 04/15/2023	7,060,080 2,499,505
5,230,000	DXC Technology Company	4.13%	04/15/2025	5,574,431
8,228,000	East Ohio Gas Company	3.00% ^	06/15/2050	8,254,869
1,180,000	EES Finance Corporation	8.13%	05/01/2025	980,751
1,710,000	Eldorado Resorts, Inc.	6.00%	04/01/2025	1,784,633
1,425,000	Eldorado Resorts, Inc.	6.25% ^	07/01/2025	1,417,447
17,075,000	Eli Lilly and Company	2.25%	05/15/2050	16,423,323
1,256,000 5,525,000	Embarq Corporation Enable Midstream Partners LP	8.00% 4.40%	06/01/2036 03/15/2027	1,413,276 5,097,738
620,000	Encompass Health Corporation	4.50%	02/01/2028	595,702
215,000	Encompass Health Corporation	4.75%	02/01/2030	205,688
790,000	Endeavor Energy Resources LP	6.63% ^	07/15/2025	798,153
500,000	Endo Finance LLC	6.00% ^	07/15/2023	376,557
2,310,000	Energizer Holdings, Inc.	7.75% ^	01/15/2027	2,468,431
13,325,000	Energy Transfer Operating LP	4.75% 4.20%	01/15/2026	14,562,783
1,250,000 3,785,000	Energy Transfer Operating LP Entergy Corporation	4.20% 2.80%	04/15/2027 06/15/2030	1,309,677 3,994,665
880,000	Envision Healthcare Corporation	8.75% ^	10/15/2026	421,133
2,445,000	EOG Resources, Inc.	4.38%	04/15/2030	2,916,287
425,000	EQM Midstream Partners LP	6.50% ^	07/01/2027	436,403
1,095,000	EQT Corporation	6.13%	02/01/2025	1,093,095
2,555,000	Equinix, Înc.	1.80%	07/15/2027	2,570,407
2,151,000	ESH Hospitality, Inc.	5.25% ^	05/01/2025	2,084,265
7,850,000	Essential Utilities, Inc.	2.70% 3.40%	04/15/2030	8,222,803 4,406,568
3,954,000 7,820,000	Exelon Corporation Expedia Group, Inc.	3.80%	04/15/2026 02/15/2028	7,519,453
755,000	Extraction Oil & Gas, Inc.	5.63% ^Ω	02/01/2026	148,025
5,840,000	Exxon Mobil Corporation	2.61%	10/15/2030	6,239,768
3,695,000	Exxon Mobil Corporation	4.23%	03/19/2040	4,480,944
7,447,000	FedEx Corporation	4.75%	11/15/2045	8,220,500
1,520,000	Financial & Risk US Holdings, Inc.	6.25% ^	05/15/2026	1,614,719
1,560,000	Financial & Risk US Holdings, Inc.	8.25% ^	11/15/2026	1,691,017
2,165,000 2,125,000	FirstEnergy Corporation	2.25% 6.88% ^	09/01/2030	2,174,158
2,125,000 605,000	Flex Acquisition Company, Inc. Ford Motor Company	6.88% ^ 9.00%	01/15/2025 04/22/2025	2,057,244 655,291
1,535,000	Ford Motor Company Ford Motor Company	7.45%	07/16/2031	1,621,459
2,700,000	Ford Motor Credit Company LLC	5.75%	02/01/2021	2,722,761
2,800,000	Ford Motor Credit Company LLC	4.25%	09/20/2022	2,755,088
2,900,000	Ford Motor Credit Company LLC	4.39%	01/08/2026	2,753,651
2,220,000	Foresight Energy LLC	$11.50\% ^{\Omega}$	04/01/2023	8,325
1,535,000	Front Range BidCo, Inc.	4.00% ^	03/01/2027	1,459,447
720,000	Front Range BidCo, Inc.	6.13% ^	03/01/2028	701,438
2,535,000	Frontdoor, Inc.	6.75% ^	08/15/2026	2,702,462
525,000	Frontier Communications Corporation	$8.50\% \Omega$	04/15/2021	167,843

945,000	Frontier Communications Corporation	$7.13\% \Omega$	01/15/2023	282,909
765,000	Frontier Communications Corporation	8.50% ^	04/01/2026	724,073
1,335,000	Frontier Communications Corporation	8.00% ^	04/01/2027	1,357,268
1,068,000	FTS International, Inc.	6.25%	05/01/2022	352,440
1,455,000	Gates Global LLC	6.25% ^	01/15/2026	1,443,476
6,426,000	General Electric Company	5.88%	01/14/2038	7,197,156
6,205,000	General Motors Financial Company	3.95%	04/13/2024	6,422,319
4,265,000	General Motors Financial Company (3 Month LIBOR USD + 0.80%)	1.27%	08/07/2020	4,264,070
13,645,000	General Motors Financial Company (3 Month LIBOR USD + 0.99%)	2.36%	01/05/2023	13,157,211
3,440,000	Genesys Telecommunications Laboratories, Inc.	10.00% ^	11/30/2024	3,586,561
13,980,000	Georgia Power Company	2.20%	09/15/2024	14,681,756
1,720,000	Global Aircraft Leasing Company (PIK 7.25%)	6.50% ^	09/15/2024	1,156,700
1,035,000	Golden Entertainment, Inc.	7.63% ^	04/15/2026	955,269
2,445,000	Golden Nugget, Inc.	6.75% ^	10/15/2024	1,760,400
500,000	Golden Nugget, Inc.	8.75% ^	10/01/2025	284,058
19,888,000	Goldman Sachs Group, Inc. (3 Month LIBOR USD + 1.17%)	1.56%	05/15/2026	19,753,816
860,000	Gray Television, Inc.	5.13% ^	10/15/2024	862,240
1,510,000	Gray Television, Inc.	7.00% ^	05/15/2027	1,551,752
1,295,000	Griffon Corporation	5.75%	03/01/2028	1,282,050
1,090,000	GTT Communications, Inc.	7.88% ^	12/31/2024	575,656
1,695,000	Gulfport Energy Corporation	6.38%	05/15/2025	851,653
8,305,000	Halliburton Company	2.92%	03/01/2030	7,892,859
14,067,000	Hasbro, Inc.	3.50%	09/15/2027	14,615,951
3,225,000	HCA, Inc.	5.38%	09/01/2026	3,519,120
5,240,000	HCA, Inc.	4.13%	06/15/2029	5,785,350
1,805,000	Health Care Service Corporation and Mutual Legal Reserve Company	3.20% ^	06/01/2050	1,847,743
1,540,000	Hess Midstream Operations LP	5.63% ^	02/15/2026	1,527,326
1,975,000	Hess Midstream Operations LP	5.13% ^	06/15/2028	1,902,636
985,000	Hexion, Inc.	7.88% ^	07/15/2027	898,842
1,797,000	HilCorporationEnergy LP	6.25% ^	11/01/2028	1,448,490
440,000	Hillman Group, Inc.	6.38% ^	07/15/2022	407,653
975,000	Hill-Rom Holdings, Inc.	4.38% ^	09/15/2027	1,001,018
80,000	Hilton Domestic Operating Company, Inc.	5.38% ^	05/01/2025	80,050
90,000	Hilton Domestic Operating Company, Inc.	5.75% ^	05/01/2028	91,294
5,830,000	Home Depot, Inc.	3.90%	06/15/2047	7,141,911
2,410,000	Horizon Pharma USA, Inc.	5.50% ^	08/01/2027	2,511,365
14,325,000	Hyundai Capital America	2.65% ^	02/10/2025	14,415,526
1,890,000	IAA, Inc.	5.50% ^	06/15/2027	1,958,220
2,405,000	Icahn Enterprises LP	6.25%	05/15/2026	2,413,947
1,300,000	Icahn Enterprises LP	5.25%	05/15/2027	1,258,563
230,000	iHeartCommunications, Inc.	8.38%	05/01/2027	211,183
1,000,000	iHeartCommunications, Inc.	5.25% ^	08/15/2027	959,190
1,115,000	Illuminate Buyer LLC	9.00% ^	07/01/2028	1,165,175
875,000	Indigo Natural Resources LLC	6.88% ^	02/15/2026	816,511
1,435,000	Installed Building Products, Inc.	5.75% ^	02/01/2028	1,440,109
2,045,000	IQVIA, Inc.	5.00% ^	05/15/2027	2,096,575
864,000	IRB Holding Corporation	7.00% ^	06/15/2025	890,460
2,054,000	IRB Holding Corporation	6.75% ^	02/15/2026	1,968,882
1,740,000	Iron Mountain, Inc.	4.88% ^	09/15/2029	1,693,890
1,000,000	iStar, Inc.	4.75%	10/01/2024	935,730
625,000	Jaguar Holding Company	5.00% ^	06/15/2028	641,016
430,000	JBS Finance, Inc.	5.88% ^	07/15/2024	436,585
275,000	JBS Finance, Inc.	5.75% ^	06/15/2025	279,125
1,140,000	JBS Finance, Inc.	6.50% ^	04/15/2029	1,212,458
600,000	JBS Finance, Inc.	5.50% ^	01/15/2030	616,014
2,160,000	JELD-WEN, Inc.	4.63% ^	12/15/2025	2,081,473
6,555,000	John Deere Capital Corporation	3.45%	01/10/2024	7,199,412
9,885,000	JP Morgan Chase & Company (Secured Overnight Financing Rate + 2.04%)	2.52%	04/22/2031	10,462,383
2,465,000	KAR Auction Services, Inc.	5.13% ^	06/01/2025	2,434,446
1,930,000	Keurig Dr Pepper, Inc.	3.80%	05/01/2050	2,211,848
10,619,000	Kinder Morgan Energy Partners LP	6.95%	01/15/2038	14,089,749
1,224,000	Kraft Heinz Foods Company	3.95%	07/15/2025	1,308,687
1,445,000	Kraft Heinz Foods Company	5.00%	07/15/2035	1,591,102
4,000,000	Kraft Heinz Foods Company	5.20%	07/15/2045	4,342,583
1,525,000	Kraton Polymers LLC	7.00% ^	04/15/2025	1,537,978
1,475,000	Kratos Defense & Security Solutions, Inc.	6.50% ^	11/30/2025	1,535,689
15,245,000	Kroger Company	3.40%	04/15/2022	15,895,200
6,585,000	Lam Research Corporation	2.88%	06/15/2050	6,825,173
1,525,000	Level 3 Financing, Inc.	4.63% ^	09/15/2027	1,540,776
790,000	LifePoint Health, Inc.	6.75% ^	04/15/2025	817,650
1,320,000	LifePoint Health, Inc.	4.38% ^	02/15/2027	1,250,700
1,480,000 2,990,000	Lions Gate Capital Holdings LLC Live Nation Entertainment, Inc.	6.38% ^ 5.63% ^	02/01/2024	1,447,610 2,731,544
			03/15/2026	
650,000	Live Nation Entertainment, Inc. Lockheed Martin Corporation	6.50% ^ 4.70%	05/15/2027 05/15/2046	670,719 14,099,476
10,312,000 2,240,000	LTF Merger Sub, Inc.	4.70% 8.50% ^	06/15/2023	1,861,765
1,235,000		4.95%		
12,569,000	M/I Homes, Inc. Marathon Petroleum Corporation	5.13%	02/01/2028 12/15/2026	1,231,141 14,474,087
1,925,000	Marriott Ownership Resorts, Inc.	5.13% 6.50%	09/15/2026	1,942,749
13,510,000	Marvell Technology Group Ltd.	4.20%	06/22/2023	14,533,100
2,250,000	Masonite International Corporation	5.75% ^	09/15/2026	2,325,510
1,085,000	Match Group, Inc.	5.00% ^	12/15/2027	1,132,859
590,000	Match Group, Inc.	4.63% ^	06/01/2028	599,160
1,520,000	Matterhorn Merger Sub LLC	8.50% ^	06/01/2026	1,422,500
3,590,000	McDonald's Corporation	3.60%	07/01/2030	4,137,713
7,020,000	McDonald's Corporation	4.45%	03/01/2047	8,553,020
13,650,000	Merck & Company, Inc.	3.40%	03/07/2029	15,758,248
50,000	Metropolitan Edison Company	4.00% ^	04/15/2025	55,997
1,710,000	MGM Growth Properties Operating Partnership LP	5.75%	02/01/2027	1,755,426
1,495,000	MGM Resorts International	6.75%	05/01/2025	1,486,710
755,000	MGM Resorts International	5.75%	06/15/2025	748,873
6,665,000	Micron Technology, Inc.	2.50%	04/24/2023	6,927,034
1,675,000	Mileage Plus Holdings LLC	6.50% ^	06/20/2027	1,683,375
465,000	Molina Healthcare, Inc.	4.38% ^	06/15/2028	467,034
1,975,000	Mondelez International, Inc.	2.13%	04/13/2023	2,046,916
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4.610.000	W 11 Y 2 2 1 Y	1.500/	0.5/0.4/2025	4.500.605
4,610,000	Mondelez International, Inc.	1.50%	05/04/2025	4,703,627
6,255,000	Monongahela Power Company	5.40% ^	12/15/2043	8,757,088
14,609,000 1,272,000	Morgan Stanley (3 Month LIBOR USD + 1.34%) Moss Creek Resources Holdings, Inc.	3.59% 7.50% ^	07/22/2028 01/15/2026	16,450,386 640,528
1,735,000	MPH Acquisition Holdings LLC	7.13% ^	06/01/2024	1,620,030
1,250,000	MPLX LP	4.00%	03/15/2028	1,317,842
3,720,000	MPT Operating Partnership LP	5.00%	10/15/2027	3,834,037
380,000	MSCI, Inc.	3.63% ^	09/01/2030	378,754
940,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	963,326
1,020,000	Nabors Industries Ltd.	7.25% ^	01/15/2026	629,850
3,675,000	National Retail Properties, Inc.	2.50%	04/15/2030	3,517,926
235,000	Nationstar Mortgage Holdings, Inc.	6.00% ^	01/15/2027	223,654
2,795,000	Navient Corporation	6.50%	06/15/2022	2,754,822
955,000	Navient Corporation	5.00%	03/15/2027	804,296
1,935,000 4,000,000	NCL Corporation	3.63% ^ 1.88%	12/15/2024 06/22/2025	1,190,025 4,056,733
860,000	NetApp, Inc. Netflix, Inc.	5.88%	02/15/2025	958,724
765,000	Netflix, Inc.	5.38% ^	11/15/2029	841,286
550,000	Netflix, Inc.	4.88% ^	06/15/2030	589,083
590,000	Newell Brands, Inc.	4.88%	06/01/2025	619,001
1,025,000	Nexstar Broadcasting, Inc.	5.63% ^	07/15/2027	1,027,593
7,092,000	NextEra Energy Capital Holdings, Inc.	3.55%	05/01/2027	8,051,743
3,500,000	NextEra Energy Capital Holdings, Inc.	2.25%	06/01/2030	3,603,256
175,000	NFP Corporation	7.00% ^	05/15/2025	184,516
3,207,000	NFP Corporation	6.88% ^	07/15/2025	3,087,459
840,000	NGL Energy Partners LP	7.50%	04/15/2026	640,366
3,865,000	NiSource, Inc.	3.60% 8.75% ^	05/01/2030	4,425,180
365,000 8,815,000	Nordstrom, Inc. Northrop Grumman Corporation	5.15%	05/15/2025 05/01/2040	393,115 11,769,546
775,000	Novelis Corporation	4.75% ^	01/30/2030	742,047
1,650,000	NuStar Logistics LP	6.00%	06/01/2026	1,619,830
1,610,000	Oasis Petroleum, Inc.	6.88% Ω	03/15/2022	270,681
1,055,000	Oasis Petroleum, Inc.	6.25% ^Ω	05/01/2026	177,404
1,305,000	Occidental Petroleum Corporation	4.10%	02/01/2021	1,316,745
1,425,000	Occidental Petroleum Corporation	2.70%	08/15/2022	1,316,743
820,000	Occidental Petroleum Corporation	8.00%	07/15/2025	825,125
2,480,000	Occidental Petroleum Corporation	3.50%	08/15/2029	1,825,032
148,000	Oncor Electric Delivery Company LLC	2.95%	04/01/2025	161,280
15,668,000	Oncor Electric Delivery Company LLC	3.10%	09/15/2049	17,299,041
4,060,000	ONEOK, Inc.	3.40%	09/01/2029	3,963,657
265,000	OPE KAG Finance Sub, Inc.	7.88% ^	07/31/2023	234,166
9,455,000	ORACLE Corporation	3.85%	04/01/2060	11,122,461
230,000	Ortho Clinical Diagnostics, Inc.	7.38% ^	06/01/2025	234,169
1,275,000	Ortho-Clinical Diagnostics Inc.	7.25% ^	02/01/2028	1,299,200
7,645,000	Owens Corning Packaging Comparation of America	4.40% 3.40%	01/30/2048	7,980,046
6,235,000 1,445,000	Packaging Corporation of America Panther BF Aggregator LP	6.25% ^	12/15/2027 05/15/2026	6,876,428 1,496,543
745,000	Panther BF Aggregator LP	8.50% ^	05/15/2027	750,569
2,520,000	Par Petroleum Finance Corporation	7.75% ^	12/15/2025	2,183,215
1.985.000	Parsley Energy LLC	5.63% ^	10/15/2027	1,959,820
775,000	PBF Holding LLC	6.00% ^	02/15/2028	645,188
1,260,000	Peabody Securities Finance Corporation	6.00% ^	03/31/2022	822,938
2,085,000	Penn National Gaming, Inc.	5.63% ^	01/15/2027	1,952,477
6,620,000	Penske Truck Leasing Company	4.20% ^	04/01/2027	7,153,588
1,915,000	Performance Food Group, Inc.	5.50% ^	10/15/2027	1,851,479
1,018,000	PetSmart, Inc.	5.88% ^	06/01/2025	1,023,706
650,000	PG&E Corporation	5.00%	07/01/2028	649,188
1,435,000	Pilgrim's Pride Corporation	5.88% ^	09/30/2027	1,438,609
7,635,000 1,670,000	Pinnacle West Capital Corporation Polaris Intermediate Corporation (PIK 9.25%)	1.30% 8.50% ^	06/15/2025 12/01/2022	7,754,852 1,474,802
1,660,000	Polaris Intermediate Corporation	9.88% ^	05/01/2024	1,407,024
430,000	Post Holdings, Inc.	5.50% ^	12/15/2029	445,398
1,785,000	Post Holdings, Inc.	4.63% ^	04/15/2030	1,754,923
1,095,000	Prime Security Services Borrower LLC	6.25% ^	01/15/2028	1,034,436
7,705,000	Prudential Financial, Inc.	3.91%	12/07/2047	8,770,997
10,235,000	PSEG Power LLC	3.85%	06/01/2023	11,060,426
10,640,000	Public Storage	3.39%	05/01/2029	12,296,473
1,280,000	QEP Resources, Inc.	5.25%	05/01/2023	848,800
1,175,000	QEP Resources, Inc.	5.63% 6.88% ^	03/01/2026	749,832 386,135
380,000 1,695,000	Radiate Finance, Inc. Radiate Finance. Inc.	6.63% ^	02/15/2023 02/15/2025	386,135 1,693,059
1,520,000	Radiology Partners, Inc.	9.25% ^	02/01/2028	1,436,400
640,000	Realogy Group LLC	7.63% ^	06/15/2025	640,000
2,150,000	Resideo Funding, Inc.	6.13% ^	11/01/2026	2,108,408
1,023,000	Riverbed Technology, Inc.	8.88% ^	03/01/2023	626,588
6,428,000	Sabine Pass Liquefaction LLC	5.00%	03/15/2027	7,196,944
435,000	Sabre Global, Inc.	9.25% ^	04/15/2025	460,284
1,580,000	Schweitzer-Mauduit International, Inc.	6.88% ^	10/01/2026	1,621,175
590,000	Science Applications International Corporation	4.88% ^	04/01/2028	589,162
1,820,000	Scientific Games International, Inc.	5.00% ^	10/15/2025	1,686,740
735,000	Scientific Games International, Inc.	8.25% ^	03/15/2026	653,566
1,450,000 1,145,000	Scotts Miracle-Gro Company Scripps Escrow, Inc.	4.50% 5.88% ^	10/15/2029 07/15/2027	1,496,262 1,086,823
2,895,000	Select Medical Corporation	6.25% ^	08/15/2026	2,933,156
2,022,000	Silgan Holdings, Inc.	4.13% ^	02/01/2028	2,009,363
1,722,000	Simon Property Group LP	2.45%	09/13/2029	1,708,928
1,395,000	Sirius XM Radio, Inc.	5.38% ^	07/15/2026	1,445,074
1,100,000	Sirius XM Radio, Inc.	5.50% ^	07/01/2029	1,166,033
690,000	Sirius XM Radio, Inc.	4.13% ^	07/01/2030	683,245
2,520,000	Six Flags Entertainment Corporation	4.88% ^	07/31/2024	2,260,138
840,000	Six Flags Theme Parks, Inc.	7.00% ^	07/01/2025	872,025
14,091,000	Smithfield Foods, Inc.	4.25% ^	02/01/2027	14,415,075
2,535,000 1,230,000	Southwest Airlines Company Spectrum Brands, Inc.	4.75% 5.00% ^	05/04/2023 10/01/2029	2,619,282 1,219,004
850,000	Springleaf Finance Corporation	6.88%	03/15/2025	874,015
350,000	Springical I mance Corporation	0.0070	05/15/2023	077,013

200.000		7.120 /	02/12/2026	200 140
280,000	Springleaf Finance Corporation	7.13%	03/15/2026	290,149
390,000	Springleaf Finance Corporation	6.63%	01/15/2028	386,759
825,000	Springleaf Finance Corporation	5.38%	11/15/2029	780,615
3,965,000	Sprint Capital Corporation	6.88%	11/15/2028	4,843,049
1,175,000	Staples, Inc.	7.50% ^	04/15/2026	925,753
500,000	Staples, Inc.	10.75% ^	04/15/2027	306,103
1,745,000	Stevens Holding Company, Inc.	6.13% ^	10/01/2026	1,829,737
2,908,000	SunCoke Energy Partners Finance Corporation	7.50% ^	06/15/2025	2,466,900
1,910,000	Sunoco LP	5.50%	02/15/2026	1,859,500
1,010,000	Sunoco LP	6.00%	04/15/2027	1,002,203
15,110,000	Synchrony Financial	3.95%	12/01/2027	15,800,999
8,910,000	Sysco Corporation	3.30%	02/15/2050	8,348,003
1,095,000	Talen Energy Supply LLC	6.63% ^	01/15/2028	1,074,945
1,990,000	Targa Resources Partners Finance Corporation	5.88%	04/15/2026	1,974,757
800,000	Targa Resources Partners Finance Corporation	6.50%	07/15/2027	804,000
14,277,000	Target Corporation	3.38%	04/15/2029	16,519,882
3,600,000	Tempo Acquisition LLC	6.75% ^	06/01/2025	3,656,214
3,115,000	Tempur Sealy International, Inc.	5.50%	06/15/2026	3,153,361
1,760,000	Tenet Healthcare Corporation	7.00%	08/01/2025	1,729,543
1,800,000	Tenet Healthcare Corporation	4.88% ^	01/01/2026	1,765,764
1,930,000	Tenet Healthcare Corporation	6.25% ^	02/01/2027	1,921,547
750,000		5.13% ^	11/01/2027	742,200
1,940,000	Tenet Healthcare Corporation	4.25% ^		1,955,743
	TerraForm Power Operating LLC		01/31/2023	
520,000	Terrier Media Buyer, Inc.	8.88% ^	12/15/2027	499,850
3,715,000	Texas Instruments, Inc.	1.75%	05/04/2030	3,779,024
12,150,000	The Interpublic Group of Companies, Inc.	5.40%	10/01/2048	13,409,378
2,525,000	The ServiceMaster Company LLC	5.13% ^	11/15/2024	2,566,296
1,600,000	The William Carter Company	5.63% ^	03/15/2027	1,652,648
3,310,000	T-Mobile USA, Inc.	3.50% ^	04/15/2025	3,614,172
1,640,000	T-Mobile USA, Inc.	1.50% ^	02/15/2026	1,643,985
340,000	TransDigm, Inc.	8.00% ^	12/15/2025	358,824
2,205,000	TransDigm, Inc.	6.25% ^	03/15/2026	2,207,426
1,365,000	TransDigm, Inc.	6.38%	06/15/2026	1,250,012
1,190,000	TransDigm, Inc.	5.50%	11/15/2027	1,042,101
2,120,000	Transocean Poseidon Ltd.	6.88% ^	02/01/2027	1,833,800
1,391,000	Transocean Proteus Ltd.	6.25% ^	12/01/2024	1,286,675
1,045,000	Transocean, Inc.	8.00% ^	02/01/2027	591,731
1,320,000	Trident TPI Holdings, Inc.	6.63% ^	11/01/2025	1,258,811
495,000	Triumph Group, Inc.	6.25% ^	09/15/2024	421,730
992,000	Triumph Group, Inc.	7.75%	08/15/2025	750,200
2,240,000	Twin River Worldwide Holdings, Inc.	6.75% ^	06/01/2027	2,135,974
1,265,000		8.00% ^		1,289,035
	Uber Technologies, Inc.		11/01/2026	
700,000	Uber Technologies, Inc.	7.50% ^	09/15/2027	701,607
1,185,000	United Rentals North America, Inc.	6.50%	12/15/2026	1,246,502
300,000	United Rentals North America, Inc.	5.25%	01/15/2030	310,445
1,270,000	United Rentals North America, Inc.	4.00%	07/15/2030	1,229,951
510,000	Univision Communications, Inc.	5.13% ^	05/15/2023	516,214
1,185,000	Univision Communications, Inc.	6.63% ^	06/01/2027	1,136,119
4,490,000	Upjohn, Inc.	1.65% ^	06/22/2025	4,582,721
130,000	US Foods, Inc.	6.25% ^	04/15/2025	132,844
3,040,000	USA Compression Partners LP	6.88%	09/01/2027	2,892,530
1,000,000	Verizon Communications, Inc.	3.15%	03/22/2030	1,132,672
14,757,000	Verizon Communications, Inc.	4.40%	11/01/2034	18,356,759
2,365,000	Verscend Escrow Corporation	9.75% ^	08/15/2026	2,554,969
1,300,000	Vertical Newco, Inc.	5.25% ^	07/15/2027	1,300,000
1,175,000	ViaSat, Inc.	6.50% ^	07/15/2028	1,178,184
220,000	VICI Properties LP	3.75% ^	02/15/2027	207,178
1,110,000	VICI Properties LP	4.13% ^	08/15/2030	1,060,400
440,000	Viking Cruises Ltd.	13.00% ^	05/15/2025	466,125
3,150,000		5.88% ^		1,882,708
	Viking Cruises Ltd.	8.75% ^	09/15/2027	
600,000	Vine Oil & Gas Finance Corporation		04/15/2023	366,000
1,215,000	Viper Energy Partners LP	5.38% ^	11/01/2027	1,193,871
1,320,000	Vizient, Inc.	6.25% ^	05/15/2027	1,387,399
7,430,000	Volkswagen Group of America Finance LLC	4.25% ^	11/13/2023	8,139,726
1,915,000	Wand Merger Corporation	8.13% ^	07/15/2023	1,970,162
12,915,000	Waste Management, Inc.	4.00%	07/15/2039	13,346,108
1,255,000	Waste Pro, Inc.	5.50% ^	02/15/2026	1,201,531
68,000	Weatherford International Ltd.	11.00% ^	12/01/2024	47,600
6,905,000	Wells Fargo & Company (3 Month LIBOR USD + 1.17%)	3.20%	06/17/2027	7,491,131
5,900,000	Wells Fargo & Company (3 Month LIBOR USD + 1.17%)	2.88%	10/30/2030	6,310,414
13,505,000	Welltower, Inc.	3.95%	09/01/2023	14,556,087
1,625,000	West Street Merger Sub, Inc.	6.38% ^	09/01/2025	1,577,249
1,340,000	Western Midstream Operating LP	3.10%	02/01/2025	1,272,705
1,400,000	Western Midstream Operating LP	4.05%	02/01/2030	1,352,715
725,000	WeWork Cos, Inc.	7.88% ^	05/01/2025	353,883
2,430,000	Whiting Petroleum Corporation	6.63% Ω		435,638
			01/15/2026	
13,740,000	Willis North America, Inc.	4.50%	09/15/2028	16,049,731
1,050,000	Wolverine Escrow LLC	9.00% ^	11/15/2026	693,000
1,430,000	WPX Energy, Inc.	5.25%	10/15/2027	1,338,305
1,045,000	WPX Energy, Inc.	5.88%	06/15/2028	1,003,200
805,000	WPX Energy, Inc.	4.50%	01/15/2030	712,872
13,095,000	WRKCo, Inc.	3.75%	03/15/2025	14,532,815
7,630,000	Xilinx, Inc.	2.38%	06/01/2030	7,876,570
610,000	Yum! Brands, Inc.	7.75% ^	04/01/2025	659,181
1,245,000	Yum! Brands, Inc.	4.75% ^	01/15/2030	1,267,055
Total US Corporate Bond	s (Cost \$1,587,366,661)			1,668,766,572
	ncy Mortgage Backed Obligations - 16.9%		_	,,,
30,000,000	Federal Home Loan Mortgage Corporation, Pool SD8089	2.50%	07/01/2050	31,299,757
518,673	Federal Home Loan Mortgage Corporation, Pool SD8089 Federal Home Loan Mortgage Corporation, Pool G01840	5.00%	07/01/2035	595,667
278,239	Federal Home Loan Mortgage Corporation, Pool G04817	5.00%	09/01/2038	319,232
12,297,800	Federal Home Loan Mortgage Corporation, Pool G08537	3.00%	07/01/2043	13,183,645
8,723,917	Federal Home Loan Mortgage Corporation, Pool G08622	3.00%	01/01/2045	9,285,337
8,208,150	Federal Home Loan Mortgage Corporation, Pool G08686	3.00%	01/01/2046	8,700,945
34,168,879	Federal Home Loan Mortgage Corporation, Pool G08701	3.00%	04/01/2046	36,212,586
1,944,987	Federal Home Loan Mortgage Corporation, Pool G08737	3.00%	12/01/2046	2,056,464

37,629,562	Federal Home Loan Mortgage Corporation, Pool G61645	4.00%	10/01/2048	39,898,219
1,683,553	Federal Home Loan Mortgage Corporation, Pool N70081	5.50%	07/01/2038	1,916,264
8,255,194	Federal Home Loan Mortgage Corporation, Pool Q33789	3.50%	06/01/2045	9,030,666
45,482,902	Federal Home Loan Mortgage Corporation, Pool RB5022	3.00%	11/01/2039	47,951,212
8,948,082	Federal Home Loan Mortgage Corporation, Pool RC1060	2.50%	09/01/2034	9,518,580
15,320,378	Federal Home Loan Mortgage Corporation, Pool SB0048	3.00%	08/01/2034	16,177,045
3,791,546	Federal Home Loan Mortgage Corporation, Pool SB8031	2.50%	02/01/2035	3,973,688
45,924,716	Federal Home Loan Mortgage Corporation, Pool SD0035	3.00%	04/01/2047	48,502,247
2,677,918	Federal Home Loan Mortgage Corporation, Pool T60854	3.50%	09/01/2042	2,793,802
525,836	Federal Home Loan Mortgage Corporation, Pool U60299	4.00%	11/01/2040	573,319
11,609,517	Federal Home Loan Mortgage Corporation, Pool V83144	4.00%	04/01/2047	12,387,038
30,329,502	Federal Home Loan Mortgage Corporation, Pool ZT1827	3.00%	07/01/2047	32,109,425
55,523	Federal Home Loan Mortgage Corporation, Series 2692-SC (-2 x 1 Month LIBOR USD +			
	13.29%, 13.29% Cap)	12.92% I/F	07/15/2033	75,772
1,577,585	Federal Home Loan Mortgage Corporation, Series 2722-PS (-1 x 1 Month LIBOR USD +			
	9.89%, 9.89% Cap)	9.68% I/F	12/15/2033	2,045,140
74,053	Federal Home Loan Mortgage Corporation, Series 2750-ZT	5.00%	02/15/2034	83,209
160,415	Federal Home Loan Mortgage Corporation, Series 3002-SN (-1 x 1 Month LIBOR USD +			
	6.50%, 6.50% Cap)	6.32% I/F I/O	07/15/2035	33,554
72,660	Federal Home Loan Mortgage Corporation, Series 3045-DI (-1 x 1 Month LIBOR USD +			
	6.73%, 6.73% Cap)	6.55% I/F I/O	10/15/2035	13,640
247,751	Federal Home Loan Mortgage Corporation, Series 3116-Z	5.50%	02/15/2036	284,861
23,501	Federal Home Loan Mortgage Corporation, Series 3117-ZN	4.50%	02/15/2036	25,024
298,152	Federal Home Loan Mortgage Corporation, Series 3203-ZC	5.00%	07/15/2036	342,487
88,462	Federal Home Loan Mortgage Corporation, Series 3275-SC (-1 x 1 Month LIBOR USD +			
	6.08%, 6.08% Cap)	5.90% I/F I/O	02/15/2037	15,089
264,278	Federal Home Loan Mortgage Corporation, Series 3382-SB (-1 x 1 Month LIBOR USD +			
	6.00%, 6.00% Cap)	5.82% I/F I/O	11/15/2037	40,716
296,711	Federal Home Loan Mortgage Corporation, Series 3384-S (-1 x 1 Month LIBOR USD +			
	6.39%, 6.39% Cap)	6.21% I/F I/O	11/15/2037	33,501
377,065	Federal Home Loan Mortgage Corporation, Series 3417-SX (-1 x 1 Month LIBOR USD +			
	6.18%, 6.18% Cap)	6.00% I/F I/O	02/15/2038	51,183
34,017	Federal Home Loan Mortgage Corporation, Series 3423-GS (-1 x 1 Month LIBOR USD +			
	5.65%, 5.65% Cap)	5.47% I/F I/O	03/15/2038	4,203
34,017	Federal Home Loan Mortgage Corporation, Series 3423-SG (-1 x 1 Month LIBOR USD +			
	5.65%, 5.65% Cap)	5.47% I/F I/O	03/15/2038	4,653
112,980	Federal Home Loan Mortgage Corporation, Series 3524-LB	3.55% I/O	06/15/2038	121,467
15,831,712	Federal Home Loan Mortgage Corporation, Series 355-300	3.00%	08/15/2047	17,098,940
111,191	Federal Home Loan Mortgage Corporation, Series 3562-WS (-1 x 1 Month LIBOR USD +			
	4.95%, 4.95% Cap)	4.77% I/F I/O	08/15/2039	14,519
161,151	Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD +			
	6.00%, 6.00% Cap)	5.82% I/F I/O	10/15/2049	30,667
51,347,720	Federal Home Loan Mortgage Corporation, Series 358-300	3.00%	10/15/2047	54,699,637
203,195	Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD +			
	6.35%, 6.35% Cap)	6.17% I/F I/O	03/15/2032	34,350
841,976	Federal Home Loan Mortgage Corporation, Series 3626-AZ	5.50%	08/15/2036	977,778
300,375	Federal Home Loan Mortgage Corporation, Series 3666-SC (-1 x 1 Month LIBOR USD +			
	5.77%, 5.77% Cap)	5.59% I/F I/O	05/15/2040	60,387
215,285	Federal Home Loan Mortgage Corporation, Series 3666-VZ	5.50%	08/15/2036	247,527
2,359,074	Federal Home Loan Mortgage Corporation, Series 3779-DZ	4.50%	12/15/2040	2,677,140
1,365,584	Federal Home Loan Mortgage Corporation, Series 3779-YA	3.50%	12/15/2030	1,482,679
469,310	Federal Home Loan Mortgage Corporation, Series 3786-SG (-2 x 1 Month LIBOR USD +			
	9.50%, 9.50% Cap)	9.13% I/F	01/15/2041	523,181
4,906,417	Federal Home Loan Mortgage Corporation, Series 3792-SE (-2 x 1 Month LIBOR USD +			
	9.86%, 9.86% Cap)	9.49% I/F	01/15/2041	7,102,185
2,173,256	Federal Home Loan Mortgage Corporation, Series 3795-VZ	4.00%	01/15/2041	2,340,832
52,467	Federal Home Loan Mortgage Corporation, Series 3798-SD (-2 x 1 Month LIBOR USD +			
	9.60%, 9.60% Cap)	9.23% I/F	12/15/2040	59,276
842,045	Federal Home Loan Mortgage Corporation, Series 3806-CZ	5.50%	07/15/2034	977,189
894,685	Federal Home Loan Mortgage Corporation, Series 3808-DB	3.50%	02/15/2031	962,423
1,657,857	Federal Home Loan Mortgage Corporation, Series 3818-CZ	4.50%	03/15/2041	1,882,315
910,020	Federal Home Loan Mortgage Corporation, Series 3819-ZU	5.50%	07/15/2034	1,061,579
2,836,679	Federal Home Loan Mortgage Corporation, Series 3824-EY	3.50%	03/15/2031	3,071,950
251,282	Federal Home Loan Mortgage Corporation, Series 3828-SW (-3 x 1 Month LIBOR USD +	10 (50/ 1/2	02/15/2011	400 600
1 250 021	13.20%, 13.20% Cap)	12.65% I/F	02/15/2041	428,632
1,379,921	Federal Home Loan Mortgage Corporation, Series 3863-ZA	5.50%	08/15/2034	1,575,008
7,320,637	Federal Home Loan Mortgage Corporation, Series 3889-VZ	4.00%	07/15/2041	7,967,239
3,214,843	Federal Home Loan Mortgage Corporation, Series 3910-GZ	5.00%	08/15/2041	3,789,686
24,047,137	Federal Home Loan Mortgage Corporation, Series 3967-ZP	4.00% >	09/15/2041	28,242,711
3,359,320	Federal Home Loan Mortgage Corporation, Series 3972-AZ Federal Home Loan Mortgage Corporation, Series 4096-DZ	3.50%	12/15/2041	3,667,009
9,824,043 30,477,958	Federal Home Loan Mortgage Corporation, Series 4096-DZ Federal Home Loan Mortgage Corporation, Series 4165-ZT	3.50% >	08/15/2042	10,641,656
	Federal Home Loan Mortgage Corporation, Series 4291-MS (-1 x 1 Month LIBOR USD +	3.00% >	02/15/2043	32,013,333
4,568,425		5.72% I/F I/O	01/15/2054	947,951
19,762,832	5.90%, 5.90% Cap) Federal Home Loan Mortgage Corporation, Series 4341-AZ	3.00% >	05/15/2044	20,755,340
8,229,730	Federal Home Loan Mortgage Corporation, Series 4341-AZ Federal Home Loan Mortgage Corporation, Series 4377-A	3.00%	06/15/2039	8,368,916
6,882,768	Federal Home Loan Mortgage Corporation, Series 4377-A Federal Home Loan Mortgage Corporation, Series 4391-MA	3.00%	07/15/2040	7,083,535
14,585,661	Federal Home Loan Mortgage Corporation, Series 4391-MA Federal Home Loan Mortgage Corporation, Series 4413-AZ	3.50% >	11/15/2044	15,476,655
12,119,369	Federal Home Loan Mortgage Corporation, Series 4423-Z	3.50%>	12/15/2044	12,850,804
10,620,075	Federal Home Loan Mortgage Corporation, Series 4427-MA	3.00%	02/15/2034	11,276,088
16,110,905	Federal Home Loan Mortgage Corporation, Series 4471-BA	3.00%	12/15/2041	16,735,190
25,971,755	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	27,481,036
14,503,817	Federal Home Loan Mortgage Corporation, Series 4481-B	3.00%	12/15/2042	15,002,056
5,070,958	Federal Home Loan Mortgage Corporation, Series 4511-QA	3.00%	01/15/2041	5,117,654
40,643,769	Federal Home Loan Mortgage Corporation, Series 4542-AC	2.70%	01/15/2045	42,739,764
62,237,818	Federal Home Loan Mortgage Corporation, Series 4750-PA	3.00%	07/15/2046	64,554,783
46,960,706	Federal Home Loan Mortgage Corporation, Series 4750-174	3.00%	09/15/2046	49,021,887
2,692,625	Federal Home Loan Mortgage Corporation, Series 4752-12	2.50%	09/15/2044	2,830,461
330,698	Federal Home Loan Mortgage Corporation, Series R003-ZA	5.50%	10/15/2035	385,256
101,033	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	115,743
87,027	Federal National Mortgage Association Pass-Thru, Pool 7353745	5.00%	04/01/2035	99,959
708,334	Federal National Mortgage Association Pass-Thru, Pool 735383	5.00%	04/01/2035	813,505
352,917	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	405,194
506,537	Federal National Mortgage Association Pass-Thru, Pool 735484	5.00%	05/01/2035	581,594
106,479	Federal National Mortgage Association Pass-Thru, Pool 931104	5.00%	05/01/2039	118,518
594,811	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	682,754
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565,559	Federal National Mortgage Association Pass-Thru, Pool AB2123	4.00%	01/01/2031	609,282
37,624	Federal National Mortgage Association Pass-Thru, Pool AB2370	4.50%	09/01/2035	39,763
21,582	Federal National Mortgage Association Pass-Thru, Pool AD2177	4.50%	06/01/2030	23,466
886,162	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	954,199
21,147,642	Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	22,483,863
10,453,556	Federal National Mortgage Association Pass-Thru, Pool BC0785	3.50%	04/01/2046	11,432,873
404,903	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	440,220
290,369	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	315,936
9,643	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	10,326
9,121,129	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	9,494,029
6,783,986	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	7,079,373
11,607,185	Federal National Mortgage Association, Pool AL9238	3.00%	10/01/2041	12,371,202
2,417,584	Federal National Mortgage Association, Pool AL9445	3.00%	07/01/2031	2,573,859
33,645,494	Federal National Mortgage Association, Pool AS7661	3.00%	08/01/2046	35,084,943
7,803,798	Federal National Mortgage Association, Pool AS7724	2.50%	08/01/2046	8,267,057
19,635,796	Federal National Mortgage Association, Pool BC9081	3.00%	12/01/2046	21,163,182
18,158,927	Federal National Mortgage Association, Pool BD8013	2.50%	09/01/2046	19,236,868
4,800,000	Federal National Mortgage Association, Pool BL3973	2.32%	10/01/2031	5,250,749
3,060,000	Federal National Mortgage Association, Pool BL4357	2.31%	10/01/2029	3,318,279
12,425,000	Federal National Mortgage Association, Pool BL4409	2.39%	10/01/2031	13,689,346
15,640,000	Federal National Mortgage Association, Pool BL4419	2.14%	10/01/2029	16,838,428
39,950,000	Federal National Mortgage Association, Pool BL4421	2.14%	10/01/2029	43,011,202
25,972,000	Federal National Mortgage Association, Pool BL4424	2.14%	10/01/2029	27,962,126
28,707,000	Federal National Mortgage Association, Pool BL4425	2.14%	10/01/2029	30,906,698
32,930,000	Federal National Mortgage Association, Pool BL4592	2.28%	11/01/2029	35,746,173
49,345,000	Federal National Mortgage Association, Pool BL5156	2.37%	12/01/2029	53,978,911
18,090,000	Federal National Mortgage Association, Pool BL5484	2.26%	01/01/2030	19,701,231
5,837,200	Federal National Mortgage Association, Pool BM4094	3.00%	03/01/2043	6,252,419
27,995,043	Federal National Mortgage Association, Pool BM6089	3.50%	12/01/2044	30,262,990
14,380,238	Federal National Mortgage Association, Pool BN7712	2.50%	08/01/2034	15,268,378
22,466,436	Federal National Mortgage Association, Pool CA3903	3.00%	07/01/2034	23,769,577
13,800,112	Federal National Mortgage Association, Pool CA4508	2.50%	11/01/2034	14,663,142
29,429,166	Federal National Mortgage Association, Pool FM1000	3.00%	04/01/2047	31,149,033
9,197,302	Federal National Mortgage Association, Pool MA2621	3.50%	05/01/2046	9,561,449
17,962,499	Federal National Mortgage Association, Pool MA2649	3.00%	06/01/2046	18,654,792
7,289,716	Federal National Mortgage Association, Pool MA2711	3.00%	08/01/2046	7,570,464
29,473,758	Federal National Mortgage Association, Pool MA2806	3.00%	11/01/2046	31,147,562
11,612,754	Federal National Mortgage Association, Pool MA3681	3.00%	06/01/2034	12,205,685
40,916,482	Federal National Mortgage Association, Pool MA3867	2.50%	12/01/2039	42,691,217
216,863	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	249,089
1,678,986	Federal National Mortgage Association, Series 2005-20-QH	5.00%	03/25/2035	1,926,587
304,137	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR USD +			
	6.58%, 6.58% Cap)	6.40% I/F I/O	10/25/2036	69,995
128,522	Federal National Mortgage Association, Series 2006-56-SM (-1 x 1 Month LIBOR USD +			
	6.75%, 6.75% Cap)	6.57% I/F I/O	07/25/2036	22,158
92,076	Federal National Mortgage Association, Series 2007-116-BI (-1 x 1 Month LIBOR USD +			
	6.25%, 6.25% Cap)	6.07% I/F I/O	05/25/2037	14,267
1,240,497	Federal National Mortgage Association, Series 2007-30-FS (-5 x 1 Month LIBOR USD +			
	29.83%, 29.83% Cap)	28.97% I/F	04/25/2037	2,160,493
482,346	Federal National Mortgage Association, Series 2007-30-OI (-1 x 1 Month LIBOR USD +			
	6.44%, 6.44% Cap)	6.26% I/F I/O	04/25/2037	108,868
83,153	Federal National Mortgage Association, Series 2008-29-ZA	4.50%	04/25/2038	90,615
40,056	Federal National Mortgage Association, Series 2008-62-SC (-1 x 1 Month LIBOR USD +			
	6.00%, 6.00% Cap)	5.82% I/F I/O	07/25/2038	5,837
434,234	Federal National Mortgage Association, Series 2009-111-EZ	5.00%	01/25/2040	495,949
12,583	Federal National Mortgage Association, Series 2009-111-SE (-1 x 1 Month LIBOR USD +			
	6.25%, 6.25% Cap)	6.07% I/F I/O	01/25/2040	1,997
55,015	Federal National Mortgage Association, Series 2009-16-MZ	5.00%	03/25/2029	60,217
49,644	Federal National Mortgage Association, Series 2009-48-WS (-1 x 1 Month LIBOR USD +			
	5.95%, 5.95% Cap)	5.77% I/F I/O	07/25/2039	8,769
155,786	Federal National Mortgage Association, Series 2009-62-PS (-1 x 1 Month LIBOR USD +			
	6.10%, 6.10% Cap)	5.92% I/F I/O	08/25/2039	19,722
901,487	Federal National Mortgage Association, Series 2009-77-ZA	4.50%	10/25/2039	979,925
230,952	Federal National Mortgage Association, Series 2009-83-Z	4.50%	10/25/2039	250,586
84,258	Federal National Mortgage Association, Series 2010-101-ZH	4.50%	07/25/2040	89,340
346,672	Federal National Mortgage Association, Series 2010-112-ZA	4.00%	10/25/2040	358,749
209,372	Federal National Mortgage Association, Series 2010-121-SD (-1 x 1 Month LIBOR USD +			
	4.50%, 4.50% Cap)	4.32% I/F I/O	10/25/2040	27,375
29,336	Federal National Mortgage Association, Series 2010-137-VS (-3 x 1 Month LIBOR USD +			
	15.00%, 15.00% Cap)	14.48% I/F	12/25/2040	46,827
39,987	Federal National Mortgage Association, Series 2010-31-SA (-1 x 1 Month LIBOR USD +			
	5.00%, 5.00% Cap)	4.82% I/F I/O	04/25/2040	3,136
64,753	Federal National Mortgage Association, Series 2010-34-PS (-1 x 1 Month LIBOR USD +		0.4/6=/50:	
	4.93%, 4.93% Cap)	4.75% I/F I/O	04/25/2040	8,265
156,427	Federal National Mortgage Association, Series 2010-35-SP (-1 x 1 Month LIBOR USD +		0.4/6=/50==	<u>.</u> - · - ·
	6.35%, 6.35% Cap)	6.17% I/F I/O	04/25/2050	27,179
23,062	Federal National Mortgage Association, Series 2010-35-SV (-1 x 1 Month LIBOR USD +	C 070/ T/E T/O	04/05/0040	2.007
1 500 04:	6.45%, 6.45% Cap)	6.27% I/F I/O	04/25/2040	3,804
1,590,844	Federal National Mortgage Association, Series 2010-37-MY	4.50%	04/25/2040	1,699,300
32,934	Federal National Mortgage Association, Series 2010-59-PS (-1 x 1 Month LIBOR USD +	C 070/ T/E T/O	02/25/2022	000
105 270	6.45%, 6.45% Cap) Federal National Montage Association, Social 2010 50 SC (1 v. 1 Month LIDOR LISD +	6.27% I/F I/O	03/25/2039	820
195,370	Federal National Mortgage Association, Series 2010-59-SC (-1 x 1 Month LIBOR USD +	4.000/ 1/5 1/0	01/05/0040	22.221
COT 115	5.00%, 5.00% Cap)	4.82% I/F I/O	01/25/2040	32,391
607,115	Federal National Mortgage Association, Series 2010-60-VZ	5.00%	10/25/2039	689,790
169,754	Federal National Mortgage Association, Series 2010-64-EZ	5.00%	06/25/2040	195,597
223,415	Federal National Mortgage Association, Series 2010-7-PE	5.00%	02/25/2040	255,201
96,643	Federal National Mortgage Association, Series 2010-90-GS (-1 x 1 Month LIBOR USD +	5 000/ T/E T/O	00/05/0040	12.21:
55.265	6.00%, 6.00% Cap) Federal National Montage Association, Sociac 2010 00 SC (5 x 1 Month LIDOR USD +	5.82% I/F I/O	08/25/2040	13,314
55,365	Federal National Mortgage Association, Series 2010-99-SG (-5 x 1 Month LIBOR USD +	24 140/ 1/2	00/25/2040	101.244
4.564.106	25.00%, 25.00% Cap)	24.14% I/F	09/25/2040	101,244
4,564,106	Federal National Mortgage Association, Series 2011-141-PZ	4.00%	01/25/2042	4,936,328
9,779,117	Federal National Mortgage Association, Series 2011-18-UZ	4.00%	03/25/2041	10,404,880
887,657	Federal National Mortgage Association, Series 2011-25-KY	3.00%	04/25/2026	924,924
809,010	Federal National Mortgage Association, Series 2011-29-AL	3.50%	04/25/2031	867,489
847,986	Federal National Mortgage Association, Series 2011-59-MA	4.50%	07/25/2041	947,683
26,587,234	Federal National Mortgage Association, Series 2013-45-LZ	3.00% >	05/25/2043	28,135,919

34,139,695 Federal National Mortgage Association, Series 2013-6-ZB	3.00% >	02/25/2043	35,785,501
	3.00%		
5,938,466 Federal National Mortgage Association, Series 2014-55-MA		10/25/2039	6,064,664
27,354,588 Federal National Mortgage Association, Series 2014-70-VZ	3.00% >	11/25/2044	29,200,881
9,156,593 Federal National Mortgage Association, Series 2014-73-CZ	3.00% >	11/25/2044	9,939,082
16,790,091 Federal National Mortgage Association, Series 2015-9-HA	3.00%	01/25/2045	17,991,136
7,199,469 Federal National Mortgage Association, Series 2016-55-EA	1.75%	07/25/2043	7,350,291
5,225,856 Federal National Mortgage Association, Series 2017-46-ZL	3.50% >	06/25/2057	5,997,444
2,806,292 Federal National Mortgage Association, Series 2017-86-MA	3.00%	04/25/2046	2,942,147
44,241,583 Federal National Mortgage Association, Series 2018-21-IO	3.00% I/O	04/25/2048	3,314,004
69,606,724 Federal National Mortgage Association, Series 2018-21-PO	0.00% P/O	04/25/2048	65,608,096
41,311,780 Federal National Mortgage Association, Series 2018-27-JA	3.00%	12/25/2047	43,296,803
41,511,760 redeal National Wortgage Association, Series 2016-2/-JA			
32,134,887 Federal National Mortgage Association, Series 2018-35-IO	3.00% I/O	05/25/2048	2,304,161
123,277,641 Federal National Mortgage Association, Series 2018-35-PO	0.00% P/O	05/25/2048	117,332,145
40,647,116 Federal National Mortgage Association, Series 2018-36-A	3.00%	06/25/2048	42,669,196
25,398,930 Federal National Mortgage Association, Series 2018-39-AB	3.00%	06/25/2048	26,887,259
10,468,500 Federal National Mortgage Association, Series 2019-67-GA	3.00%	02/25/2045	11,006,493
233,201 Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIB			,,,,,,
5.45% Cap)	5.27% I/F I/O	11/25/2039	40,578
162,997 Government National Mortgage Association, Pool 752494, Pool 752494	5.50%	09/20/2039	178,326
		09/20/2039	178,320
182,393 Government National Mortgage Association, Series 2003-67-SP (-1 x 1 N			
+ 7.10%, 7.10% Cap)	6.91% I/F I/O	08/20/2033	36,009
97,661 Government National Mortgage Association, Series 2008-82-SM (-1 x 1 l	Month LIBOR		
USD + 6.05%, 6.05% Cap)	5.86% I/F I/O	09/20/2038	12,598
1,363,276 Government National Mortgage Association, Series 2009-32-ZE	4.50%	05/16/2039	1,523,907
1,570,211 Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	1,770,710
1,589,915 Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	1,768,800
1,921,146 Government National Mortgage Association, Series 2009-75-HZ	5.00%	09/20/2039	2,202,520
4,994,405 Government National Mortgage Association, Series 2010-113-SM (-1 x 1			
USD + 6.05%, 6.05% Cap)	5.86% I/F I/O	09/20/2040	978,192
141,083 Government National Mortgage Association, Series 2010-25-ZB	4.50% >	02/16/2040	160,465
3,478,897 Government National Mortgage Association, Series 2011-45-GZ	4.50%	03/20/2041	3,731,142
8,585,195 Government National Mortgage Association, Series 2011-71-ZA	4.50%	02/20/2041	9,584,716
8,736,608 Government National Mortgage Association, Series 2013-117-MS (-1 x 1		02/20/2011	7,504,710
		02/20/2042	1 247 427
USD + 6.15%, 6.15% Cap)	5.96% I/F I/O	02/20/2043	1,247,427
4,618,665 Government National Mortgage Association, Series 2013-122-SB (-1 x 1			
USD + 6.10%, 6.10% Cap)	5.90% I/F I/O	08/16/2043	829,153
20,431,560 Government National Mortgage Association, Series 2013-169-SE (-1 x 1	Month LIBOR		·
USD + 6.05%, 6.05% Cap)	5.85% I/F I/O	11/16/2043	4,049,958
7,101,179 Government National Mortgage Association, Series 2014-102-TS (-1 x 1		11/10/2019	1,019,930
		07/20/2044	1 210 105
USD + 5.60%, 5.60% Cap)	5.41% I/F I/O	07/20/2044	1,318,105
5,682,695 Government National Mortgage Association, Series 2014-118-PS (-1 x 1			
USD + 6.20%, 6.20% Cap)	6.01% I/F I/O	08/20/2044	1,052,851
4,972,358 Government National Mortgage Association, Series 2014-118-SA (-1 x 1	Month LIBOR		
USD + 6.20%, 6.20% Cap)	6.01% I/F I/O	08/20/2044	921,245
Total US Government and Agency Mortgage Backed Obligations (Cost \$1,842,910,443)			1,977,245,034
Total 05 Government and Agency Mortgage Backet Obligations (Cost \$1,042,710,443)		-	1,777,243,034
NG Comment and American Obligation 20 20/			
US Government and Agency Obligations - 20.3%			
168,600,000 United States Treasury Notes	1.75%	11/30/2021	172,396,793
125,600,000 United States Treasury Notes	0.13%	05/31/2022	125,521,500
274,900,000 United States Treasury Notes	0.25%	06/15/2023	275,501,344
110,500,000 United States Treasury Notes	2.13%	09/30/2024	119,307,627
113,800,000 United States Treasury Notes	2.25%	10/31/2024	123,648,590
69,500,000 United States Treasury Notes	2.75%	02/28/2025	77,497,929
	0.25%	05/31/2025	
			225,934,921
104,650,000 United States Treasury Notes	3.00%	09/30/2025	119,251,945
23,100,000 United States Treasury Notes	2.63%	01/31/2026	25,996,523
87,900,000 United States Treasury Notes	2.25%	03/31/2026	97,294,313
104,600,000 United States Treasury Notes	1.63%	10/31/2026	112,387,796
193,400,000 United States Treasury Notes	0.50%	05/31/2027	193,630,419
25,350,000 United States Treasury Notes	2.25%	08/15/2027	28,478,646
107,000,000 United States Treasury Notes	2.25%	11/15/2027	120,527,558
125,700,000 United States Treasury Notes	0.63%	05/15/2030	125,336,649
62,100,000 United States Treasury Notes	1.13%	05/15/2040	61,531,154
12,650,000 United States Treasury Notes	2.75%	11/15/2042	16,208,801
68,050,000 United States Treasury Notes	3.13%	02/15/2043	92,290,154
64,050,000 United States Treasury Notes	3.63%	08/15/2043	93,576,800
71,700,000 United States Treasury Notes	2.75%	11/15/2047	93,791,162
67,000,000 United States Treasury Notes United States Treasury Notes		05/15/2050	
O CARROLARIO ADDIEST DESSULV INDIES	1.25%	03/13/2030	64,340,937
			2,364,451,561
Total US Government and Agency Obligations (Cost \$2,230,332,555)			_,,,
Total US Government and Agency Obligations (Cost \$2,230,332,555)		<u>-</u>	_,, , , , , , , , , , , , , , , , ,
		<u>-</u>	_,= 0 1, 10 1,0 0 1
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0%		-	873,299,791
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I)		•	873,299,791
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I)			873,299,791 470,904,557
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I)			873,299,791 470,904,557 59,100,000
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I)			873,299,791 470,904,557
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381)		-	873,299,791 470,904,557 59,100,000
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 45,674,545 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0%			873,299,791 470,904,557 59,100,000 1,403,304,348
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381)		-	873,299,791 470,904,557 59,100,000
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation			873,299,791 470,904,557 59,100,000 1,403,304,348
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *Þ		-	873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *b 9,463 Weatherford International PLC *			873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *Þ			873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *P 9,463 Weatherford International PLC * Total Common Stocks (Cost \$12,623,486)			873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *b 9,463 Weatherford International PLC *			873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *Þ 9,463 Weatherford International PLC * Total Common Stocks (Cost \$12,623,486) Warrants - 0.0%		-	873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *b 9,463 Weatherford International PLC * Total Common Stocks (Cost \$12,623,486) Warrants - 0.0% 995,158 OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 *b			873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642 359,973
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *Þ 9,463 Weatherford International PLC * Total Common Stocks (Cost \$12,623,486) Warrants - 0.0%			873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *b 9,463 Weatherford International PLC * Total Common Stocks (Cost \$12,623,486) Warrants - 0.0% 995,158 OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 *b Total Warrants (Cost \$-)			873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642 359,973
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *P 9,463 Weatherford International PLC * Total Common Stocks (Cost \$12,623,486) Warrants - 0.0% 995,158 OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 *P Total Warrants (Cost \$-) Short Term Investments - 1.4%			873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642 359,973
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *b 9,463 Weatherford International PLC * Total Common Stocks (Cost \$12,623,486) Warrants - 0.0% 995,158 OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 *b Total Warrants (Cost \$—)	0.11% ◆		873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642 359,973
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *Þ 9,463 Weatherford International PLC * Total Common Stocks (Cost \$12,623,486) Warrants - 0.0% 995,158 OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 *Þ Total Warrants (Cost \$-) Short Term Investments - 1.4% 40,151,295 First American Government Obligations Fund - Class U	0.11% ❖		873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642 359,973
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961	0.11% ♦ lass 0.15% ♦		873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642 359,973
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961	0.11% ♦ lass 0.15% ♦ titutional Share		873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642 359,973 0 40,151,295 40,151,295
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *b 9,463 Weatherford International PLC * Total Common Stocks (Cost \$12,623,486) Warrants - 0.0% 995,158 OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 *b Total Warrants (Cost \$—) Short Term Investments - 1.4% 40,151,295 First American Government Obligations Fund - Class U 40,151,295 Morgan U.S. Government Money Market Fund - Institutional Share Class Class	0.11% ◆ lass 0.15% ◆ titutional Share 0.05% ◆	11/05/2000	873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642 359,973 - 0 40,151,295 40,151,295 40,151,295
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *Þ 9,463 Weatherford International PLC * Total Common Stocks (Cost \$12,623,486) Warrants - 0.0% 995,158 OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 *Þ Total Warrants (Cost \$-) Short Term Investments - 1.4% 40,151,295 First American Government Obligations Fund - Class U 40,151,295 JP Morgan U.S. Government Money Market Fund - Institutional Share Cl 40,151,295 Morgan Stanley Institutional Liquidity Funds Government Portfolio - Inst Class 3,100,000 United States Treasury Bills	0.11% ◆ lass 0.15% ◆ titutional Share 0.05% ◆ 0.00%	11/05/2020	873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642 359,973 - 0 40,151,295 40,151,295 40,151,295 3,098,414
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961	0.11% ◆ lass 0.15% ◆ titutional Share 0.05% ◆	11/05/2020 11/27/2020	873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642 359,973 - 0 40,151,295 40,151,295 40,151,295
Total US Government and Agency Obligations (Cost \$2,230,332,555) Affiliated Mutual Funds - 12.0% 83,809,961 DoubleLine Global Bond Fund (Class I) 45,674,545 DoubleLine Infrastructure Income Fund (Class I) 5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I) Total Affiliated Mutual Funds (Cost \$1,367,532,381) Common Stocks - 0.0% 135,690 Frontera Energy Corporation 24,339 Tapstone Energy Holdings III LLC *P 9,463 Weatherford International PLC * Total Common Stocks (Cost \$12,623,486) Warrants - 0.0% 995,158 OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00 *P Total Warrants (Cost \$-) Short Term Investments - 1.4% 40,151,295 First American Government Obligations Fund - Class U 40,151,295 JP Morgan U.S. Government Money Market Fund - Institutional Share Cl 40,151,295 Morgan Stanley Institutional Liquidity Funds Government Portfolio - Inst Class 3,100,000 United States Treasury Bills	0.11% ◆ lass 0.15% ◆ titutional Share 0.05% ◆ 0.00%		873,299,791 470,904,557 59,100,000 1,403,304,348 337,461 3,870 18,642 359,973

NET ASSETS - 100.0%

\$ 11,667,940,761

- # Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of June 30, 2020.
- 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.
- I/O Interest only security
- I/F Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates
- ♦ Seven-day yield as of June 30, 2020

BRL Brazilian Real

- Non-income producing security
- § The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of June 30, 2020.
- B The interest rate may step up conditioned upon the aggregate remaining principal balance of the underlying mortgage loans being reduced below a targeted percentage of the aggregate original principal balance of the mortgage loans. The interest rate shown is the rate in effect as of June 30, 2020.
- & Unfunded or partially unfunded loan commitment. At June 30, 2020, the value of these securities amounted to \$288,372 or 0.0% of net assets.
- P/O Principal only security
- P Value determined using significant unobservable inputs.
- Ω Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- > This U.S. Agency bond accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of June 30, 2020.
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.
- ± 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 June 30, 2020.
- † Perpetual Maturity

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	20.3%
US Government and Agency Mortgage Backed Obligations	16.9%
US Corporate Bonds	14.3%
Affiliated Mutual Funds	12.0%
Non-Agency Residential Collateralized Mortgage Obligations	9.9%
Foreign Corporate Bonds	9.5%
Non-Agency Commercial Mortgage Backed Obligations	5.8%
Bank Loans	3.5%
Collateralized Loan Obligations	2.8%
Asset Backed Obligations	2.5%
Short Term Investments	1.4%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.0%
Municipal Bonds	0.1%
Common Stocks	0.0% ~
Warrants	0.0% ~
Other Assets and Liabilities	<u>0.0</u> % ~
	100.0%

~ Represents less than 0.05% of net assets

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	20.3%
US Government and Agency Mortgage Backed Obligations	16.9%
Affiliated Mutual Funds	12.0%
Non-Agency Residential Collateralized Mortgage Obligations	9.9%
Non-Agency Commercial Mortgage Backed Obligations	5.9%
Banking	4.7%
Collateralized Loan Obligations	2.8%
Energy	2.6%
Asset Backed Obligations	2.5%
Utilities	2.3%
Short Term Investments	1.4%
Telecommunications	1.4%
Healthcare	1.3%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.3%
Technology	1.2%
Media	1.1%
Finance	1.1%
Transportation	0.9%
Pharmaceuticals	0.9%
Food Products	0.8%
Insurance	0.7%
Real Estate	0.7%
Automotive	0.7%
Electronics/Electric	0.7%
Chemicals/Plastics	0.5%
Retailers (other than Food/Drug)	0.5%
Mining	0.4%
Business Equipment and Services	0.4%
Beverage and Tobacco	0.4%
Aerospace & Defense	0.4%
Hotels/Motels/Inns and Casinos	0.4%
Consumer Products	0.3%
Pulp & Paper	0.3%
Construction	0.3%
Building and Development (including Steel/Metals)	0.2%
Leisure	0.2%
Food/Drug Retailers	0.2%
Food Service	0.2%
Diversified Manufacturing	0.2%
Environmental Control	0.2%
Commercial Services	0.2%
Containers and Glass Products	0.2%
Chemical Products	0.1%
Municipal Bonds	0.1%
Industrial Equipment	0.1%
Financial Intermediaries	0.1%
Cosmetics/Toiletries	0.0% ~
Conglomerates	0.0% ~
Other Assets and Liabilities	0.0% ~
	100.0%

Represents less than 0.05% of net assets

A summary of the DoubleLine Core Fixed Income Fund's investments in affiliated mutual funds for the period ended June 30, 2020 is as follows:

Fund	Value at March 31, 2020	Gross Purchases	Gross Sales	Shares Held at June 30, 2020	Value at June 30, 2020	Change in Unrealized for the Period Ended June 30, 2020	Income Earned in the Period Ended June 30, 2020	Net Realized Gain (Loss) in the Period Ended June 30, 2020
DoubleLine Global Bond Fund (Class I)	\$ 935,717,064	\$ -	\$(81,000,000)	83,809,961	\$ 873,299,792	\$20,450,347	\$ -	\$ (1,867,619)
DoubleLine Infrastructure Income Fund								
(Class I)	436,648,648	-	-	45,674,545	470,904,557	34,255,909	3,647,363	-
DoubleLine Long Duration Total Return								
Bond Fund (Class I)	58,750,000			5,000,000	59,100,000	350,000	319,832	
	\$1,431,115,712	\$ -	\$(81,000,000)	134,484,506	\$1,403,304,349	\$55,056,256	\$3,967,195	\$ (1,867,619)

DoubleLine Emerging Markets Fixed Income Fund

Schedule of Investments June 30, 2020 (Unaudited)

\$/Shares	Security Description	Rate	Maturity	Value \$
oreign Corporate Bor	ds - 82.2%			
rgentina - 2.2%				
2,350,000		6.75% ^	11/04/2026	1,928,5
7,200,000		6.75%	11/04/2026	5,908,6
8,345,000 1,000,000		7.50% 9.13% ^	01/24/2027 04/15/2029	6,767,5 812,0
150,000	1 &	9.13%	04/15/2029	121,8
9,785,692		10.00% Ω	03/01/2027	3,351,6
7,703,072	Stoneway Capital Corporation	10.00% \$2	03/01/2027	18,890,2
razil - 7.7%			_	
15,550,000	Banco BTG Pactual S.A. (5 Year CMT Rate + 5.26%)	7.75% ^	02/15/2029	15,783,2
5,000,000		6.25% †	04/15/2024	4,403,7
7,631,000	Cosan Overseas Ltd.	8.25% †	11/29/2049	7,678,7
7,200,000	CSN Islands Corporation	7.00% †	09/23/2020	5,366,
6,800,000		6.75% ^	01/28/2028	5,831,
5,000,000		7.63% ^	04/17/2026	4,331,2
600,000		7.63%	04/17/2026	519,
2,800,000 1,500,000		4.84% 4.88% ^	06/08/2025	2,799,0
1,929,352	•		01/22/2030	1,359,
	1 8	0.00% ÞΩ	12/30/2028	82,
3,600,000 10,000,000		4.63% ^† 7.75%	02/27/2025 07/26/2024	2,972, 9,925,
2,652,000		7.73%	03/15/2024	2,665,
2,632,000		7.00%	03/15/2024	2,003,
250,000		7.25%	03/17/2044	272.
2,150,000		6.90%	03/19/2049	2,269.
_,120,000		0.50.0		66,460
ile - 7.6%			_	
3,200,000		5.00%	07/14/2025	3,114,
5,000,000	AES Gener S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	5,034
6,200,000		7.13% ^	03/26/2079	6,412,
5,800,000		7.13%	03/26/2079	5,998.
4,000,000		3.75% ^	01/15/2031	4,373
4,303,750		4.88%	05/25/2029	4,504
8,240,000		4.56%	04/30/2025	6,826
10,000,000		6.50%	09/21/2024	9,230,
3,200,000		5.50% ^	01/17/2027	2,760,
2,800,000	· · · · · · · · · · · · · · · · · · ·	4.63%	07/31/2029	3,009.
5,075,000		$6.88\% \Omega$	04/11/2024	1,459,
7,200,000	Edition 1 manes Esta	7.00% ^Ω	03/01/2026	1,998,
4,500,000	SUAM Finance B.V.	4.88%	04/17/2024	4,807,
935,000 3,879,000		4.25% 6.88%	01/14/2025	997 3,967
1,200,000		6.38% ^	01/15/2024 07/15/2028	1,237
, ,				65,731,
nina - 5.6%				
200,000	Baidu, Inc.	3.43%	04/07/2030	217,
9,000,000	JD.com, Inc.	3.38%	01/14/2030	9,665
13,500,000		2.70% ^	05/13/2030	13,924
250,000		4.38%	03/28/2042	227
700,000	., 8	5.68% ^	04/24/2048	710
14,000,000		5.68%	04/24/2048	14,217
9,300,000	Tencent Holdings Ltd.	2.39% ^	06/03/2030	9,321 48,285
olombia - 7.9%				48,283
652,000		7.50% ^	12/15/2028	660
1,650,000		7.50%	12/15/2028	1,672
3,123,000		5.38%	02/19/2023	3,242
3,000,000		4.88%	10/18/2027	2,928
11,200,000		4.63%	12/18/2029	10,584
8,100,000		4.88%	04/21/2025	8,534
12,000,000		7.25%	05/03/2025	12,163
4,000,000 2,000,000		4.25% ^ 8.25%	07/18/2029	4,021 2,274
1,500,000		8.50% ^	01/15/2035 05/02/2023	1,480
4,568,000		8.50%	05/02/2023	1,480 4,509
400,000	Gran Tierra Energy International Holdings Ltd.	6.25% ^	02/15/2025	177
11,300,000		6.25%	02/15/2025	5,024
2,100,000		7.75% ^	05/23/2027	954
2,900,000		4.75%	09/26/2022	2,930
3,000,000		4.38% ^	02/04/2030	2,867
400,000	Grupo Aval Ltd.	4.38%	02/04/2030	382
300,000		4.88% ^	05/15/2030	315
2,500,000		4.00%	05/07/2021	2,534
1,100,000	Tecnoglass, Inc.	8.20%	01/31/2022	1,073,
			_	68,332
minican Republic - 2	.0%			
7,500,000		7.95% ^	05/11/2026	7,612
4,000,000	AES Dominicana	7.95%	05/11/2026	4,060

1,800,000 4,000,000	Banco de Reservas de la Republica Dominicana Banco de Reservas de la Republica Dominicana	7.00% ^ 7.00%	02/01/2023 02/01/2023	1,815,768 4,035,040 17,523,308
Guatemala - 0.7%				
2,500,000	Bantrab Senior Trust	9.00%	11/14/2020	2,487,525
3,323,000	Energuate Trust	5.88%	05/03/2027	3,276,677 5,764,202
Hong Kong - 2.4%			_	*,, * .,= *=
4,500,000	CK Hutchison International Ltd.	2.50% ^	05/08/2030	4,619,363
15,950,000	Radiant Access Ltd.	4.60% †	11/18/2020	15,839,387 20,458,750
India - 7.7%			_	==,,
4,432,000	Adani Ports & Special Economic Zone Ltd.	3.95%	01/19/2022	4,483,273
1,100,000	Adani Ports & Special Economic Zone Ltd. Indian Oil Corporation Ltd.	3.38%	07/24/2024	1,090,581
13,225,000 1,000,000	Network i2i Ltd. (5 Year CMT Rate + 4.28%)	5.75% 5.65% ^†	08/01/2023 01/15/2025	14,304,306 973,000
16,200,000	ONGC Videsh Ltd.	3.75%	07/27/2026	16,711,982
4,080,000 500,000	Reliance Holdings, Inc. Reliance Industries Ltd.	5.40% 8.25%	02/14/2022 01/15/2027	4,302,925 654,620
9,500,000	UPL Corporation	3.25%	10/13/2021	9,498,338
4,800,000	Vedanta Resources Finance PLC	9.25% ^	04/23/2026	3,422,400
3,000,000 13,100,000	Vedanta Resources Ltd. Vedanta Resources Ltd.	7.13% 6.13%	05/31/2023 08/09/2024	2,154,000 9,099,544
			_	66,694,969
Indonesia - 4.2% 2,000,000	Freeport McMoPan Inc	5.40%	11/14/2034	1,982,685
400,000	Freeport-McMoRan, Inc. Freeport-McMoRan, Inc.	5.45%	03/15/2043	393,354
8,651,700	LLPL Capital Pte Ltd.	6.88% ^	02/04/2039	9,489,141
2,600,000 7,000,000	Medco Bell Pte Ltd. Minejesa Capital B.V.	6.38% ^ 4.63%	01/30/2027 08/10/2030	2,230,855 7,129,920
5,000,000	Minejesa Capital B.V.	5.63%	08/10/2037	5,146,475
9,251,400	Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	9,655,618 36,028,048
To a a 1 10 CO/			_	30,028,048
Israel - 0.6% 1,300,000	Delek & Avner Tamar Bond Ltd.	5.08% ^	12/30/2023	1,297,300
2,320,000	Delek & Avner Tamar Bond Ltd.	5.41% ^ 5.00% ^	12/30/2025	2,281,577
1,000,000	Israel Electric Corporation Ltd.	3.0076	11/12/2024	1,123,765 4,702,642
Jamaica - 0.1%				
2,986,666	Digicel Group Ltd. (PIK 7.00%)	7.00% ^†	07/16/2020	253,866
1,997,704	Digicel Group Ltd. (PIK 8.00%)	8.00% ^	04/01/2025	549,369 803,235
Korea - 0.6%				****
1,400,000	Korea East-West Power Company Ltd.	1.75% ^	05/06/2025	1,444,652
3,400,000	Korea Electric Power Corporation	1.13% ^	06/15/2025	3,410,467
**			<u> </u>	4,855,119
Kuwait - 1.2% 7,200,000	MEGlobal Canada ULC	5.00% ^	05/18/2025	7,779,096
2,300,000	MEGlobal Canada ULC	5.88% ^	05/18/2030	2,607,441
			<u> </u>	10,386,537
Malaysia - 2.1% 7,400,000	Gohl Capital Ltd.	4.25%	01/24/2027	7,498,944
8,000,000	Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	3.91%	10/29/2026	8,121,400
1,800,000	Petronas Capital Ltd. TNB Global Ventures Capital BHD	3.50% ^	04/21/2030	2,004,212
200,000	1100 Global Velitules Capital BHD	3.24%	10/19/2026	213,033 17,837,589
Mexico - 13.4% 13,000,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5,35%)	7.63% †	01/10/2028	12,423,320
8,100,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%) Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% ^†	06/27/2029	7,625,664
3,000,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	6.88% †	07/06/2022	2,877,885
2,000,000 3,200,000	Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%) Banco Santander (5 Year CMT Rate + 3.00%)	3.80% 5.95% ^	08/11/2026 10/01/2028	1,957,140 3,291,392
3,150,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand	5.38% ^	04/17/2025	3,453,266
10,100,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	9,431,834
3,061,000 7,500,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%) Braskem Idesa SAPI	5.35% 7.45% ^	11/12/2029 11/15/2029	2,999,780 7,033,575
3,300,000	Cemex S.A.B. de C.V.	6.13%	05/05/2025	3,213,722
7,942,000 16,625,000	Cemex S.A.B. de C.V. Cometa Energia S.A. de C.V.	7.75% 6.38%	04/16/2026 04/24/2035	8,126,731 17,378,029
5,000,000	Credito Real S.A.B. de C.V.	9.50% ^	02/07/2026	5,152,325
5,983,000	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% †	11/29/2022	5,133,414
5,500,000 6,569,040	Docuformas SAPI de C.V. Grupo Idesa S.A. de C.V. (PIK 10.38%)	10.25% ^ 10.13% ^	07/24/2024 05/22/2026	4,695,625 3,612,972
5,400,000	Operadora de Servicios Mega S.A.	8.25% ^	02/11/2025	5,015,925
1,000,000 17,533,000	Unifin Financiera S.A.B. de C.V. Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	7.38% 8.88% †	02/12/2026 01/29/2025	749,940 11,528,123
17,555,000	(a foil ciri faile - 0.5179)	0.0070	V1/2/12023	115,700,662
Panama - 5.3%		- (20)	051101000	217.70
200,000 4,000,000	Aeropuerto Internacional de Tocumen S.A. Banistmo S.A.	5.63% 3.65% ^	05/18/2036 09/19/2022	215,500 4,009,100
6,000,000	C&W Senior Financing DAC	6.88%	09/15/2027	5,960,370
4,000,000 6,733,779	Empresa de Transmision Electrica S.A.	5.13% ^ 4.95%	05/02/2049	4,697,180 6,658,024
6,733,779 300,000	ENA Norte Trust Global Bank Corporation	4.95% 4.50% ^	04/25/2023 10/20/2021	6,658,024 306,825
	1			2.0,020

5,000,000	Global Bank Corporation (3 Month LIBOR USD + 3.30%)	5.25% ^	04/16/2029	5,137,500
2,600,000 8,243,573	Multibank, Inc. Panama Metro Line SP	4.38% 0.00% ^	11/09/2022 12/05/2022	2,623,465 7,968,362
8,243,573	Panama Metro Line SP	0.00%	12/05/2022	7,968,362
0,210,010				45,544,688
D 2.20/				
Peru - 3.3% 2,000,000	AJE Corporation B.V.	6.50%	05/14/2022	1,977,030
2,150,000	Banco de Credito del Peru (3 Month LIBOR USD + 7.04%)	6.13%	04/24/2027	2,289,750
1,500,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13% ^	07/01/2030	1,492,875
3,000,000	Banco Internacional del Peru S.A.A. (3 Month LIBOR USD + 5.76%)	6.63% 2.75% ^	03/19/2029	3,265,680
1,100,000 6,400,000	Credicorp Ltd. Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/17/2025 06/01/2028	1,096,865 6,240,000
5,400,000	Inkia Energy Ltd.	5.88%	11/09/2027	5,349,375
300,000	Orazul Energy Egenor S en C por A	5.63%	04/28/2027	297,321
8,300,000	Peru LNG SRL	5.38%	03/22/2030	6,555,423
			<u> </u>	28,564,319
Philippines - 1.6%				
13,500,000	BDO Unibank, Inc.	2.95%	03/06/2023	13,836,033
			_	13,836,033
Oatar - 1.0%				
7,534,000	Ooredoo International Finance Ltd.	3.25%	02/21/2023	7,863,763
936,000	Ooredoo International Finance Ltd.	3.75%	06/22/2026	1,020,825
				8,884,588
Singapore - 4.7%				
200,000	DBS Group Holdings Ltd. (3 Month LIBOR USD + 0.62%)	1.61%	07/25/2022	200,026
13,000,000	DBS Group Holdings Ltd. (5 Year Swap Rate USD + 2.39%)	3.60% †	09/07/2021	13,084,045
1,500,000	Oversea-Chinese Banking Ltd. (3 Month LIBOR USD + 0.45%)	0.84%	05/17/2021	1,501,090
4,700,000 1,000,000	PSA Treasury Pte Ltd. United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.65%)	2.13% 2.88%	04/12/2026 03/08/2027	4,871,372 1,015,235
6,500,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.65%) United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.79%)	2.88% 3.88% †	10/19/2023	6,595,420
13,000,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 2.24%)	3.50%	09/16/2026	13,268,385
			_	40,535,573
Thailand - 0.3%				
1.700.000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.28%	11/20/2023	1,674,900
900,000	PTTEP Treasury Center Company Ltd.	2.59% ^	06/10/2027	922,389
				2,597,289
Total Foreign Corporate	Bonds (Cost \$749,132,172)			708,417,837
Foreign Covernment De	nds, Foreign Agencies and Foreign Government Sponsored Corporations - 13.9%			
9	nus, Poreign Agencies and Poreign Government Sponsored Corporations - 13.5 /6			
Chile - 0.8%		2.450/	01/21/2021	(53(350
6,300,000	Chile Government International Bond	2.45%	01/31/2031	6,536,250
			_	6,536,250
Dominican Republic - 0.				
5,000,000	Dominican Republic International Bond	4.50% ^	01/30/2030	4,547,500
4,000,000	Dominican Republic International Bond	6.40% ^	06/05/2049	3,680,000 8,227,500
			_	6,227,300
Guatemala - 0.1%				
1,000,000	Guatemala Government Bond	5.38% ^	04/24/2032	1,107,500
			<u> </u>	1,107,500
Indonesia - 2.8%				
21,400,000	Indonesia Government International Bond	3.85%	10/15/2030	23,858,901
200,000	Perusahaan Penerbit	3.40%	03/29/2022	206,329
			<u> </u>	24,065,230
Mexico - 0.8%				
4,100,000	Mexico Government International Bond	4.75%	04/27/2032	4,530,500
2,100,000	Mexico Government International Bond	5.00%	04/27/2051	2,270,100
			<u> </u>	6,800,600
Panama - 1.1%				
2,600,000	Panama Government International Bond	4.00%	09/22/2024	2,834,000
6,100,000	Panama Government International Bond	3.75%	03/16/2025	6,619,385
				9,453,385
Peru - 1.7%				
2,940,000	Peruvian Government International Bond	2.39%	01/23/2026	3,059,070
10,950,000	Peruvian Government International Bond	2.78%	01/23/2031	11,700,075
			<u> </u>	14,759,145
Philippines - 0.9%				
4,000,000	Philippine Government International Bond	2.46%	05/05/2030	4,203,636
3,500,000	Philippine Government International Bond	2.95%	05/05/2045	3,647,828
			<u> </u>	7,851,464
Qatar - 1.5%				
3,800,000	Qatar Government International Bond	3.88%	04/23/2023	4,084,582
8,100,000	Qatar Government International Bond	3.38%	03/14/2024	8,690,433
				12,775,015
Saudi Arabia - 2.6%				
4,900,000	Saudi Government International Bond	2.88%	03/04/2023	5,120,578
8,300,000	Saudi Government International Bond	2.90% ^	10/22/2025	8,822,485
8,700,000	Saudi Government International Bond	2.38%	10/26/2021	8,842,141 22,785,204
				22,703,204

United Arab Emirates - 0.7%				
2,200,000 Abu Dhabi Government International Bond		2.50% ^	04/16/2025	2,322,782
3,100,000 Abu Dhabi Government International Bond		3.13% ^	04/16/2030	3,423,373
			_	5,746,155
Total Foreign Government Bonds, Foreign Agencies and Foreign Government	ent Sponsored Corporations		_	
(Cost \$114,510,813)	•			120,107,448
C C(l 0.10/				
Common Stocks - 0.1%				5.60.053
228,497 Frontera Energy Corporation			<u> </u>	568,273
Total Common Stocks (Cost \$20,010,063)				568,273
Warrants - 0.0%				
1,609,815 OAS S.A., Expiration 5/16/2039, Strike Price BRL	1.00* Þ			0
Total Warrants (Cost \$0)			_	0
Short Term Investments - 2.6%			_	<u> </u>
7,397,284 First American Government Obligations Fund - Cla	ss U	0.11% ♦		7,397,284
7,397,284 JP Morgan U.S. Government Money Market Fund -	Institutional Share Class	0.15% ♦		7,397,284
7,397,284 Morgan Stanley Institutional Liquidity Funds Gover	nment Portfolio - Institutional Share Class	0.05% ♦		7,397,284
Total Short Term Investments (Cost \$22,191,852)			_	22,191,852
				0.51.505.110
Total Investments - 98.8% (Cost \$905,844,900)				851,285,410
Other Assets in Excess of Liabilities - 1.2%			_	10,398,207
NET ASSETS - 100.0%				\$ 861,683,617

- ^ 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.
- $\,\Omega\,$ $\,$ Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- † Perpetual Maturity
- P Value determined using significant unobservable inputs.
- Seven-day yield as of June 30, 2020
- Non-income producing security
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.

COUNTRY BREAKDOWN as a % of Net Assets:

Mexico	14.2%
Chile	8.4%
Colombia	8.0%
India	7.7%
Brazil	7.7%
Indonesia	7.0%
Panama	6.4%
China	5.6%
Peru	5.0%
Singapore	4.7%
Dominican Republic Saudi Arabia	2.9%
Saudi Arabia	2.6%
United States	2.6%
Philippines	2.5%
Qatar	2.5%
Hong Kong Argentina	2.4%
Argentina	2.2%
Malaysia	2.1%
Kuwait	1.2%
Guatemala	0.8%
United Arab Emirates	0.7%
Korea	0.6%
Israel	0.6%
Thailand	0.3%
Jamaica	0.1%
Other Assets and Liabilities	1.2%
	100.0%
	·

INVESTMENT BREAKDOWN as a % of Net Assets:

Banking	21.7%
Utilities	14.9%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	13.9%
Energy	12.3%
Transportation	6.6%
Finance	5.9%
Building and Development (including Steel/Metals)	3.3%
Chemicals/Plastics	2.9%
Short Term Investments	2.6%
Telecommunications	2.5%
Mining	2.5%
Chemical Products	2.4%
Real Estate	1.8%
Consumer Products	1.2%
Retailers (other than Food/Drug)	1.1%
Technology	1.1%
Hotels/Motels/Inns and Casinos	0.9%
Conglomerates	0.5%
Media	0.5%
Containers and Glass Products	0.2%
Construction	0.0% ~
Other Assets and Liabilities	1.2%
	100.0%
	100.070

 $[\]sim \ \ Represents \ less \ than \ 0.05\% \ of \ net \ assets$

DoubleLine Multi-Asset Growth Fund (Consolidated)Schedule of Investments June 30, 2020 (Unaudited)

\$/Shares	Security Description	Rate	Maturity	Value \$
llateralized Loan Oblig 1,000,000	gations - 0.2% Brookside Mill Ltd., Series 2013-1A-SUB	0.07% #^Þ@	01/17/2028	66,3
	Obligations (Cost \$446,313)	0.0770 # Fuz	01/17/2020	66,3
on-Agency Residential C 136,567	Collateralized Mortgage Obligations - 27.3% Adjustable Rate Mortgage Trust, Series 2006-1-2A1	4.08%#	03/25/2036	97,7
307,677	Alternative Loan Trust, Series 2005-55CB-1A1	5.50%	11/25/2035	269,1
236,756	Alternative Loan Trust, Series 2005-35CB-1711	5.50%	07/25/2035	212,3
347,567	Alternative Loan Trust, Series 2006-OA7-1A2 (12 Month US Treasury Average + 0.94%,		0,1.20.200	,-
	0.94% Floor)	2.44%	06/25/2046	307,2
288,531	Alternative Loan Trust, Series 2007-HY4-4A1	3.51% #	06/25/2037	264,5
314,864	Banc of America Alternative Loan Trust, Series 2006-7-A4	6.00% B	10/25/2036	143,0
28,496	BCAP LLC Trust, Series 2007-AA2-2A5	6.00%	04/25/2037	22,1
2,525,049 195,947	BCAP LLC Trust, Series 2009-RR4-1A2 Chase Montages Finance Trust Series 2006 S2 1A12 Series 2006 S2 1A12	6.50% #^ 6.25%	06/26/2037	1,021,5 146,9
156,292	Chase Mortgage Finance Trust Series 2006-S2-1A13, Series 2006-S2-1A13 ChaseFlex Trust, Series 2007-M1-2F4	6.25% 4.18% β	10/25/2036 08/25/2037	129,7
910,000	CIM Trust, Series 2017-3RR-B2	12.06% #^Þ	01/27/2057	868,4
101	CitiCorporationMortgage Securities, Inc., Series 2007-2-3A1	5.50%	02/25/2037	1
32,603	Citigroup Mortgage Loan Trust, Inc., Series 2009-7-2A2	5.50% ^	10/25/2021	31,8
150,773	CitiMortgage Alternative Loan Trust, Series 2007-A6-1A11	6.00%	06/25/2037	147,8
233,330	Countrywide Alternative Loan Trust, Series 2005-48T1-A2	5.50%	11/25/2035	191,9
495,009	Countrywide Alternative Loan Trust, Series 2006-15CB-A1	6.50%	06/25/2036	364,8
66,069	Countrywide Alternative Loan Trust, Series 2006-32CB-A16	5.50%	11/25/2036	51,8
697,193	Countrywide Alternative Loan Trust, Series 2006-J1-2A1	7.00%	02/25/2036	159,2
12,719	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD +	20.050/ 1/E	09/25/2027	21.
9,123	29.90%, 29.90% Cap) Countrywide Alternative Loan Trust, Series 2007-21CB-2A2 (-4 x 1 Month LIBOR USD +	29.05% I/F	08/25/2037	21,
9,123	28.40%, 28.40% Cap)	27.66% I/F	09/25/2037	11,
144,366	Countrywide Home Loans, Series 2007-10-A5	6.00%	07/25/2037	111,
7,671	Countrywide Home Loans, Series 2007-4-1A5	6.50%	05/25/2037	5,
79,879	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-1A3	5.25%	09/25/2035	78,
30,939	Credit Suisse Mortgage Capital Certificates, Series 2006-9-4A1	6.00%	11/25/2036	23,
51,239	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD +			
	12.12%, 12.12% Cap)	11.87% ^I/F	04/15/2036	47,9
226,091	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI4 (-1 x 1 Month LIBOR USD +			
	12.12%, 12.12% Cap)	11.87% ^I/F	04/15/2036	229,
32,680	First Horizon Alternative Mortgage Securities Trust, Series 2007-FA2-1A3	6.00%	04/25/2037	20,
969,164	GreenPoint Mortgage Funding Trust, Series 2005-AR3-2A1 (1 Month LIBOR USD + 0.26%,			
1 000 000	0.26% Floor, 10.50% Cap)	0.44%	08/25/2045	613,
1,000,000	GSAA Home Equity Trust, Series 2006-15-AF3B	5.93% #	09/25/2036	86,
58,914	GSR Mortgage Loan Trust, Series 2006-2F-2A20 (-1 x 1 Month LIBOR USD + 11.10%,	10.029/ I/E	02/25/2026	60
376,316	5.00% Floor, 11.10% Cap) HarborView Mortgage Loan Trust, Series 2006-14-1A1A (1 Month LIBOR USD + 0.18%,	10.93% I/F	02/25/2036	60,
370,310	0.18% Floor)	0.37%	01/25/2047	324,
19,406	JP Morgan Alternative Loan Trust, Series 2005-S1-2A11	6.00%	12/25/2035	17,
313,062	JP Morgan Alternative Loan Trust, Series 2006-S1-1A3	5.50%	03/25/2036	235,
109,433	JP Morgan Mortgage Acquisition Trust, Series 2006-CH2-AF3	5.46% B	09/25/2029	87,
53,476	Lehman Mortgage Trust, Series 2006-4-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	5.22% I/F I/O	08/25/2036	10,
3,342	Lehman Mortgage Trust, Series 2006-4-1A4	6.00%	08/25/2036	3,
710,690	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	405,
33,093	Lehman Mortgage Trust, Series 2007-5-11A1	5.06% #	06/25/2037	26,
755,930	Lehman Mortgage Trust, Series 2007-5-1A3	5.75%	06/25/2037	747,
115,232	Lehman XS Trust, Series 2005-1-3A3A	5.11%	07/25/2035	114,
180,683	MASTR Resecuritization Trust, Series 2008-4-A1	6.00% #^	06/27/2036	169,
1,363,231	Morgan Stanley Mortgage Loan Trust, Series 2006-8AR-1A4 (1 Month LIBOR USD + 0.50%,	0.600/	06/25/2026	(02
217.616	0.25% Floor)	0.68%	06/25/2036	603,
217,616	Morgan Stanley Mortgage Loan Trust, Series 2007-13-6A1 Residential Accredit Loans, Inc., Series 2006-OS10-A9	6.00%	10/25/2037	172, 129.
128,630 2,363	Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS13-1A8	6.50% 6.00%	08/25/2036 09/25/2036	129,
126,874	Residential Accredit Loans, Inc., Series 2006-QS13-1A6 Residential Accredit Loans, Inc., Series 2006-QS2-1A4	5.50%	02/25/2036	121,
24,585	Residential Accredit Loans, Inc., Series 2000-QS2-1744 Residential Accredit Loans, Inc., Series 2006-QS7-A4 (1 Month LIBOR USD + 0.40%, 0.40%)	5.5070	02,23,2030	121,
24,505	Floor, 6.00% Cap)	0.58%	06/25/2036	16,
73,754	Residential Accredit Loans, Inc., Series 2006-QS7-A5 (-1 x 1 Month LIBOR USD + 5.60%,			,
· ·	5.60% Cap)	5.42% I/F I/O	06/25/2036	11,
46,986	Residential Accredit Loans, Inc., Series 2006-QS8-A4 (1 Month LIBOR USD + 0.45%, 0.45%			
	Floor)	0.63%	08/25/2036	32,
140,957	Residential Accredit Loans, Inc., Series 2006-QS8-A5 (-1 x 1 Month LIBOR USD + 5.55%,			
	5.55% Cap)	5.37% I/F I/O	08/25/2036	23,
153,456	Residential Asset Mortgage Products, Inc., Series 2004-RS2-MII1 (1 Month LIBOR USD +	1.050/	02/25/2024	1.40
100.501	0.87%, 0.58% Floor, 14.00% Cap)	1.05%	02/25/2034	149,
188,501	Residential Asset Securitization Trust, Series 2005-A11-1A4	5.50%	10/25/2035	164,
15,935	Residential Asset Securitization Trust, Series 2005-A12-A12 Posidential Asset Securitization Trust, Series 2006 A16 1A2	5.50%	11/25/2035	13,
406,405 592,597	Residential Asset Securitization Trust, Series 2006-A16-1A3 Residential Asset Securitization Trust, Series 2006-A9CB-A6	6.00% 6.00%	02/25/2037 09/25/2036	269, 327,
337,343	Residential Asset Securitization Trust, Series 2000-A9CB-A6 Residential Asset Securitization Trust, Series 2007-A1-A8	6.00%	03/25/2037	193,
246,720	Residential Asset Securitization Trust, Series 2007-A1-A6 Residential Asset Securitization Trust, Series 2007-A5-2A5	6.00%	05/25/2037	193,
230,126	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-8-A6	4.27% В	10/25/2036	121,
	ntial Collateralized Mortgage Obligations (Cost \$12,191,507)	1.27 / 0 10	10,23,2030	10,440,
an mon-Agency Reside	ntial Conaceranzeu Prortgage Congations (Cost \$12,171,307)		_	10,440,
Government and Ager	ncy Mortgage Backed Obligations - 15.6%			
38,776	Federal Home Loan Mortgage Corporation, Series 3261-SA (-1 x 1 Month LIBOR USD +			
50,770	6.43%, 6.43% Cap)	6.25% I/F I/O	01/15/2037	9,
				-,
74,990	Federal Home Loan Mortgage Corporation, Series 3355-BI (-1 x 1 Month LIBOR USD +			

27,817	Federal Home Loan Mortgage Corporation, Series 3384-S (-1 x 1 Month LIBOR USD + 6.39%, 6.39% Cap)	6.21% I/F I/O	11/15/2037	3,141
86,401	Federal Home Loan Mortgage Corporation, Series 3384-SG (-1 x 1 Month LIBOR USD + 6.31%, 6.31% Cap)	6.13% I/F I/O	08/15/2036	18,748
35,076	Federal Home Loan Mortgage Corporation, Series 3417-SX (-1 x 1 Month LIBOR USD +	6.00% I/F I/O		
42,521	6.18%, 6.18% Cap) Federal Home Loan Mortgage Corporation, Series 3423-GS (-1 x 1 Month LIBOR USD +		02/15/2038	4,761
378,422	5.65%, 5.65% Cap) Federal Home Loan Mortgage Corporation, Series 3423-TG (-1 x 1 Month LIBOR USD +	5.47% I/F I/O	03/15/2038	5,254
52,760	6.00%, 0.35% Cap) Federal Home Loan Mortgage Corporation, Series 3500-SA (-1 x 1 Month LIBOR USD +	0.35% I/F I/O	03/15/2038	3,101
141,367	5.52%, 5.52% Cap) Federal Home Loan Mortgage Corporation, Series 3523-SM (-1 x 1 Month LIBOR USD +	5.34% I/F I/O	01/15/2039	7,344
11,119	6.00%, 6.00% Cap) Federal Home Loan Mortgage Corporation, Series 3562-WS (-1 x 1 Month LIBOR USD +	5.82% I/F I/O	04/15/2039	26,619
	4.95%, 4.95% Cap)	4.77% I/F I/O	08/15/2039	1,452
102,759	Federal Home Loan Mortgage Corporation, Series 3728-SV (-1 x 1 Month LIBOR USD + 4.45%, 4.45% Cap)	4.27% I/F I/O	09/15/2040	13,631
106,556	Federal Home Loan Mortgage Corporation, Series 3758-S (-1 x 1 Month LIBOR USD + 6.03%, 6.03% Cap)	5.85% I/F I/O	11/15/2040	20,603
74,004	Federal Home Loan Mortgage Corporation, Series 3779-DZ	4.50%	12/15/2040	83,982
137,097	Federal Home Loan Mortgage Corporation, Series 3815-ST (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	5.67% I/F I/O	02/15/2041	27,770
48,115	Federal Home Loan Mortgage Corporation, Series 3900-SB (-1 x 1 Month LIBOR USD + 5.97%, 5.97% Cap)	5.79% I/F I/O	07/15/2041	7,955
621,314	Federal Home Loan Mortgage Corporation, Series 4183-Z	3.00% >	03/15/2043	667,369
63,362	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58% Cap)	6.40% I/F I/O	10/25/2036	14,582
32,535	Federal National Mortgage Association, Series 2006-123-LI (-1 x 1 Month LIBOR USD + 6.32%, 6.32% Cap)	6.14% I/F I/O	01/25/2037	7,131
237,280	Federal National Mortgage Association, Series 2007-39-AI (-1 x 1 Month LIBOR USD +			
100,515	6.12%, 6.12% Cap) Federal National Mortgage Association, Series 2007-57-SX (-1 x 1 Month LIBOR USD +	5.94% I/F I/O	05/25/2037	54,832
6,740	6.62%, 6.62% Cap) Federal National Mortgage Association, Series 2009-49-S (-1 x 1 Month LIBOR USD +	6.44% I/F I/O	10/25/2036	20,817
115,713	6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-86-CI (-1 x 1 Month LIBOR USD +	6.57% I/F I/O	07/25/2039	1,281
32,160	5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-90-IA (-1 x 1 Month LIBOR USD +	5.62% I/F I/O	09/25/2036	16,288
31,527	5.75%, 5.75% Cap) Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD +	5.57% I/F I/O	03/25/2037	4,694
	5.72%, 5.72% Cap)	5.54% I/F I/O	04/25/2037	4,835
170,735	Federal National Mortgage Association, Series 2010-39-SL (-1 x 1 Month LIBOR USD + 5.67%, 5.67% Cap)	5.49% I/F I/O	05/25/2040	31,712
58,141	Federal National Mortgage Association, Series 2011-5-PS (-1 x 1 Month LIBOR USD + 6.40%, 6.40% Cap)	6.22% I/F I/O	11/25/2040	5,548
415,671	Federal National Mortgage Association, Series 2012-30-DZ	4.00% >	04/25/2042	466,587
1,236,438	Federal National Mortgage Association, Series 2013-53-ZC	3.00% >	06/25/2043	1,319,782
1,154,689	Federal National Mortgage Association, Series 2013-55-VZ	3.00% >	06/25/2043	1,266,544
595,493	Federal National Mortgage Association, Series 2014-58-VZ	3.00% >	09/25/2044	658,102
602,449	Federal National Mortgage Association, Series 2015-9-ZA	3.50% >	03/25/2045	670,269
16,875	Government National Mortgage Association, Series 2009-6-SM (-1 x 1 Month LIBOR USD +			
	5.95%, 5.95% Cap)	5.76% I/F I/O	02/20/2038	2,256
289,908 154,079	Government National Mortgage Association, Series 2011-45-GZ	4.50%	03/20/2041	310,928
134,079	Government National Mortgage Association, Series 2011-7-LS (-2 x 1 Month LIBOR USD + 9.88%, 9.88% Cap)	9.50% I/F	12/20/2040	187,353
Total US Government and	d Agency Mortgage Backed Obligations (Cost \$5,196,941)	J.5070 1/1	12/20/2040	5,958,817
Affiliated Mutual Funds -				
204,751	DoubleLine Core Fixed Income Fund (Class I)			2,274,788
234,527	DoubleLine Flexible Income Fund (Class I)			2,141,231
227,248	DoubleLine Low Duration Bond Fund (Class I)			2,240,663
212,202	DoubleLine Total Return Bond Fund (Class I)			2,274,801
Total Affiliated Mutual F	unds (Cost \$9,076,576)			8,931,483
Short Term Investments -				
2,655,354	First American Government Obligations Fund - Class U	0.11% ♦		2,655,354
2,655,354	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.15% ♦		2,655,354
2,655,354	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.05% ♦		2,655,354
1,500,000	United States Treasury Bills	0.00% ‡	12/03/2020	1,499,096
2,500,000	United States Treasury Bills	0.00% ‡	04/22/2021	2,496,928
Total Short Term Investn				11,962,086
Fotal Investments - 97.7% Other Assets in Excess of I				37,358,815 875,969
NET ASSETS - 100.0%	· ·			
121 ABSE 15 - 100.070				\$ 38,234,784

- P Value determined using significant unobservable inputs.
- # Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of June 30, 2020.
- 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 The interest rate may step up conditioned upon the aggregate remaining principal balance of the underlying mortgage loans being reduced below a targeted percentage of the aggregate original principal balance of the mortgage loans. The interest rate shown is the rate in effect as of June 30, 2020.
- I/F Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- I/O Interest only security
- This U.S. Agency bond accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of June 30, 2020.
- Seven-day yield as of June 30, 2020
- @ Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of June 30, 2020.
- ‡ All or a portion of this security has been pledged as collateral.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

31.3%
27.3%
23.3%
15.6%
0.2%
2.3%
100.0%

FUTURES CONTRACTS

					Un	realized
	Long/	Contract	Expiration	Notional	App	reciation
Description	Short	Quantity	Date	Amount •	(Dep	reciation)_
CME E-Mini Standard & Poor's 500 Index Future	Long	31	09/18/2020	4,789,810	\$	103,084
CBOT 5 Year US Treasury Note Future	Long	42	09/30/2020	5,281,172		11,395
CME Ultra Long Term US Treasury Bond Future	Long	3	09/21/2020	654,469		2,173
CME Japanese Yen Currency Future	Long	33	09/14/2020	3,824,288		(10,292)
MSCI EAFE Index Futures	Long	66	09/18/2020	5,868,720		(64,469)
					\$	41,891

Value/

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

SWAP AGREEMENTS

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Un App	Value/ realized reciation reciation)
Shiller Barclays CAPE® US Sector ER II USD Index	Barclays Capital,							
	Inc.	Long	0.40%	Termination	07/31/2020	10,500,000	\$	130,124
Long Commodity Basket Swap Ж	Morgan Stanley	Long	0.19%	Termination	07/02/2020	2,000,000		(5,316)
Short Commodity Basket Swap ω	Morgan Stanley	Short	(0.22)%	Termination	07/02/2020	(2,000,000)		(75,567)
•							\$	49,241

Shiller Barclays CAPE® US Sector ER II USD Index aims to provide notional long exposure to the top four United States equity sectors that are relatively undervalued, as defined by a modified version of the classic CAPE® Ratio (the "Relative CAPE® Indicator") and that possess relatively strong price momentum over the prior twelve months. Each U.S. equity sector is represented by an index of equity securities of companies in the relevant sector. Information on the sector constituents as of June 30, 2020, is available on the Barclays Capital, Inc. website at https://indices.barclays/IM/12/en/indices/ details.app;ticker=BXIICS2E.

Long Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the Morgan Stanley index. At June 30, 2020, all constituents and their weightings

were as follows:

		Contract	Value of	
Sub-Index	Ticker	Value δ	Index	Weightings
Morgan Stanley Nickel Roll	MSCYLN0	0.15	\$ 56	17.2%
Morgan Stanley Copper Roll	MSCYLP0	0.12	56	17.1%
Morgan Stanley Soybeans Roll	MSCYSY0	0.17	55	17.0%
Morgan Stanley RBOB Roll	MSCYXB0	0.20	55	16.8%
Morgan Stanley Zinc Roll	MSCYLX0	0.11	54	16.7%
Morgan Stanley Cocoa Roll	MSCYCC0	0.14	50	15.2%
			\$ 326	100.0%

Short Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the Morgan Stanley index. At June 30, 2020, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Value δ	Value of Index	Weightings
Morgan Stanley Natural Gas Roll	MSCYNG0	0.89	\$ 76	18.2%
Morgan Stanley Coffee (Arabica) Roll	MSCYKC0	0.43	71	16.9%
Morgan Stanley Gasoil Roll	MSCYQS0	0.28	69	16.3%
Morgan Stanley Heating Oil Roll	MSCYHO0	0.29	68	16.3%
Morgan Stanley Kansas Wheat Roll	MSCYKW0	0.44	68	16.2%
Morgan Stanley Sugar Roll	MSCYSB0	0.24	68	16.1%
			\$ 420	100.0%

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

A summary of the DoubleLine Multi-Asset Growth Fund's (Consolidated) investments in affiliated mutual funds for the period ended June 30, 2020 is as follows:

<u>Fund</u>	Value at rch 31, 2020	Gross Pur	chases	Gros	s Sales	Shares Held at June 30, 2020	Value at June 30, 2020	U Pe	Change in Inrealized for the riod Ended June 30, 2020	Eai Per	Dividend Income rned in the riod Ended June 30, 2020	Gair ir Perio Ju	Realized n (Loss) n the od Ended ne 30, 2020
DoubleLine Core Fixed Income	 												
Fund (Class I)	\$ 2,174,460	\$	-	\$	-	204,751	\$2,274,788	\$	100,328	\$	17,063	\$	-
DoubleLine Flexible Income Fund													
(Class I)	\$ 1,970,026	\$	-	\$	-	234,527	\$2,141,231	\$	171,205	\$	22,118	\$	-
DoubleLine Low Duration Bond													
Fund (Class I)	\$ 2,161,127	\$	-	\$	-	227,248	\$2,240,664	\$	79,537	\$	13,918	\$	-
DoubleLine Total Return Bond Fund													
(Class I)	\$ 2,219,628	\$		\$		212,202	\$2,274,801	\$	55,173	\$	20,215	\$	<u>-</u>
	\$ 8,525,241	\$		\$	-	878,728	\$8,931,484	\$	406,243	\$	73,314	\$	-

DoubleLine Low Duration Bond Fund

Schedule of Investments June 30, 2020 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations -			10/15/2020	
10,434,548	AASET Ltd., Series 2019-2-A	3.38% ^	10/16/2039	9,439,61
3,295,779	AccessLex Institute, Series 2004-2-A3 (3 Month LIBOR USD + 0.19%, 0.19% Floor)	1.18% 0.66%	10/25/2024	3,153,280 17,760,760
18,625,921 5,581,461	AccessLex Institute, Series 2007-A-A3 (3 Month LIBOR USD + 0.30%) AccessLex Institute, Series 2007-A-B (3 Month LIBOR USD + 0.55%, 0.55% Floor)	0.00%	05/25/2036 02/25/2037	5,123,62
3,250,000	American Credit Acceptance Receivables Trust, Series 2019-2-C	3.17% ^	06/12/2025	3,301,15
6,373,678	Arivo Acceptance Auto Loan Receivables Trust, Series 2019-1-A	2.99% ^	07/15/2024	6,454,99
2,946,093	Avant Loans Funding Trust, Series 2019-A-A	3.48% ^	07/15/2022	2,950,954
6,808,022	Avant Loans Funding Trust, Series 2019-B-A	2.72% ^	10/15/2026	6,822,168
2,848,995	CLUB Credit Trust, Series 2018-2-PT	6.07% #^	02/15/2041	2,693,494
2,974,607	Commonbond Student Loan Trust, Series 2017-BGS-A1	2.68% ^	09/25/2042	3,025,363
3,250,000	Commonbond Student Loan Trust, Series 2020-AGS-A	1.98% ^	08/25/2050	3,283,533
965,414 3,312,901	Consumer Loan Underlying Bond Credit Trust, Series 2018-P1-A Consumer Loan Underlying Bond Credit Trust, Series 2018-P2-A	3.39% ^ 3.47% ^	07/15/2025 10/15/2025	965,534 3,324,930
1,115,404	Consumer Loan Underlying Bond Credit Trust, Series 2019-P2-A	2.47% ^	10/15/2026	1,117,79
38,516	Credit Acceptance Auto Loan Trust, Series 2017-2A-A	2.55% ^	02/17/2026	38,54
6,105,450	Domino's Pizza Master Issuer LLC, Series 2017-1A-A2I (3 Month LIBOR USD + 1.25%)	2.24% ^	07/25/2047	6,081,76
7,831,117	DRB Prime Student Loan Trust, Series 2015-D-A2	3.20% ^	01/25/2040	7,953,24
2,438,092	DRB Prime Student Loan Trust, Series 2016-R-A1 (1 Month LIBOR USD + 1.90%)	2.08% ^	10/25/2044	2,442,164
3,754,063	DRB Prime Student Loan Trust, Series 2016-R-A2	3.07% ^	10/25/2044	3,799,173
7,000,000	Drive Auto Receivables Trust, Series 2020-2-B	1.42%	03/17/2025	7,044,04
11,800,000	DT Auto Owner Trust, Series 2020-2A-A	1.14% ^	01/16/2024	11,835,04
2,349,971	Earnest Student Loan Program, Series 2016-A-A2	2.50% ^	04/25/2033	2,360,64
4,642,504	Earnest Student Loan Program, Series 2017-A-A2	2.65% ^ 3.86% ^	01/25/2041	4,700,714
6,523,259 2,143,740	Foundation Finance Trust, Series 2019-1A-A Freed Trust, Series 2019-1-A	3.42% ^	11/15/2034 06/18/2026	6,591,730 2,150,390
11,605,855	Freed Trust, Series 2019-1-A Freed Trust, Series 2020-FP1-A	2.52% ^	03/18/2027	11,589,610
2,557,959	GLS Auto Receivables Issuer Trust, Series 2019-1A-A	3.37% ^	01/17/2023	2,581,369
6,488,189	GLS Auto Receivables Issuer Trust, Series 2019-2A-A	3.06% ^	04/17/2023	6,559,451
21,000,000	GLS Auto Receivables Issuer Trust, Series 2020-2A-A	1.58% ^	08/15/2024	21,041,450
2,664,347	Hilton Grand Vacations Trust, Series 2018-AA-A	3.54% ^	02/25/2032	2,718,891
1,216,971	Hilton Grand Vacations Trust, Series 2020-AA-A	2.74% ^	02/25/2039	1,231,87
4,717,598	Jimmy Johns Funding LLC, Series 2017-1A-A2I	3.61% ^	07/30/2047	4,646,722
9,961,519	Kabbage Funding LLC, Series 2019-1-A	3.83% ^	03/15/2024	9,854,552
4,134,371	Laurel Road Prime Student Loan Trust, Series 2019-A-A1FX	2.34% ^	10/25/2048	4,145,682
16,440,849 13,329,242	LendingClub Receivables Trust, Series 2020-3-A	3.50% ^ 3.50% ^	01/16/2046	16,692,575 13,529,674
9,039,124	LendingClub Receivables Trust, Series 2020-5A-A Lendingpoint Asset Securitization Trust, Series 2019-2-A	3.07% ^	03/15/2046 11/10/2025	9,064,598
9,993,542	Lendingpoint Asset Securitization Trust, Series 2020-1-A	2.51% ^	02/10/2026	9,911,304
451,723	Marlette Funding Trust, Series 2018-3A-A	3.20% ^	09/15/2028	451,461
3,353,530	Marlette Funding Trust, Series 2019-1A-A	3.44% ^	04/16/2029	3,386,057
5,951,821	Marlette Funding Trust, Series 2019-2A-A	3.13% ^	07/16/2029	6,006,129
7,421,083	Marlette Funding Trust, Series 2019-3A-A	2.69% ^	09/17/2029	7,469,443
3,804,987	Marlette Funding Trust, Series 2019-4A-A	2.39% ^	12/17/2029	3,821,817
2,963,553	Navient Private Education Refinance Loan Trust, Series 2019-CA-A1	2.82% ^	02/15/2068	2,986,362
17,492,469	NP SPE II LLC, Series 2019-2A-A1	2.86% ^	11/19/2049	17,566,168
6,647,280	NP SPE LLC, Series 2019-1A-A1	2.57% ^	09/20/2049	6,599,281
9,795,472 18,000,000	OneMain Financial Issuance Trust, Series 2017-1A-A1	2.37% ^ 3.10% ^	09/14/2032	9,827,364 18,308,538
11,071,366	Oxford Finance Funding LLC, Series 2020-1A-A2 Pagaya AI Debt Selection Trust, Series 2019-3-A	3.82% ^	02/15/2028 11/16/2026	10,942,39
1,561,057	Prosper Marketplace Issuance Trust, Series 2019-1A-A	3.54% ^	04/15/2025	1,561,164
1,015,117	Prosper Marketplace Issuance Trust, Series 2019-2A-A	3.20% ^	09/15/2025	1,017,193
12,160,329	Prosper Marketplace Issuance Trust, Series 2019-4A-A	2.48% ^	02/17/2026	12,172,823
3,692,795	SCF Equipment Leasing LLC, Series 2017-2A-A	3.41% ^	12/20/2023	3,704,098
2,923,550	Sierra Timeshare Receivables Funding LLC, Series 2016-2A-A	2.33% ^	07/20/2033	2,924,162
9,547,034	SLM Private Credit Student Loan Trust, Series 2006-A-A5 (3 Month LIBOR USD + 0.29%,			
	0.29% Floor)	0.60%	06/15/2039	8,865,734
5,721,693	SLM Private Credit Student Loan Trust, Series 2006-B-A5 (3 Month LIBOR USD + 0.27%,	0.500/	10/15/2020	5 202 00
27.764.022	0.27% Floor)	0.58%	12/15/2039	5,283,897
27,764,022	Small Business Lending Trust, Series 2020-A-A	2.62% ^ 3.26% ^	12/15/2026	26,797,765
219,002 175,931	SoFi Consumer Loan Program LLC, Series 2016-1-A SoFi Consumer Loan Program Trust, Series 2016-2-A	3.26% ^	08/25/2025 10/27/2025	220,566 176,466
900,049	SoFi Consumer Loan Program Trust, Series 2017-1-A	3.28% ^	01/26/2026	903,362
748,489	SoFi Consumer Loan Program Trust, Series 2017-1-A SoFi Consumer Loan Program Trust, Series 2017-2-A	3.28% ^	02/25/2026	750,617
1,267,267	SoFi Consumer Loan Program Trust, Series 2017-2-A	2.77% ^	05/25/2026	1,274,929
2,102,289	SoFi Consumer Loan Program Trust, Series 2017-5-17	2.78% ^	09/25/2026	2,123,863
3,386,138	SoFi Consumer Loan Program Trust, Series 2019-1-A	3.24% ^	02/25/2028	3,421,172
1,751,905	SoFi Consumer Loan Program Trust, Series 2019-2-A	3.01% ^	04/25/2028	1,777,078
9,038,868	SoFi Consumer Loan Program Trust, Series 2019-F-PT1	2.82% #^	02/15/2045	9,121,024
14,500,000	SoFi Professional Loan Program Trust, Series 2020-C-AFX	1.95% ^	02/15/2046	14,731,181
3,660,400	SoFi Professional Loan Program, Series 2015-C-A2	2.51% ^	08/25/2033	3,690,920
2,265,501	SoFi Professional Loan Program, Series 2016-A-A2	2.76% ^	12/26/2036	2,279,781
3,131,060	SoFi Professional Loan Program, Series 2017-A-A2B	2.40% ^	03/26/2040	3,166,469
1,646,274 14,228,307	SoFi Professional Loan Program, Series 2019-A-A1FX SoFi Professional Loan Program, Series 2019-C-A1FX	3.18% ^ 2.13% ^	06/15/2048 11/16/2048	1,657,236 14,327,674
1,157,617	SoFi Professional Loan ProgramTrust, Series 2018-D-A1FX	3.12% ^	02/25/2048	1,165,724
25,000,000	Springleaf Funding Trust, Series 2017-AA-A	2.68% ^	07/15/2030	24,988,09
132,718	Spruce Asset Backed Securities Trust, Series 2016-E1-A	4.32% ^	06/15/2028	135,885
1,144,583	TAL Advantage LLC, Series 2013-2A-A	3.55% ^	11/20/2038	1,154,044
5,000,000	Tesla Auto Lease Trust, Series 2019-A-C	2.68% ^	01/20/2023	5,027,95
6,810,840	Triton Container Finance LLC, Series 2017-2A-A	3.62% ^	08/20/2042	6,785,232
3,113,013	Upgrade Master Pass-Thru Trust, Series 2019-ST1-A	4.00% ^	07/15/2025	3,086,974
1,433,756	Upgrade Receivables Trust, Series 2019-1A-A	3.48% ^	03/15/2025	1,433,895
3,744,249	Upstart Securitization Trust, Series 2019-1-B	4.19% ^	04/20/2026	3,715,707
11,246,217	Upstart Securitization Trust, Series 2019-2-A	2.90% ^	09/20/2029	11,294,688

12 100 120	Hastart Securitization Trust Souis- 2000 1 A	2 220/ ^	04/22/2020	12 125 220
13,109,129 2,739,062	Upstart Securitization Trust, Series 2020-1-A Westlake Automobile Receivables Trust, Series 2017-2A-C	2.32% ^ 2.59% ^	04/22/2030 12/15/2022	13,135,339 2,742,272
2,764,335	Westlake Automobile Receivables Trust, Series 2018-2A-B	3.20% ^	01/16/2024	2,767,023
3,158,578	Westlake Automobile Receivables Trust, Series 2019-2A-A2A	2.57% ^	02/15/2023	3,181,945
Total Asset Backed Obliga	ations (Cost \$528,866,988)		_	527,911,385
Bank Loans - 2.5%	1011779 D C H I' '2 11 '1 T' C			
5,123,262	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	11/19/2026	4,867,740
5,007,815	Axalta Coating Systems Dutch Holding B.B.V., Senior Secured First Lien Term Loan (3			
5,692,454	Month LIBOR USD + 1.75%) Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.06% 2.18%	05/31/2024 07/01/2026	4,814,564 5,458,010
5,632,376	Charter Communications Operating LLC, Senior Secured First Lien Term Loan (1 Month			
5,684,589	LIBOR USD + 1.75%) CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	1.93% 2.43%	02/01/2027 07/17/2025	5,435,609 5,397,687
5,506,143	Dell International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.43/0	07/17/2023	3,397,067
5 220 000	2.00%, 0.75% Floor)	2.75%	09/19/2025	5,375,124
5,320,000 1,032,413	Elanco Animal Health, Inc., Senior Secured First Lien Term Loan Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.94% ±	02/04/2027	5,087,250
	1.75%)	1.93%	03/01/2027	986,604
249,255	Generac Power Systems, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.92%	12/11/2026	245,204
5,988,365	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month			
3,247,352	LIBOR USD + 2.00%) Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.93%	02/15/2024	5,786,257
	2.50%)	2.67%	01/02/2026	3,154,202
5,218,869	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.11%	11/15/2027	5,039,157
6,076,726	HCA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	03/18/2026	5,958,989
4,155,506	HD Supply, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	10/17/2023	4,041,230
3,526,587 5,657,083	IAA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) IQVIA, Inc., Senior Secured First Lien Term Loan (2 Month LIBOR USD + 1.75%)	2.44% 2.06%	06/29/2026 06/11/2025	3,407,564 5,507,425
3,854,062	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1	2.0070	00/11/2025	3,307,423
5 (02 207	Month LIBOR USD + 1.75%)	1.93%	01/02/2026	3,705,333
5,693,297	Jacobs Douwe Egberts International B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.19%	11/03/2025	5,622,131
5,883,063	JBS USA Lux S.A., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.07%	05/01/2026	5,649,388
2,434,480	KAR Auction Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.50%	09/21/2026	2,315,799
5,643,558	KFC Holding Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
1,940,438	1.75%) Lamar Media Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.94%	04/03/2025	5,450,746
	1.50%)	1.67%	01/29/2027	1,907,450
3,856,010	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	03/01/2027	3,659,084
5,637,354	Microchip Technology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
4,087,460	2.00%) Nexstar Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.18%	05/29/2025	5,487,598
4,007,400	2.75%)	2.92%	09/18/2026	3,902,809
4,327,694	Open Text Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	05/30/2025	4,247,913
1,177,050	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR			
1,355,131	USD + 1.75%) RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR	1.93%	02/04/2027	1,137,531
	USD + 1.75%)	1.93%	02/11/2027	1,316,171
1,631,800	RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	02/11/2027	1,594,407
5,609,575	Science Applications International Corporation, Senior Secured First Lien Term Loan (1			
6,099,350	Month LIBOR USD + 1.88%) ServiceMaster Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD	2.05%	10/31/2025	5,458,846
0,077,550	+ 1.75%)	1.93%	11/05/2026	5,953,942
5,672,296	Syneos Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	1.93%	08/01/2024	5,473,766
5,090,000 6,401,872	T-Mobile USA, Inc. (1 Month LIBOR USD + 3.00%) Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.18% 1.93%	04/01/2027 11/13/2026	5,087,684 6,141,796
4,498,554	Universal Health Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR			
6,093,950	USD + 1.75%) US Foods, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	1.92% 3.07%	10/31/2025 09/14/2026	4,447,946 5,710,549
3,799,969	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
	2.50%) Vistra Operations Company LLC, Senior Secured First Lien Term Loan	2.68%	01/31/2028	3,638,945
1,081,704	(1 Month LIBOR USD + 1.75%)	1.94%	12/31/2025	1,046,646
4,504,066	(1 Month LIBOR USD + 1.75%)	1.93%	12/31/2025	4,358,089
3,595,302	W.R. Grace & Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	2.06%	04/03/2025	3,514,983
2,097,260	W.R. Grace & Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	2.0707	04/02/2025	2.050.407
Total Bank Loans (Cost \$	1.75%) 174 972 888)	2.06%	04/03/2025	2,050,407 169,442,575
Collateralized Loan Oblig				105,112,676
10,000,000	AGL Ltd., Series 2020-5A-A1 (3 Month LIBOR USD + 2.05%, 2.05% Floor)	2.35% ^	07/20/2030	10,002,226
16,446,104 15,000,000	AIMCO, Series 2015-AA-AR (3 Month LIBOR USD + 0.85%, 0.85% Floor) Anchorage Capital Ltd., Series 2018-1RA-A1 (3 Month LIBOR USD + 0.99%, 0.99%	2.07% ^	01/15/2028	16,241,379
	Floor)	2.30% ^	04/13/2031	14,558,289
12,768,902 20,000,000	Apres Static Ltd., Series 2019-1A-A1 (3 Month LIBOR USD + 1.17%) Assurant Ltd., Series 2019-1A-A (3 Month LIBOR USD + 1.35%, 1.35% Floor)	2.39% ^ 2.49% ^	01/15/2027 04/20/2030	12,645,104 19,647,581
15,496,771	Atlas Senior Loan Fund Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 0.83%)	1.22% ^	11/17/2027	15,211,948
20,000,000	Avery Point Ltd., Series 2015-6A-AR (3 Month LIBOR USD + 1.05%)	1.59% ^	08/05/2027	19,787,125
29,500,000 5,987,000	Avery Point Ltd., Series 2015-7A-AR (3 Month LIBOR USD + 1.14%) Babson Ltd., Series 2015-2A-AR (3 Month LIBOR USD + 1.19%)	2.36% ^ 2.33% ^	01/15/2028 10/20/2030	29,071,922 5,867,260
44,000,000	Battalion Ltd., Series 2013-2A-AR (3 Month LIBOR USD + 1.19%)	2.17% ^	07/17/2028	43,339,768
9,920,829	Carlyle Global Market Strategies Ltd., Series 2014-3RA-A1A (3 Month LIBOR USD +	2.049/ ^	07/27/2021	
42,000,000	1.05%) CarVal Ltd., Series 2019-1A-AN (3 Month LIBOR USD + 1.48%, 1.48% Floor)	2.04% ^ 2.62% ^	07/27/2031 04/20/2032	9,697,611 41,448,624
3,000,000	Catamaran Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.25%, 1.25% Floor)	2.24% ^	10/25/2031	2,950,679
35,000,000 26,500,000	Cathedral Lake Ltd., Series 2018-5A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor) CFIP Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 1.32%)	2.34% ^ 2.63% ^	10/21/2030 07/13/2029	34,275,858 26,209,205
20,200,000	, series zerr in the (s month bibott cob - 1.52/0)	2.0370	V [1 1 3 1 2 0 2)	20,207,203

10 =01 = 10				40.000.00
19,791,349	Crown Point Ltd., Series 2018-6A-A1 (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.31% ^	10/20/2028	19,539,212
7,500,000	Crown Point Ltd., Series 2020-9A-A (3 Month LIBOR USD + 2.05%, 2.05% Floor)	0.00% ^	07/14/2032	7,499,829
21,000,000	Dryden Ltd., Series 2019-75A-AR (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.42% ^	07/15/2030	20,666,643
5,585,000	Greywolf Ltd., Series 2015-1A-A1R (3 Month LIBOR USD + 1.16%, 1.16% Floor)	2.15% ^	01/27/2031	5,462,352
9,100,000	Greywolf Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.32% ^	10/20/2031	8,878,870
16,173	Halcyon Loan Advisors Funding Ltd., Series 2014-1A-A1R (3 Month LIBOR USD +	2.5270	10/20/2031	0,070,070
10,173		2.270/ ^	04/19/2026	16 102
	1.13%)	2.27% ^	04/18/2026	16,183
5,503,030	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-AR (3 Month LIBOR USD + 1.10%)	2.20% ^	10/22/2025	5,495,605
17,801,731	Halcyon Loan Advisors Funding Ltd., Series 2015-3A-A1R (3 Month LIBOR USD +			
	0.90%)	2.04% ^	10/18/2027	17,550,325
8,964,602	Harbourview Ltd., Series 7RA-A1 (3 Month LIBOR USD + 1.13%, 1.13% Floor)	2.27% ^	07/18/2031	8,772,817
1,547,246	Jamestown Ltd., Series 2014-4A-A1AR (3 Month LIBOR USD + 0.69%)	1.91% ^	07/15/2026	1,543,346
10,500,000	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.14% ^	04/25/2030	10,254,879
10,000,000	Jefferson Mill Ltd., Series 2015-1A-AR (3 Month LIBOR USD + 1.18%)	2.31% ^	10/20/2031	9,696,178
22,000,000	Kingsland Ltd., Series 2018-8A-A (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.26% ^	04/20/2031	21,332,969
35,000,000	LCM LP, Series 19A-AR (3 Month LIBOR USD + 1.24%, 1.24% Floor)	2.46% ^	07/15/2027	34,631,356
8,750,000	Madison Park Funding Ltd., Series 2012-10A-AR2 (3 Month LIBOR USD + 1.22%)	2.36% ^	01/20/2029	8,661,384
26,000,000	Madison Park Funding Ltd., Series 2013-11A-AR (3 Month LIBOR USD + 1.16%)	2.20% ^	07/23/2029	25,541,972
18,894,736	Marathon Ltd., Series 2013-5A-A1R (3 Month LIBOR USD + 0.87%)	1.24% ^	11/21/2027	18,724,684
3,000,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	2.97% ^	04/15/2029	2,835,111
24,100,000		2.32% ^	04/18/2031	23,616,297
	Marathon Ltd., Series 2018-12A-A1 (3 Month LIBOR USD + 1.18%)			
13,500,000	Marble Point Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.33%, 1.33% Floor)	2.47% ^	01/20/2032	13,147,947
20,000,000	Midocean Credit Partners, Series 2018-8A-A1 (3 Month LIBOR USD + 1.15%)	1.53% ^	02/20/2031	19,610,103
35,000,000	MP Ltd., Series 2013-2A-ARR (3 Month LIBOR USD + 1.28%)	2.27% ^	07/25/2029	34,299,390
13,000,000	MP Ltd., Series 2015-1A-ARR (3 Month LIBOR USD + 1.08%)	2.22% ^	10/18/2028	12,694,484
23,491,540	MP Ltd., Series 2015-2A-AR (3 Month LIBOR USD + 0.91%)	1.80% ^	10/28/2027	23,030,507
24,877,123	Ocean Trails, Series 2014-5A-ARR (3 Month LIBOR USD + 1.28%, 1.28% Floor)	2.59% ^	10/13/2031	24,244,067
16,500,000	OCP Ltd., Series 2014-5A-A1R (3 Month LIBOR USD + 1.08%, 1.08% Floor)	2.07% ^	04/26/2031	16,233,661
3,000,000	Octagon Investment Partners Ltd., Series 2020-1A-A1 (3 Month LIBOR USD + 1.85%,			
2,000,000	1.85% Floor)	2.10% ^	04/20/2031	3,000,372
11.072.700		2.10/0	0+/20/2031	3,000,372
11,873,799	Palmer Square Loan Funding Ltd., Series 2018-5A-A1 (3 Month LIBOR USD + 0.85%,			==
	0.85% Floor)	1.99% ^	01/20/2027	11,796,435
34,000,000	Park Avenue Institutional Advisers Ltd., Series 2018-1A-A1A (3 Month LIBOR USD +			
2 .,000,000	1.28%, 1.28% Floor)	2.42% ^	10/20/2031	33,501,862
25 000 000				
25,000,000	Race Point Ltd., Series 2015-9A-A1AR (3 Month LIBOR USD + 1.21%)	2.43% ^	10/15/2030	24,590,511
12,500,000	Regatta Funding Ltd., Series 2018-3A-A (3 Month LIBOR USD + 1.19%)	2.18% ^	10/25/2031	12,218,750
10,000,000	Riserva Ltd., Series 2016-3A-AR (3 Month LIBOR USD + 1.14%)	2.28% ^	10/18/2028	9,861,878
22,000,000	Romark Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.03%)	2.17% ^	04/20/2031	21,505,000
16,000,000	Sound Point Ltd., Series 2014-2RA-A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	2.39% ^	10/20/2031	15,355,857
25,000,000	Sound Point Ltd., Series 2015-1RA-A (3 Month LIBOR USD + 1.36%, 1.36% Floor)	2.58% ^	04/15/2030	24,507,314
2,365,000	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	2.18% ^	04/21/2031	2,292,895
18,000,000	Steele Creek Ltd., Series 2019-2A-A1 (3 Month LIBOR USD + 1.36%, 1.36% Floor)	2.58% ^	07/15/2032	17,648,794
20,000,000		2.35% ^	07/17/2028	
	TCI-Flatiron Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 1.22%, 1.22% Floor)			19,704,202
44,000,000	Tralee Ltd., Series 2019-6A-A1 (3 Month LIBOR USD + 1.45%)	2.44% ^	10/25/2032	43,462,009
10,000,000	Trimaran CAVU LLC, Series 2019-1A-A1 (3 Month LIBOR USD + 1.46%, 1.46% Floor)	2.60% ^	07/20/2032	9,926,434
2,000,000	Venture Ltd., Series 2016-24A-AR (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.32% ^	10/20/2028	1,970,000
22,000,000	Vibrant Ltd., Series 2015-3A-A1RR (3 Month LIBOR USD + 1.25%)	2.39% ^	10/20/2031	21,498,748
	W 110 . I . 1 . 0 . 2016 14 AB (2.16 . 1 I IDOD I/OD . 0.010/)			
24,700,000	Wellfleet Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 0.91%)	2.05% ^	04/20/2028	24,282,101
24,700,000 1,289,093	Wellfleet Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 0.91%) WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%)	2.05% ^ 1.59% ^	05/01/2026	1,272,908
1,289,093	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%)	1.59% ^	05/01/2026	1,272,908
1,289,093 694,343	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%)	1.59% ^ 2.19% ^	05/01/2026 07/25/2026	1,272,908 693,961
1,289,093 694,343 12,891,526	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%)	1.59% ^	05/01/2026	1,272,908 693,961 12,826,697
1,289,093 694,343 12,891,526	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%)	1.59% ^ 2.19% ^	05/01/2026 07/25/2026	1,272,908 693,961
1,289,093 694,343 12,891,526	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%)	1.59% ^ 2.19% ^	05/01/2026 07/25/2026	1,272,908 693,961 12,826,697
1,289,093 694,343 12,891,526 Total Collateralized Loan	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-AIAR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-AI (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260)	1.59% ^ 2.19% ^	05/01/2026 07/25/2026	1,272,908 693,961 12,826,697
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) 3 - 14.8%	1.59% ^ 2.19% ^ 2.75% ^	05/01/2026 07/25/2026 10/15/2028	1,272,908 693,961 12,826,697 1,006,851,478
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) 3-14.8% Adani Ports & Special Economic Zone Ltd.	1.59% ^ 2.19% ^ 2.75% ^	05/01/2026 07/25/2026 10/15/2028 01/19/2022	1,272,908 693,961 12,826,697 1,006,851,478
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) i - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd.	1.59% ^ 2.19% ^ 2.75% ^ 3.95% 3.38%	05/01/2026 07/25/2026 10/15/2028 01/19/2022 07/24/2024	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-AIAR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-AI (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) 1-14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust	1.59% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) i - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd.	1.59% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95%	05/01/2026 07/25/2026 10/15/2028 01/19/2022 07/24/2024	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) 1-14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana	1.59% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95%	05/01/2026 07/25/2026 10/15/2028 01/19/2022 07/24/2024 10/30/2020 05/11/2026	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A.	1.59% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-Al AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-Al (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	1.59% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-AIAR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-AI (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	1.59% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^	05/01/2026 07/25/2026 10/15/2028 01/15/2028 01/19/2022 07/24/2024 10/30/2020 05/11/2026 07/14/2025 03/26/2079 03/26/2079	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-AI AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-AI (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) 1-14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) Alibaba Group Holding Ltd.	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80%	05/01/2026 07/25/2026 10/15/2028 01/15/2028 01/19/2022 07/24/2024 10/30/2020 05/11/2026 07/14/2025 03/26/2079 03/26/2079 06/06/2023	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-AIAR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-AI (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^	05/01/2026 07/25/2026 10/15/2028 01/15/2028 01/19/2022 07/24/2024 10/30/2020 05/11/2026 07/14/2025 03/26/2079 03/26/2079	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-AI AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-AI (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) 1-14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) Alibaba Group Holding Ltd.	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-Al AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-Al (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) Alibaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468
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1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) 1-14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) Alibaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC AstraZeneca PLC Avolon Holdings Funding Ltd.	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 6,115,000 25,500,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-Al AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-Al (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) Alibaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC Astonary Avolon Holdings Funding Ltd. Avolon Holdings Funding Ltd. Axiata SPV2 BHD	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% ^ 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 25,500,000 2,910,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-Al AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-Al (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AIIbaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc.	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 6,115,000 25,500,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-Al AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-Al (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AIIbaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc.	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% ^ 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) Alibaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc.	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 4,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) 1-14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) Alibaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc.	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 3.08%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444
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1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 2,000,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-Al AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-Al (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AIIbaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A.	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.50% 3.50% 3.47% 3.50% 3.88% 5.90% 2.85% ^	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 10,000,000 2,550,000 17,805,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-Al AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-Al (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260)	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 5.90%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 2,500,000 2,550,000 2,200,000 2,000,000 2,300,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) Alibaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A.	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.63% ^ 3.90% 2.85% ^ 5.90% 2.85% ^ 7.75% ^	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 4,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 2,900,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000 2,300,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) Alibaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco BrG Pactual S.A. (5 Year CMT Rate + 5.26%) Banco de Credito del Peru (3 Month LIBOR USD + 7.04%)	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 5.90% 2.88% 6.13%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 2,300,000 2,300,000 2,200,000 2,200,000 3,600,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-AlAR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-Al (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260)	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% ^ 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 2,300,000 2,300,000 2,300,000 2,200,000 3,600,000 8,550,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260)	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 7.00% 3.88%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 2,000,000 2,300,000 2,300,000 3,600,000 8,500,000 12,785,000 12,785,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) Alibaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco BrG Pactual S.A. (5 Year CMT Rate + 5.26%) Banco de Credito del Peru (3 Month LIBOR USD + 7.04%) Banco de Isstado de Chile Banco do Brasil S.A. (10 Year CMT Rate + 7.78%)	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.38% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% †	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 2,000,000 2,300,000 2,300,000 3,600,000 8,500,000 12,785,000 12,785,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260)	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.38% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% †	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 2,900,000 2,200,000 2,200,000 3,600,000 8,500,000 12,785,000 12,785,000 600,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-Al AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-Al (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260)	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% ^ 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 2,910,000 2,300,000 2,300,000 2,200,000 2,200,000 3,600,000 8,500,000 12,785,000 12,785,000 600,000 12,785,000 600,000 18,964,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AIIbaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco de Credito del Peru (3 Month LIBOR USD + 7.04%) Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco Mercantil del Norte S.A. (5 Year CMT Rate + 7.78%) Banco Internacional del Peru S.A.A. Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 6.88% †	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 25,570,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 2,000,000 2,300,000 2,200,000 3,600,000 8,500,000 12,785,000 600,000 18,964,000 22,450,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260)	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 6.88% 6.88% † 3.80%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 25,500,000 29,10,000 10,000,000 17,805,000 2,910,000 2,910,000 17,805,000 2,000,000 2,000,000 2,000,000 17,805,000 17,805,000 17,805,000 17,805,000 17,805,000 18,500,000 18,500,000 18,500,000 11,785,000 11,785,000 12,785,000 12,785,000 12,450,000 12,450,000 12,950,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) Alibaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco BTG Pactual S.A. (5 Year CMT Rate + 5.26%) Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco do Brasil S.A. (10 Year CMT Rate + 7.78%) Banco Internacional del Peru S.A.A. Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%) Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 4.00%) Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 4.00%) Banco Santander	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.63% ^ 6.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 4.338% 4.338% 4.338% 4.338% 6.88% † 3.80% 4.13%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 25,570,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 2,000,000 2,300,000 2,200,000 3,600,000 8,550,000 12,785,000 600,000 18,964,000 18,964,000 22,450,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260)	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 6.88% 6.88% † 3.80%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 2,900,000 2,200,000 2,300,000 2,200,000 3,600,000 8,500,000 12,785,000 600,000 12,785,000 600,000 12,785,000 600,000 18,964,000 22,450,000 1,395,000 2,000,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-Al AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-Al (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) 3-14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) Alibaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco de Credito del Peru (3 Month LIBOR USD + 7.04%) Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%) Banco Santander Banco Santander	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% ^ 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 6.88% † 3.80% 4.13% 5.95% ^	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 601,000 25,500,000 2,910,000 10,000,000 2,550,000 17,8805,000 2,900,000 2,300,000 2,200,000 3,600,000 8,500,000 12,785,000 12,785,000 18,964,000 18,964,000 22,450,000 1,395,000 2,000,000 3,000,000 3,000,000 3,000,000 3,000,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260)	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 6.88% † 3.38% 6.88% † 3.80% 4.13% 5.95% ^ 2.50%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 2,343,000 2,343,000 2,343,000 2,343,000 2,343,000 2,343,000 2,343,000 2,343,000 2,343,000 2,343,000 2,1968,896 1,456,903 2,057,120 3,119,417
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 25,570,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 17,805,000 2,000,000 2,300,000 2,200,000 3,600,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 13,984,000 22,450,000 1,395,000 2,000,000 3,094,000 500,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) (Obligations (Cost \$1,022,528,260) 3-14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AISBAB Group Holding Ltd. ANZ New Zealand International Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco BrG Pactual S.A. (5 Year CMT Rate + 5.26%) Banco de Credito del Peru (3 Month LIBOR USD + 7.04%) Banco del Estado de Chile Banco do Brasil S.A. (10 Year CMT Rate + 7.78%) Banco Internacional del Peru S.A.A. Banco Marcantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%) Banco Santander Banco Santander Chile Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santande	1.59% ^ 2.19% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 6.88% † 3.88% 4.13% 6.88% † 3.80% 4.13% 5.95% ^ 2.50% 5.38% ^	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 25,500,000 2,910,000 10,000,000 2,550,000 2,910,000 17,805,000 2,900,000 2,200,000 3,600,000 8,500,000 12,785,000 600,000 18,964,000 22,450,000 13,995,000 22,450,000 13,995,000 2,000,000 3,094,000 5,000,000 3,094,000 5,000,000 3,994,000 5,000,000 9,490,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2016-2A-A1 AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) 3-14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (6 Year Swap Rate USD + 4.64%) AIbaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco de Credito del Peru (3 Month LIBOR USD + 7.04%) Banco de Reservas de la Republica Dominicana Banco de Reservas de la Republica Dominicana Banco de Reservas de la Republica Dominicana Banco de Istado de Chile Banco Morcantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Santander (5 Year CMT Rate + 3.00%) Banco Santander (5 Year CMT Rate + 3.00%) Banco Santander (5 Year CMT Rate + 3.00%) Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.50% 3.63% ^ 3.50% 3.63% ^ 6.88% 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 4.13% 5.95% ^ 2.50% 5.38% ^ 4.13% 5.95% ^ 2.50% 5.38% ^ 4.80%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137 9,583,411
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 25,570,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 17,805,000 2,000,000 2,300,000 2,200,000 3,600,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 13,984,000 22,450,000 1,395,000 2,000,000 3,094,000 500,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) (Obligations (Cost \$1,022,528,260) 3-14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AIbaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC Avolon Holdings Funding Ltd. Axitat SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco Marcantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Marcantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%) Banco Santander (5 Year CMT Rate + 3.00%) Banco Santander (6 Year CMT Rate + 3.00%) Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand Bangkok Bank PCL Bangkok Bank PCL	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% ^ 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 5.90% 4.13% 5.90% 4.13% 5.95% ^ 2.50% 5.38% ^ 4.80% 3.88% 4.80% 3.88%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137 9,583,411 5,967,804
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 2,2550,000 17,805,000 2,200,000 2,200,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 13,950,000 12,785,000 13,950,000 12,785,000 13,950,000 12,785,000 13,950,000 13,950,000 13,950,000 13,950,000 13,950,000 13,950,000 13,950,000 13,950,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,0000 15,0000 15,0000 15,0000 15,0000 15,0000 15,0000 15,0000 15,0000 15,0000 15,0000 15,0000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) (Obligations (Cost \$1,022,528,260) 3-14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AIbaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC Avolon Holdings Funding Ltd. Axitat SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco Marcantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Marcantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%) Banco Santander (5 Year CMT Rate + 3.00%) Banco Santander (6 Year CMT Rate + 3.00%) Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand Bangkok Bank PCL Bangkok Bank PCL	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% ^ 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 5.90% 4.13% 5.90% 4.13% 5.95% ^ 2.50% 5.38% ^ 4.80% 3.88% 4.80% 3.88%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137 9,583,411 5,967,804
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 601,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 2,300,000 2,300,000 2,300,000 2,200,000 3,600,000 12,785,000 600,000 12,785,000 12,785,000 12,785,000 13,95,000 13,95,000 13,95,000 13,95,000 2,000,000 3,094,000 5,683,000 5,683,000 9,490,000 5,583,000	WhiteHorse Ltd., Series 2014-1.A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2016-2.A-A1 (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2.A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) 3-14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AIbaba Group Holding Ltd. ANZ New Zealand International Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC Avolon Holdings Funding Ltd. Axitat SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco de Credito del Peru (3 Month LIBOR USD + 7.04%) Banco de Reservas de la Republica Dominicana Banco de Datail S.A. (10 Year CMT Rate + 5.26%) Banco od Brasil S.A. (10 Year CMT Rate + 7.78%) Banco Internacional del Peru S.A.A. Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%) Banco Santander Banco Santander (5 Year CMT Rate + 3.00%) Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand Bangkok Bank PCL Bangskok Bank PCL	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.50% 3.88% 3.50% 3.88% 6.13% 7.75% ^ 6.13% 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 6.88% † 3.80% 4.13% 5.95% ^ 2.50% 5.38% ^ 4.80% 3.88% 3.65% ^	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137 9,583,411 5,967,804 2,405,460
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 25,570,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 17,805,000 17,805,000 2,000,000 2,300,000 2,200,000 3,600,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 13,954,000 13,954,000 13,994,000 5,683,000 2,400,000 5,683,000 2,400,000 2,4400,000 2,440,000 2,440,000 2,520,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AcrCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) ALISBAD GROUP Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco de Credito del Peru (3 Month LIBOR USD + 7.04%) Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%) Banco Santander (5 Year CMT Rate + 3.00%) Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand Bangkok Bank PCL Banistmo S.A. Banistmo S.A.	1.59% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 6.88% † 3.88% 6.88% † 3.80% 4.13% 5.95% ^ 2.50% 5.38% ^ 4.80% 3.88% 3.65% ^ 3.65% ^ 3.65% ^	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137 9,583,411 5,967,804 2,405,460 20,566,683
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 2,000,000 2,300,000 2,200,000 3,600,000 12,785,000 600,000 12,785,000 12,785,000 600,000 12,785,000 12,785,000 12,785,000 13,950,000 12,785,000 13,950,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) i - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) Alibaba Group Holding Ltd. ANZ New Zealand International Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV 2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco de Credito del Peru (3 Month LIBOR USD + 7.04%) Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco ob Brasil S.A. (10 Year CMT Rate + 5.04%) Banco Internacional del Peru S.A.A. Banco Bracenti del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%) Banco Santander Banco Santander (5 Year CMT Rate + 3.00%) Banco Santander (6 Year CMT Rate + 3.00%) Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand Bangkok Bank PCL Banistmo S.A. Banistmo S.A. Banistmo S.A. Banistmo S.A. Bank of the Philippine Islands	1.59% ^ 2.19% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 6.88% † 3.80% 4.13% 5.95% ^ 2.50% 5.38% ^ 4.80% 3.88% 3.65% ^ 3.65% 2.50%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137 9,583,411 5,967,804 2,405,460 20,566,683 5,566,887
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 11,500,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 2,910,000 17,805,000 2,300,000 2,300,000 2,200,000 12,785,000 12,785,000 12,785,000 12,785,000 13,955,000 13,955,000 13,955,000 13,955,000 15,800,000 15,500,000 16,000 18,964,000 18,964,000 22,450,000 18,964,000 20,500,000 5,683,000 20,000 5,683,000 20,520,000 5,683,000 20,520,000 5,583,000 20,520,000 5,583,000 20,520,000 5,583,000 20,520,000 5,583,000 20,520,000 5,583,000 20,520,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AIsbaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco de Reservas de la Republica Dominicana Banco de Reservas de la Republica Dominicana Banco de Roseria G. (10 Year CMT Rate + 5.26%) Banco de Roseria G. (10 Year CMT Rate + 7.78%) Banco Internacional del Peru S.A.A. Banco Marcantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Santander Banco Santander Banco Santander (5 Year CMT Rate + 3.00%) Banco Santander Chile Banco Santander (6 Year CMT Rate + 3.00%) Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand Bangkok Bank PCL Banistmo S.A. Bank of the Philippine Islands Barclays Bank PLC	1.59% ^ 2.19% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 4.13% 5.95% ^ 2.50% 2.50% 3.88% 3.65% ^ 3.65% 2.50% 2.50% 2.65%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137 9,583,411 5,967,804 2,405,460 20,566,683 5,563,871 12,744,284
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 735,000 6,115,000 25,500,000 2,910,000 10,000,000 2,550,000 2,000,000 2,300,000 2,200,000 3,600,000 12,785,000 600,000 12,785,000 12,785,000 600,000 12,785,000 12,785,000 12,785,000 13,950,000 12,785,000 13,950,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260) i - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) Alibaba Group Holding Ltd. ANZ New Zealand International Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV 2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco de Credito del Peru (3 Month LIBOR USD + 7.04%) Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco ob Brasil S.A. (10 Year CMT Rate + 5.04%) Banco Internacional del Peru S.A.A. Banco Bracenti del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%) Banco Santander Banco Santander (5 Year CMT Rate + 3.00%) Banco Santander (6 Year CMT Rate + 3.00%) Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand Bangkok Bank PCL Banistmo S.A. Banistmo S.A. Banistmo S.A. Banistmo S.A. Bank of the Philippine Islands	1.59% ^ 2.19% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 6.88% † 3.80% 4.13% 5.95% ^ 2.50% 5.38% ^ 4.80% 3.88% 3.65% ^ 3.65% 2.50%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137 9,583,411 5,967,804 2,405,460 20,566,683 5,563,871 12,744,284 6,259,988
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 11,600,000 5,570,000 600,000 25,500,000 25,500,000 25,500,000 2,910,000 17,805,000 17,805,000 2,300,000 2,300,000 2,300,000 2,200,000 3,600,000 12,785,000 12,785,000 12,785,000 13,950,000 13,950,000 13,950,000 13,950,000 13,950,000 13,950,000 13,950,000 13,950,000 13,950,000 15,683,000 2,000,000 5,683,000 2,400,000 2,400,000 2,500,000 5,500,000 12,618,000 5,500,000 12,618,000 5,500,000	WhiteHorse Ltd., Series 2014-1A-ÅR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-AIAR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-AI (3 Month LIBOR USD + 1.20%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AIS Group Holding Ltd. ANZ New Zealand International Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco de Credito del Peru (3 Month LIBOR USD + 7.04%) Banco de Credito del Peru (3 Month LIBOR USD + 7.04%) Banco de Bestado de Chile Banco de Brasil S.A. (10 Year CMT Rate + 5.26%) Banco Internacional del Peru S.A.A. Banco Bracential Gel Peru S.A.A. Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%) Banco Santander Gold Santander Banco Santander Chile Banco Santander Chile Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand Bangkok Bank PCL Banistmo S.A. Bank of the Philippine Islands Barclays Bank PLC BBVA Banco Continental S.A.	1.59% ^ 2.19% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% ^ 2.80% 1.90% ^ 2.38% 3.50% 3.50% 3.88% 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 4.13% 5.95% ^ 2.50% 5.38% ^ 4.80% 3.88% 3.65% ^ 3.65% ^ 3.65% ^ 3.65% 5.00%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137 9,583,411 5,967,804 2,405,460 20,566,683 5,563,871 12,744,284 6,259,988
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 25,500,000 2,910,000 10,000,000 2,550,000 2,200,000 2,300,000 2,200,000 3,600,000 12,785,000 600,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 13,954,000 13,954,000 13,954,000 13,954,000 13,955,000	WhiteHorse Ltd., Series 2014-1A-ÅR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-AIAR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-AI (3 Month LIBOR USD + 1.20%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AIbaba Group Holding Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco de Reservas de la Republica Dominicana Banco de I Estado de Chile Banco do Brasil S.A. (10 Year CMT Rate + 7.78%) Banco Internacional del Peru S.A.A. Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Santander Banco Santander (5 Year CMT Rate + 3.00%) Banco Santander (6 Year CMT Rate + 3.00%) Banco Santander (7 Year CMT Rate + 3.00%) Banco Santander (8 Peru CMT Rate + 3.00%) Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand Bangkok Bank PCL Banistmo S.A. Bank of the Philippine Islands Barclays Bank PLC BBVA Banco Continental S.A. BBVA Banco Continental S.A.	1.59% ^ 2.19% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.38% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.50% 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 6.88% † 3.80% 4.13% 5.95% ^ 4.80% 4.13% 5.95% ^ 4.80% 4.13% 5.95% ^ 6.88% † 3.88% 4.80% 4.38% ^ 3.65% ^ 3.65% ^ 3.65% 2.50% 5.00% 6.50%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137 9,583,411 5,967,804 2,405,460 20,566,683 5,563,871 12,744,284 6,259,988 2,051,950
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 735,000 600,000 25,570,000 25,500,000 2,910,000 10,000,000 2,550,000 2,900,000 2,300,000 2,200,000 12,785,000 600,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 13,964,000 22,450,000 13,950,000 13,950,000 13,950,000 13,950,000 15,000,000 15,000,000 15,000,000 16,000 16,000 17,000 18,964,000	WhiteHorse Ltd., Series 2014-1A-ÅR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-AIAR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-AI (3 Month LIBOR USD + 1.20%) Obligations (Cost \$1,022,528,260) - 14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AISB Group Holding Ltd. ANZ New Zealand International Ltd. ANZ New Zealand International Ltd. AstraZeneca PLC Avolon Holdings Funding Ltd. Axiata SPV2 BHD Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Baidu, Inc. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco Bradesco S.A. Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco do Brasil S.A. (10 Year CMT Rate + 5.26%) Banco Internacional del Peru S.A.A. Banco Bracentidel Norte S.A. (5 Year CMT Rate + 5.04%) Banco Santander Banco Santander Banco Santander (5 Year CMT Rate + 3.00%) Banco Santander Banco Santander Chile Banco Santander S.A. Bank of the Philippine Islands Barclays Bank PLC BBVA Banco Continental S.A. BBVA Banco Continental S.A. BBVA Banco Continental S.A. BBVA Banco Continental S.A. BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	1.59% ^ 2.19% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.47% 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 6.88% † 3.80% 4.13% 5.95% ^ 2.50% 5.35% 6.50% 5.35% 6.50% 5.35%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137 9,583,411 5,967,804 2,405,460 20,566,687 1,2744,284 6,259,988 2,051,950 3,989,580
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 25,500,000 25,500,000 2,910,000 10,000,000 2,550,000 2,300,000 2,300,000 2,200,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 13,994,000 22,450,000 13,995,000 2,000,000 2,400,000 3,094,000 5,683,000 2,400,000 5,583,000 2,400,000 2,5500,000 3,094,000 5,583,000 2,400,000 2,5500,000 2,5500,000 2,400,000 2,5500,000 2,5500,000 2,5500,000 2,5500,000 2,5500,000 2,5500,000 2,5500,000 2,5500,000 2,500,000 2,500,000 2,000,000 2,000,000 2,000,000 2,000,000	WhiteHorse Ltd., Series 2014-1A-ÅR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-AIAR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-AI (3 Month LIBOR USD + 1.20%) Obligations (Cost \$1,022,528,260) 1-14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AISD AISD AISD AISD AISD AISD AISD AISD	1.59% ^ 2.19% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% ^ 7.13% 3.50% 3.63% ^ 3.50% 3.88% 3.09% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 4.13% 5.95% ^ 2.50% 5.38% ^ 3.65% ^ 3.65% ^ 3.65% ^ 3.65% 5.00% 6.50% 5.35% 2.63%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137 9,583,411 5,967,804 2,405,460 20,566,683 5,563,871 12,744,284 6,259,988 2,051,950 3,989,580 8,589,450
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 5,906,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 25,500,000 25,500,000 2,910,000 10,000,000 2,910,000 2,300,000 2,300,000 2,300,000 2,200,000 3,600,000 12,785,000 12,785,000 13,956,000 13,956,000 13,956,000 13,956,000 2,000,000 3,000,000 2,000,000 3,600,000 5,683,000 2,000,000 5,683,000 2,400,000 2,400,000 2,550,000 12,618,000 5,500,000 12,618,000 5,500,000 12,618,000 5,900,000 2,000,000 2,000,000 2,000,000 3,994,000 5,683,000 2,400,000 2,500,000 12,618,000 5,900,000 2,000,000 4,971,000 8,500,000 2,000,000 2,000,000 2,000,000 2,000,000	WhiteHorse Ltd., Series 2014-1A-ÂR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%) Obligations (Cost \$1,022,528,260)	1.59% ^ 2.19% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% 2.80% 1.90% ^ 2.38% 3.50% 3.63% ^ 3.50% 3.88% 5.90% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 4.13% 5.95% ^ 6.88% † 3.80% 4.13% 5.95% ^ 6.38% ^ 4.80% 3.88% 5.90% 2.50% 5.38% ^ 4.80% 3.65% ^ 3.65% ^ 3.65% 5.00% 2.65% 5.00% 2.50% 5.35% 2.50% 5.35% 2.50% 5.35% 2.50% 5.35% 2.50% 5.35% 2.50% 5.35% 2.50% 5.35% 2.50% 5.95	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137 9,583,411 5,967,804 2,405,460 20,566,683 5,563,871 12,744,284 6,259,988 2,051,950 3,989,580 8,589,450 2,157,396
1,289,093 694,343 12,891,526 Total Collateralized Loan Foreign Corporate Bonds 11,500,000 3,200,000 1,370,000 884,000 3,500,000 4,500,000 11,600,000 5,570,000 600,000 25,500,000 25,500,000 2,910,000 10,000,000 2,550,000 2,300,000 2,300,000 2,200,000 12,785,000 12,785,000 12,785,000 12,785,000 12,785,000 13,994,000 22,450,000 13,995,000 2,000,000 2,400,000 3,094,000 5,683,000 2,400,000 5,583,000 2,400,000 2,5500,000 3,094,000 5,583,000 2,400,000 2,5500,000 2,5500,000 2,400,000 2,5500,000 2,5500,000 2,5500,000 2,5500,000 2,5500,000 2,5500,000 2,5500,000 2,5500,000 2,500,000 2,500,000 2,000,000 2,000,000 2,000,000 2,000,000	WhiteHorse Ltd., Series 2014-1A-ÅR (3 Month LIBOR USD + 0.90%) Zais Ltd., Series 2014-2A-AIAR (3 Month LIBOR USD + 1.20%) Zais Ltd., Series 2016-2A-AI (3 Month LIBOR USD + 1.20%) Obligations (Cost \$1,022,528,260) 1-14.8% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Dominicana AES Gener S.A. AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AES Gener S.A. (5 Year Swap Rate USD + 4.64%) AISD AISD AISD AISD AISD AISD AISD AISD	1.59% ^ 2.19% ^ 2.19% ^ 2.19% ^ 2.75% ^ 3.95% 3.38% 4.63% 7.95% 5.00% 7.13% ^ 7.13% ^ 7.13% 3.50% 3.63% ^ 3.50% 3.88% 3.09% 2.85% ^ 7.75% ^ 6.13% 7.00% 3.88% 8.50% † 3.38% 4.13% 5.95% ^ 2.50% 5.38% ^ 3.65% ^ 3.65% ^ 3.65% ^ 3.65% 5.00% 6.50% 5.35% 2.63%	05/01/2026 07/25/2026 10/15/2028 	1,272,908 693,961 12,826,697 1,006,851,478 11,633,042 3,172,598 5,931,873 1,390,550 860,288 3,619,929 4,654,194 12,197,758 5,724,899 621,468 795,685 5,766,953 25,658,187 3,033,105 10,665,973 2,685,444 18,139,022 1,975,620 2,334,500 2,343,000 3,631,536 8,817,401 12,935,799 611,013 18,192,070 21,968,896 1,456,903 2,057,120 3,119,417 548,137 9,583,411 5,967,804 2,405,460 20,566,683 5,563,871 12,744,284 6,259,988 2,051,950 3,989,580 8,589,450

4,250,000	Brasil Bolsa Balcao S.A.	5.50%	07/16/2020	4,252,167
10,200,000	C&W Senior Financing DAC	7.50%	10/15/2026	10,459,131
11,300,000	Cemex S.A.B. de C.V.	6.13%	05/05/2025	11,004,561
3,750,000	Cemex S.A.B. de C.V.	7.75%	04/16/2026	3,837,225
22,404,000	CNAC HK Finbridge Company Ltd.,	3.50%	07/19/2022	22,991,529
15,550,000	CNOOC Finance Ltd.	3.88%	05/02/2022	16,274,163
1,500,000 7,491,000	CNOOC Finance Ltd. CNPC General Capital Ltd.	3.00% 3.95%	05/09/2023 04/19/2022	1,567,050
2,198,000	CNPC General Capital Ltd.	3.40%	04/16/2023	7,842,815 2,323,589
5,729,000	CNPC Overseas Capital Ltd.	4.50%	04/10/2023	5,880,818
1,973,000	Colombia Telecomunicaciones S.A.	5.38%	09/27/2022	1,976,847
5,205,000	Commonwealth Bank of Australia	2.75% ^	03/10/2022	5,401,331
1,312,000	Corp Nacional del Cobre de Chile	3.88%	11/03/2021	1,348,726
500,000	Corporacion Nacional del Cobre de Chile	3.00%	07/17/2022	513,200
2,200,000	Credicorp Ltd.	2.75% ^	06/17/2025	2,193,730
6,125,000	Credit Suisse Group AG (3 Month LIBOR USD + 1.24%)	1.56% ^	06/12/2024	6,158,342
4,188,000	DBS Group Holdings Ltd.	2.85%	04/16/2022	4,344,140
212,000	DBS Group Holdings Ltd.	2.85% ^	04/16/2022	219,904
1,500,000	DBS Group Holdings Ltd. (3 Month LIBOR USD + 0.62%)	1.61%	07/25/2022	1,500,197
2,000,000	DBS Group Holdings Ltd. (5 Year Mid Swap Rate USD + 1.59%)	4.52%	12/11/2028	2,164,900
19,027,000	DBS Group Holdings Ltd. (5 Year Swap Rate USD + 2.39%)	3.60% †	09/07/2021	19,150,010
6,320,000	Delek & Avner Tamar Bond Ltd.	4.44% ^	12/30/2020	6,317,527
180,200	Digicel Group Ltd. (PIK 7.00%)	7.00% ^†	07/16/2020	15,317
1,088,000	Digicel Group Ltd. (PIK 8.00%)	8.00% ^	04/01/2025	299,200
3,364,750	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	3,521,413
5,074,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	4,203,691
13,344,105	ENA Norte Trust	4.95%	04/25/2023	13,193,984
510,000	Equate Petrochemical B.V.	4.25%	11/03/2026	540,009
3,200,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.28%	11/20/2023	3,152,752
10,000,000	Export-Import Bank of India	3.13%	07/20/2021	10,090,415
4,200,000 864,000	Geopark Ltd. Glave Smith Kline Conital DLC	6.50% 3.13%	09/21/2024	3,876,789
10,670,000	GlaxoSmithKline Capital PLC	2.88%	05/14/2021	885,222 11,154,384
8,100,000	GlaxoSmithKline Capital PLC Global Bank Corporation	4.50%	06/01/2022 10/20/2021	8,284,275
1,900,000	Global Bank Corporation	4.50% ^	10/20/2021	1,943,225
2,200,000	Grupo Aval Ltd.	4.75%	09/26/2022	2,222,759
6,605,000	Grupo Bimbo S.A.B. de C.V.	4.50%	01/25/2022	6,927,044
500,000	Grupo Bimbo S.A.B. de C.V. (5 Year CMT Rate + 3.28%)	5.95% †	04/17/2023	517,250
10,236,000	GrupoSura Finance S.A.	5.70%	05/18/2021	10,592,980
16,005,000	HPHT Finance Ltd.	2.88%	11/05/2024	16,531,472
6,085,000	HSBC Holdings PLC (3 Month LIBOR USD + 1.00%)	1.39%	05/18/2024	6,039,688
5,235,000	Indian Oil Corporation Ltd.	5.63%	08/02/2021	5,400,463
6,000,000	Indian Oil Corporation Ltd.	5.75%	08/01/2023	6,489,666
3,025,371	Interoceanica Finance Ltd.	0.00%	11/30/2025	2,787,123
7,650,000	Inversiones CMPC S.A.	4.50%	04/25/2022	8,048,088
1,600,000	Israel Electric Corporation Ltd.	6.88%	06/21/2023	1,835,361
7,525,000	Itau Unibanco Holding S.A.	5.75%	01/22/2021	7,662,595
8,868,000	JD.com, Inc.	3.13%	04/29/2021	8,980,782
8,500,000	Korea East-West Power Company Ltd.	1.75% ^	05/06/2025	8,771,103
1,900,000	Korea Electric Power Corporation	1.13% ^	06/15/2025	1,905,849
10,000,000	Latam Finance Ltd.	$6.88\%~\Omega$	04/11/2024	2,875,000
11,600,000	LG Chem Ltd.	3.25%	10/15/2024	12,345,322
6,250,000	Macquarie Bank Ltd.	2.10% ^	10/17/2022	6,424,587
2,000,000	Malayan Banking BHD (3 Month LIBOR USD + 0.80%)	1.19%	08/16/2024	1,946,141
11,428,000	Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	3.91%	10/29/2026	11,601,420
13,490,000	MEGlobal Canada ULC	5.00% ^	05/18/2025	14,575,001
12,670,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.86%)	1.85%	07/26/2023	12,634,999
12,725,000	Mizuho Financial Group, Inc. (3 Month LIBOR USD + 0.79%)	1.12%	03/05/2023	12,680,310
7,400,000	Multibank, Inc.	4.38%	11/09/2022	7,466,785
5,484,000	Nacional Financiera S.N.C.	3.38%	11/05/2020	5,504,071
995,000	Nutrien Ltd.	1.90% 4.00%	05/13/2023	1,027,511
9,000,000 16,195,000	Oleoducto Central S.A. ONGC Videsh Ltd.	2.88%	05/07/2021 01/27/2022	9,122,625 16,237,674
6,625,000	ONGC Videsh Ltd.	3.75%	05/07/2023	6,824,667
5,918,000	Oversea-Chinese Banking Corporation	4.25%	06/19/2024	6,411,776
3,868,138	Panama Metro Line SP	0.00% ^	12/05/2022	3,739,000
16,132,673	Panama Metro Line SP	0.00%	12/05/2022	15,594,084
3,334,000	Perusahaan Listrik Negara PT	5.50%	11/22/2021	3,492,782
2,876,000	Petrobras Global Finance B.V.	5.38%	01/27/2021	2,932,873
2,000,000	Petronas Capital Ltd.	3.13%	03/18/2022	2,064,260
8,000,000	POSCO	2.38%	11/12/2022	8,162,080
6,550,000	POSCO	2.38%	01/17/2023	6,666,209
2,300,000	POSCO	2.75%	07/15/2024	2,390,819
1,100,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	1,176,977
2,900,000	Qatar Government International Bond	4.50%	01/20/2022	3,058,120
1,900,000	Reliance Holdings, Inc.	4.50%	10/19/2020	1,915,244
19,310,000	Reliance Holdings, Inc.	5.40%	02/14/2022	20,365,071
590,000	Reliance Holdings, Inc.	4.13%	01/28/2025	640,377
6,380,000	Royal Bank of Scotland Group PLC (3 Month LIBOR USD + 1.55%)	1.85%	06/25/2024	6,385,561
7,990,000	Santander UK PLC	2.50%	01/05/2021	8,073,695
4,455,000	Santander UK PLC	2.10%	01/13/2023	4,600,934
8,000,000	Saudi Arabian Oil Company	2.75%	04/16/2022	8,171,452
13,000,000	Saudi Government International Bond	2.38%	10/26/2021	13,212,394
3,960,000	Scotiabank Peru S.A. (3 Month LIBOR USD + 3.86%)	4.50%	12/13/2027	4,067,158
2,640,000	SingTel Group Treasury Pte Ltd.	3.25%	06/30/2025	2,891,737
6,751,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	7,182,851
11,800,000 500,000	Sinochem Overseas Capital Ltd.	4.50% 2.25%	11/12/2020	11,942,124
	Sinopec Group Overseas Development Ltd.		09/13/2020	500,980
2,000,000 2,090,000	Sinopec Group Overseas Development Ltd.	2.75% 2.00%	05/03/2021	2,024,930
	Sinopec Group Overseas Development Ltd.	2.00% 2.00% ^	09/29/2021	2,109,330
3,000,000 12,000,000	Sinopec Group Overseas Development Ltd. Sinopec Group Overseas Development Ltd.	2.00% ^	09/29/2021 05/13/2025	3,027,746 12,331,605
2,786,000	Southern Copper Corporation	3.50%	11/08/2022	2,925,287
13,250,000	Sumitomo Mitsui Financial Group, Inc.	2.06%	07/14/2021	13,478,534
5,252,000	Takeda Pharmaceutical Ltd.	4.00%	11/26/2021	5,484,370
2,232,000				2, 101,370

6,511,000	Tecnoglass, Inc.	8.20%	01/31/2022	6,351,578
13,000,000	Telefonica Chile S.A.	3.88%	10/12/2022	13,403,845
14,300,000	Tencent Holdings Ltd.	1.81% ^	01/26/2026	14,498,143
6,205,000	Toronto-Dominion Bank	3.25%	06/11/2021	6,375,752
1,395,000	Toronto-Dominion Bank (Secured Overnight Financing Rate + 4.80%)	0.54%	01/27/2023	1,386,553
6,580,000	UBS AG	2.45% ^	12/01/2020	6,622,771
9,720,000	Unifin Financiera S.A.B. de C.V.	7.25%	09/27/2023	7,931,520
4,050,000	Unifin Financiera S.A.B. de C.V.	7.00%	01/15/2025	3,050,156
4,300,000	Union Bank of the Philippines	3.37%	11/29/2022	4,456,938
775,000	United Overseas Bank Ltd. (3 Month LIBOR USD + 0.48%)	1.52% ^	04/23/2021	773,735
850,000	United Overseas Bank Ltd. (3 Month LIBOR USD + 0.48%)	1.52%	04/23/2021	848,612
6,015,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	3.75%	04/15/2029	6,363,269
6,137,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.65%)	2.88%	03/08/2027	6,230,497
7,550,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 2.24%)	3.50%	09/16/2026	7,705,870
10,000,000	UPL Corporation	3.25%	10/13/2021	9,998,250
2,915,000	Vedanta Resources Ltd.	7.13%	05/31/2023	2,092,970
1,000,000	Vedanta Resources Ltd.	6.13%	08/09/2024	694,622
11,000,000	VTR Finance B.V.	6.88%	01/15/2024	11,252,120
Total Foreign Corporate F	Bonds (Cost \$992.042.125)			992,936,934
	(_	,
Foreign Government Bone	ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.6%			
5,800,000	Abu Dhabi Government International Bond	2.50% ^	04/16/2025	6,123,698
1,000,000	Brazilian Government International Bond	2.88%	06/06/2025	988,750
3,500,000	Chile Government International Bond	3.88%	08/05/2020	3,506,020
16,350,000	Colombia Government International Bond	4.38%	07/12/2021	16,774,037
800,000	Colombia Government International Bond	2.63%	03/15/2023	810,916
12,016,667	Dominican Republic International Bond	7.50%	05/06/2021	12,422,349
6,500,000	Indonesia Government International Bond	4.88%	05/05/2021	6,711,249
10,400,000	Mexico Government International Bond	3.90%	04/27/2025	11,164,400
9,725,000	Perusahaan Penerbit	3.40%	03/29/2022	10,032,748
2,600,000	Perusahaan Penerbit	3.30%	11/21/2022	2,693,275
1,200,000	Perusahaan Penerbit	3.75%	03/01/2023	1,257,606
7,600,000	Peruvian Government International Bond	2.39%	01/23/2026	7,907,800
8,900,000	Qatar Government International Bond	2.38%	06/02/2021	9,025,713
13,000,000	Saudi Government International Bond	2.88%	03/04/2023	13,585,208
3,711,000	Wakala Global Sukuk BHD	4.65%	07/06/2021	3,849,148
		4.0370	07/00/2021	3,077,170
	t Bonds, Foreign Agencies and Foreign Government Sponsored Corporations			106 952 017
(Cost \$104,432,505)			_	106,852,917
Non Aganay Commoraial	Mortgage Backed Obligations - 16.1%			
1,900,000	Americold LLC, Series 2010-ARTA-D	7.44% ^	01/14/2029	1,903,734
10,812,000	Arbor Realty Ltd., Series 2018-FL1-A (1 Month LIBOR USD + 1.15%)	1.33% ^	06/15/2028	10,647,744
		1.3370	00/13/2028	10,047,744
6,452,658	Ashford Hospitality Trust, Series 2018-ASHF-A (1 Month LIBOR USD + 0.90%, 0.90%	1.000/ 4	04/15/2025	6.012.764
12 010 000	Floor)	1.08% ^	04/15/2035	6,012,764
12,019,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05%	2 220/ 4	10/15/0006	0.026.062
7.550.000	Floor)	3.23% ^	12/15/2036	9,026,863
7,570,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-A (1 Month LIBOR USD + 0.95%, 0.95%			
	Floor)	1.13% ^	06/15/2035	7,128,609
225,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40%			
	Floor)	3.58% ^	06/15/2035	172,118
3,617,947	Bancorp Commercial Mortgage Trust, Series 2018-CRE4-A (1 Month LIBOR USD +			
	0.90%, 0.95% Floor)	1.08% ^	09/15/2035	3,489,305
88,307,305	BANK, Series 2017-BNK5-XA	1.22% #I/O	06/15/2060	4,364,138
101,792,889	BANK, Series 2017-BNK6-XA	0.97% #I/O	07/15/2060	4,060,752
195,627,727	BANK, Series 2020-BN26-XA	1.36% #I/O	03/15/2063	18,209,459
94,137,772	Barclays Commercial Mortgage Securities LLC, Series 2017-C1-XA	1.66% #I/O	02/15/2050	6,093,510
2,261,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR			
	USD + 1.20%, 1.20% Floor)	1.38% ^	08/15/2036	2,100,987
2,577,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR			
	USD + 1.70%, 1.70% Floor)	1.88% ^	08/15/2036	2,320,356
5,175,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR			
	USD + 3.50%, 3.50% Floor)	3.68% ^	08/15/2036	4,041,209
13,011,000	BBCMS Mortgage Trust, Series 2017-DELC-B (1 Month LIBOR USD + 1.03%, 1.03%			
	Floor)	1.21% ^	08/15/2036	12,214,873
13,430,131	BBCMS Mortgage Trust, Series 2018-BXH-A (1 Month LIBOR USD + 1.00%, 1.00%			
,,	Floor)	1.18% ^	10/15/2037	12,309,654
168,500	BBCMS Mortgage Trust, Series 2018-CBM-D (1 Month LIBOR USD + 2.39%, 2.39%			,,
	Floor)	2.58% ^	07/15/2037	147,215
17,989,000	BBCMS Mortgage Trust, Series 2018-TALL-A (1 Month LIBOR USD + 0.72%, 0.72%			., -
	Floor)	0.91% ^	03/15/2037	17,165,053
10,696,000	BBCMS Mortgage Trust, Series 2018-TALL-B (1 Month LIBOR USD + 0.97%) Series			.,,
,,,	2018-TALL-B (1 Month LIBOR USD + 0.97%, 0.97% Floor)	1.16% ^	03/15/2037	10,152,010
240,461,975	BBCMS Mortgage Trust, Series 2020-C6-XA	1.06% #I/O	02/15/2053	18,178,444
59,000,000	BBCMS Mortgage Trust, Series 2020-C6-XB	0.68% #I/O	02/15/2053	3,362,351
3,316,000	BDS Ltd., Series 2019-FL4-A (1 Month LIBOR USD + 1.10%, 1.10% Floor)	1.29% ^	08/15/2036	3,232,540
3,675,000	Bear Stearns Commercial Mortgage Securities Trust, Series 2006-PW13-D	5.75% #^	09/11/2041	3,305,062
605,652	Bear Stearns Commercial Mortgage Securities, Inc., Series 2005-PW10-AJ	5.78% #	12/11/2040	604,955
128,287,514	Benchmark Mortgage Trust, Series 2018-B1-XA	0.66% #I/O	01/15/2051	3,859,684
175,620,241	Benchmark Mortgage Trust, Series 2020-B16-XA	1.05% #I/O	02/15/2053	12,825,388
35,720,000	Benchmark Mortgage Trust, Series 2020-IG1-XB	0.13% #I/O	09/15/2043	487,399
20,049,000	BFLD, Series 2019-DPLO-E (1 Month LIBOR USD + 2.24%, 2.24% Floor)	2.42% ^	10/15/2034	17,688,573
7,792,000	BHMS Trust, Series 2018-ATLS-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.43% ^	07/15/2035	7,417,188
2,050,000	BHMS Trust, Series 2018-ATLS-C (1 Month LIBOR USD + 1.25%, 1.25% Floor)	2.08% ^	07/15/2035	1,868,029
8,797,000	BHP Trust, Series 2019-BXHP-A (1 Month LIBOR USD + 0.98%, 0.98% Floor)	1.16% ^	08/15/2036	8,407,529
5,797,000	BHP Trust, Series 2019-BXHP-C (1 Month LIBOR USD + 1.52%, 1.52% Floor)	1.71% ^	08/15/2036	5,331,482
18,407,000	Bsprt Issuer Ltd., Series 2019-FL5-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.33% ^	05/15/2029	18,094,210
615,000	BX Commercial Mortgage Trust, Series 2018-BIOA-C (1 Month LIBOR USD + 1.12%,	1.55/0	03/13/2027	10,074,410
015,000	1.10% Floor)	1.31% ^	03/15/2037	595,627
3,590,000	BX Commercial Mortgage Trust, Series 2018-BIOA-D (1 Month LIBOR USD + 1.32%,	1.31/0	03/13/2037	373,027
3,390,000	1.35% Floor)	1.51% ^	03/15/2037	3,439,965
1,950,883	BX Commercial Mortgage Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%,	1.31/0	03/13/2037	J, 1 J7,703
1,930,083	DA COMMINICIAI MOREAGE TRASE SCHOOL ZOTO-DACE-C ET MORRI LIDOR COD T 1.70%.			
		2 16% ^	09/15/2027	1 517 197
8 804 602	1.98% Floor)	2.16% ^	09/15/2037	1,517,182
8,804,602	1.98% Floor) BX Commercial Mortgage Trust, Series 2018-IND-A (1 Month LIBOR USD + 0.75%,			
	1.98% Floor) BX Commercial Mortgage Trust, Series 2018-IND-A (1 Month LIBOR USD + 0.75%, 0.75% Floor)	0.93% ^	11/15/2035	8,734,232
8,804,602 4,214,133	1.98% Floor) BX Commercial Mortgage Trust, Series 2018-IND-A (1 Month LIBOR USD + 0.75%,			

6,117,000	BX Trust, Series 2017-FL1-C (1 Month LIBOR USD + 1.95%, 1.95% Floor)	2.14% ^	06/15/2035	5,994,660
4,048,953	BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.23% ^	07/15/2034	3,866,418
9,922,900	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.33% ^	07/15/2034	9,277,010
14,601,676	BX Trust, Series 2018-EXCL-A (1 Month LIBOR USD + 1.09%, 1.09% Floor)	1.27% ^	09/15/2037	13,082,506
3,532,459	BX Trust, Series 2018-EXCL-B (1 Month LIBOR USD + 1.33%, 1.33% Floor)	1.51% ^	09/15/2037	3,097,201
6,441,000 1,001,000	BX Trust, Series 2018-GW-A (1 Month LIBOR USD + 0.80%, 0.80% Floor) BY Trust, Series 2018-GW-D (1 Month LIBOR USD + 1.77%, 1.77%, Floor)	0.98% ^ 1.95% ^	05/15/2035 05/15/2035	6,130,911 908,006
10.620.000	BX Trust, Series 2018-GW-D (1 Month LIBOR USD + 1.77%, 1.77% Floor) BX Trust, Series 2019-MMP-B (1 Month LIBOR USD + 1.30%, 1.30% Floor)	1.48% ^	08/15/2036	10,206,731
1,905,000	BX Trust, Series 2019-MMP-C (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.63% ^	08/15/2036	1,808,010
660,000	BX Trust, Series 2019-MMP-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.08% ^	08/15/2036	616,914
8,181,000	BXMT Ltd., Series 2020-FL2-C (1 Month LIBOR USD + 1.65%, 1.65% Floor)	1.84% ^	02/16/2037	7,636,964
16,284,000	CAMB Commercial Mortgage Trust, Series 2019-LIFE-A (1 Month LIBOR USD + 1.07%,		V=1 - V1 = V2 /	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
-, - ,	1.07% Floor)	1.25% ^	12/15/2037	16,131,593
712,000	CCRESG Commercial Mortgage Trust, Series 2016-HEAT-A	3.36% ^	04/10/2029	705,772
25,947,468	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.46% #I/O	05/10/2050	1,514,741
6,444,000	CF Trust, Series 2019-MF1-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	2.05% ^	08/21/2032	6,282,970
112,924,361	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.78% #I/O	06/15/2050	7,719,543
42,452,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-XB	1.11% #I/O	06/15/2050	2,203,276
55,675,000	CFK Trust, Series 2020-MF2-X	1.24% #^I/O	03/15/2039	2,625,856
1,364,901	CG-CCRE Commercial Mortgage Trust, Series 2014-FL2-A (1 Month LIBOR USD +	2.040/.4	11/15/2021	1 204 502
2 201 640	1.85%, 1.85% Floor) CCDRR Commercial Montages Terrot, Sories 2017 PIOC A (1 Month I IPOR USD +	2.04% ^	11/15/2031	1,284,583
2,201,640	CGDBB Commercial Mortgage Trust, Series 2017-BIOC-A (1 Month LIBOR USD + 0.79%, 0.75% Floor)	0.97% ^	07/15/2032	2,188,024
3,804,908	CGDBB Commercial Mortgage Trust, Series 2017-BIOC-B (1 Month LIBOR USD +	0.9770	07/13/2032	2,100,024
3,804,908	0.97%, 0.95% Floor)	1.15% ^	07/15/2032	3,758,728
183,000	CHT Mortgage Trust, Series 2017-CSMO-A (1 Month LIBOR USD + 0.93%, 0.93% Floor)	1.11% ^	11/15/2036	175,715
7,731,000	CHT Mortgage Trust, Series 2017-CSMO-E (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.18% ^	11/15/2036	7,134,012
3,653,000	CHT Mortgage Trust, Series 2017-CSMO-F (1 Month LIBOR USD + 3.74%, 3.74% Floor)	3.93% ^	11/15/2036	3,310,577
33,215,155	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.42% #I/O	02/10/2049	1,635,830
59,412,024	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.86% #I/O	04/15/2049	4,108,597
9,000,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-A (1 Month LIBOR USD +			1,200,007
,,,	0.83%, 0.80% Floor)	1.01% ^	12/15/2036	8,271,352
179,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-D (1 Month LIBOR USD +			
	1.80%, 1.80% Floor)	1.98% ^	12/15/2036	150,413
242,000	Citigroup Commercial Mortgage Trust, Series 2019-PRM-D	4.35% ^	05/10/2036	245,963
20,344,000	CLNC Ltd., Series 2019-FL1-A (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.44% ^	08/20/2035	19,862,112
7,569,792	Commercial Mortgage Pass-Through Certificates, Series 2012-CR2-XA	1.79% #I/O	08/15/2045	199,170
106,306,462	Commercial Mortgage Pass-Through Certificates, Series 2013-CR12-XA	1.29% #I/O	10/10/2046	3,306,290
20,427,739	Commercial Mortgage Pass-Through Certificates, Series 2013-LC6-XA	1.49% #I/O	01/10/2046	525,708
2,950,000	Commercial Mortgage Pass-Through Certificates, Series 2014-FL5-C (1 Month LIBOR			
	USD + 2.15%, 2.15% Floor)	1.57% ^	10/15/2031	2,532,987
6,657,000	Commercial Mortgage Pass-Through Certificates, Series 2014-FL5-D (1 Month LIBOR			
156150 610	USD + 4.00%, 4.00% Floor)	1.57% ^	10/15/2031	5,442,302
156,172,618	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-XA	0.99% #I/O	08/10/2048	5,355,534
21,308,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-A (1 Month LIBOR	1 100/ ^	00/15/2022	20 409 016
10,603,000	USD + 1.00%, 1.00% Floor) Credit Suisse Commercial Mortgage Securities Corporation, Series 2019-SKLZ-A (1 Month	1.18% ^	09/15/2033	20,408,016
10,003,000	LIBOR USD + 1.25%, 1.25% Floor)	1.43% ^	01/15/2034	10,058,594
5,464,000	Credit Suisse Mortgage Trust, Series 2017-LSTK-C	3.23% ^	04/05/2033	5,305,499
6,501,000	Credit Suisse Mortgage Trust, Series 2017-LSTK-C	3.44% #^	04/05/2033	6,183,540
125,789,914	CSAIL Commercial Mortgage Trust, Series 2017-C8-XA	1.38% #I/O	06/15/2050	6,280,980
19,879,500	CSAIL Commercial Mortgage Trust, Series 2017-CS-XA CSAIL Commercial Mortgage Trust, Series 2017-CX9-XA	1.02% #I/O	09/15/2050	573,144
10,862,000	CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.08% ^	07/15/2030	8,975,363
811,000	CSMC Trust, Series 2017-CHOT-D (1 Month EHBOR CSD + 1.90%, 1.90% F1001)	3.44% #^	04/05/2033	746,804
583,000	CSMC Trust, Series 2017-MOON-D	3.30% #^	07/10/2034	561,620
12,303,779	CSWF Trust, Series 2018-TOP-A (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.18% ^	08/15/2035	11,888,748
12,925,000	DBCG Mortgage Trust, Series 2017-BBG-B (1 Month LIBOR USD + 0.85%, 0.95% Floor)	1.03% ^	06/15/2034	12,484,896
11,744,670	DBGS Mortgage Trust, Series 2018-BIOD-A (1 Month LIBOR USD + 0.80%, 0.80% Floor)	0.99% ^	05/15/2035	11,518,362
15,733,915	Exantas Capital Corporation Ltd., Series 2019-RSO7-A (1 Month LIBOR USD + 1.00%,	0.5570	03/13/2033	11,510,502
15,755,515	1.00% Floor)	1.19% ^	04/15/2036	15,246,164
10,000,000	Exantas Capital Corporation, Series 2020-RSO8-A (1 Month LIBOR USD + 1.15%, 1.15%			-, -, -
	Floor)	1.34% ^	03/15/2035	9,843,950
15,000,000	Exantas Capital Corporation, Series 2020-RSO8-AS (1 Month LIBOR USD + 1.45%, 1.45%			
	Floor)	1.64% ^	03/15/2035	14,129,985
29,135,000	FS Rialto, Series 2019-FL1-A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.40% ^	12/16/2036	27,751,146
3,270,249	GPMT Ltd., Series 2018-FL1-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.09% ^	11/21/2035	3,246,808
12,432,000	GPMT Ltd., Series 2018-FL1-D (1 Month LIBOR USD + 2.95%, 2.95% Floor)	3.14% ^	11/21/2035	10,130,911
17,691,000	GPMT Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.30%, 1.30% Floor)	1.48% ^	02/22/2036	17,399,099
20,623,000	Great Wolf Trust, Series 2019-WOLF-E (1 Month LIBOR USD + 2.73%, 2.73% Floor)	2.92% ^	12/15/2036	18,707,132
1,512,000	GS Mortgage Securities Corporation Trust, Series 2017-500K-D (1 Month LIBOR USD +	1.550/ 6	07/15/2022	1.400.600
6,000,000	1.30%, 1.55% Floor) CS Mortrogge Societies Comparation, Society 2018, TWD, A. (1 Month LIDOR LISD + 0.00%)	1.55% ^	07/15/2032	1,480,690
6,000,000	GS Mortgage Securities Corporation, Series 2018-TWR-A (1 Month LIBOR USD + 0.90%, 0.85% Floor)	1.08% ^	07/15/2021	5 704 022
6,000,000	GS Mortgage Securities Corporation, Series 2018-TWR-D (1 Month LIBOR USD + 1.60%,	1.00/0	07/15/2031	5,796,032
0,000,000	1.50% Floor)	1.78% ^	07/15/2031	5,570,723
110,387,418	GS Mortgage Securities Trust, Series 2017-GS6-XA	1.18% #I/O	05/10/2050	6,229,361
132,740,446	GS Mortgage Securities Trust, Series 2017-GS7-XA	1.27% #I/O	08/10/2050	7,761,347
153,476,444	GS Mortgage Securities Trust, Series 2017-GS8-XA	1.12% #I/O	11/10/2050	7,871,208
4,330,000	Hilton Orlando Trust, Series 2018-ORL-B (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.23% ^	12/15/2034	4,108,759
7,250,000	Hunt Ltd., Series 2017-FL1-B (1 Month LIBOR USD + 1.65%)	1.83% ^	08/15/2034	6,912,614
20,301,000	Hunt Ltd., Series 2018-FL2-A (1 Month LIBOR USD + 1.08%, 1.08% Floor)	1.26% ^	08/15/2028	19,960,390
3,605,955	IMT Trust, Series 2017-APTS-DFL (1 Month LIBOR USD + 1.55%, 1.55% Floor)	1.73% ^	06/15/2034	3,209,460
417,144	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-FL10-D (1			, ,
	Month LIBOR USD + 1.90%, 1.90% Floor)	2.08% ^	06/15/2032	398,202
10,646,169	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-A (1			
	Month LIBOR USD + 1.00%, 1.00% Floor)	1.18% ^	06/15/2032	10,051,777
376,595	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2006-LDP9-AMS	5.34%	05/15/2047	292,828
4,546,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C4-E	5.66% #^	07/15/2046	4,304,071
14,745,024	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-C20-XA	1.09% #I/O	07/15/2047	299,486
65,353,199	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.82% #I/O	12/15/2049	1,850,136
12,491,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFL (1 Month	2.770/ ^	07/05/2022	11 470 (10
50 170 200	LIBOR USD + 2.60%, 2.60% Floor) IP Morgan Chara Commercial Mortgage Securities Trust, Series 2020, ACE VA	2.77% ^	07/05/2033	11,479,610
59,178,200 117,285,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-ACE-XA JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-MKST-XCP	0.47% #^I/O 2.63% #^I/O	01/10/2037 12/15/2036	760,440 4,137,815
12,920,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-BFL (1 Month	2.03/0# I/O	12/13/2030	4,157,013
12,720,000	LIBOR USD + 1.10%, 1.10% Floor)	1.30% ^	01/16/2037	12,348,678
			01.10/2001	12,5 10,070

79,951,341 26,137,703 15,902,000				
	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.47% #I/O	11/15/2048	2,448,110
15 002 000	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5-XA	1.66% #I/O	06/13/2052	2,592,254
	JPMCC Commercial Mortgage Securities Trust, Series 2019-MFP-A (1 Month LIBOR USD			
15,702,000	+ 0.96%, 0.96% Floor)	1.14% ^	07/15/2036	15,451,226
11 291 000		1.17/0	07/13/2030	13,431,220
11,281,000	KKR Industrial Portfolio Trust, Series 2020-AIP-F (1 Month LIBOR USD + 3.43%, 3.43%	2 (10/ 1	02/15/2025	10.005.055
	Floor)	3.61% ^	03/15/2037	10,885,277
500,000	LCCM Mortgage Trust, Series 2014-909-D	4.03% #^	05/15/2031	486,383
10,410,000	LoanCore Issuer Ltd., Series 2018-CRE1-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	1.31% ^	05/15/2028	10,305,900
18,273,000	LoanCore Issuer Ltd., Series 2019-CRE2-AS (1 Month LIBOR USD + 1.50%, 1.50% Floor)	1.68% ^	05/15/2036	16,744,244
12,297,000	LoanCore Issuer Ltd., Series 2019-CRE3-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.23% ^	04/15/2034	11,714,417
64,646,240	LSTAR Commercial Mortgage Trust, Series 2017-5-X	1.15% #^I/O	03/10/2050	2,275,147
11,968,000	Marathon CRE, Series 2018-FL1-A (1 Month LIBOR USD + 1.15%, 1.15% Floor)	1.33% ^	06/15/2028	11,761,552
16,723,000	MF1 2019-FL2 Ltd., Series 2019-FL2-A (1 Month LIBOR USD + 1.13%, 1.13% Floor)	1.31% ^	12/25/2034	16,471,419
2,503,280	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-C5-XA	1.58% #^I/O	08/15/2045	55,615
14,766,628	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-LNCX	0.60% ^I/O	12/15/2046	342,962
3,384,000	Morgan Stanley Capital Barclays Bank Trust, Series 2016-MART-B	2.48% ^	09/13/2031	3,344,166
1,424,930		0.72% #^I/O		280
	Morgan Stanley Capital Trust, Series 2006-HQ10-X1		11/12/2041	
1,372,942	Morgan Stanley Capital Trust, Series 2006-IQ11-B	6.05% #	10/15/2042	1,294,060
3,216,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20%			
	Floor)	2.38% ^	11/15/2034	2,439,002
4,824,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15%			
	Floor)	3.33% ^	11/15/2034	3,633,118
3,655,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35%			2,022,23
3,033,000	Floor)	4.53% ^	11/15/2034	2,390,542
(0.275.4(0				
68,275,469	Morgan Stanley Capital Trust, Series 2017-H1-XA	1.59% #I/O	06/15/2050	4,377,844
12,901,000	Morgan Stanley Capital Trust, Series 2018-SUN-A (1 Month LIBOR USD + 0.90%, 0.90%			
	Floor)	1.08% ^	07/15/2035	12,368,307
7,895,000	Morgan Stanley Capital Trust, Series 2019-PLND-D (1 Month LIBOR USD + 1.75%,			
,,	1.75% Floor)	1.93% ^	05/15/2036	6,975,814
10,191,088	Motel 6 Trust, Series 2017-MTL6-D (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.33% ^	08/15/2034	9,629,020
16,416,000	MSCG Trust, Series 2018-SELF-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.08% ^	10/15/2037	16,227,769
5,185,000	Natixis Commercial Mortgage Securities Trust 2018-850T, Series 2018-850T-C (1 Month			
	LIBOR USD + 1.15%, 1.15% Floor)	1.34% ^	07/15/2033	4,980,539
12,008,226	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-A (1 Month LIBOR USD			
,,	+ 0.95%, 0.95% Floor)	1.13% ^	06/15/2035	11,428,079
19,570,000	NLY Commercial Mortgage Trust, Series 2019-FL2-AS (1 Month LIBOR USD + 1.60%,	2.20/0	00.10.2000	11,120,077
17,570,000		1 700/ ^	02/15/2026	18,674,144
12 700 016	1.60% Floor)	1.78% ^	02/15/2036	
12,799,816	PFP Ltd., Series 2019-5-A (1 Month LIBOR USD + 0.97%, 0.97% Floor)	1.17% ^	04/14/2036	12,396,622
5,621,000	PFP Ltd., Series 2019-6-A (1 Month LIBOR USD + 1.05%, 1.05% Floor)	1.25% ^	04/14/2037	5,443,236
5,437,000	Rosslyn Portfolio Trust, Series 2017-ROSS-A (1 Month LIBOR USD + 0.95%, 1.94%			
-,,	Floor)	1.94% ^	06/15/2033	5,342,393
6,186,000	Rosslyn Portfolio Trust, Series 2017-ROSS-B (1 Month LIBOR USD + 1.25%, 2.24%	11,5 1,70	00,15,2055	2,2.2,2
0,100,000		2.24% ^	06/15/2022	5 064 241
16.760.207	Floor)	2.24%	06/15/2033	5,964,241
16,769,297	Shelter Growth Issuer Ltd., Series 2019-FL2-B (1 Month LIBOR USD + 2.30%, 1.80%			
	Floor)	2.48% ^	05/15/2036	15,185,638
14,321,034	SLIDE, Series 2018-FUN-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.08% ^	06/15/2031	13,714,574
12,887,000	STWD Ltd., Series 2019-FL1-AS (1 Month LIBOR USD + 1.40%, 1.40% Floor)	1.58% ^	07/15/2038	12,535,829
16,923,000	TRTX Issuer Ltd., Series 2019-FL3-AS (1 Month LIBOR USD + 1.45%, 1.45% Floor)	1.64% ^	09/15/2034	16,347,618
25,648,488		2.25% #^I/O	05/10/2045	663,431
	UBS Commercial Mortgage Trust, Series 2012-C1-XA			
69,728,960	UBS Commercial Mortgage Trust, Series 2017-C1-XA	1.72% #I/O	06/15/2050	5,430,617
104,840,534	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.25% #I/O	08/15/2050	5,750,000
117,500,443	UBS Commercial Mortgage Trust, Series 2018-C8-XA	1.04% #I/O	02/15/2051	5,475,333
552,000	UBS Commercial Mortgage Trust, Series 2018-NYCH-D (1 Month LIBOR USD + 2.10%,			
,	2.10% Floor)	2.28% ^	02/15/2032	502,968
13,907,391	VMC Finance LLC, Series 2018-FL2-A (1 Month LIBOR USD + 0.92%, 0.92% Floor)	1.11% ^	10/15/2035	13,291,321
183,641,819	Wells Fargo Commercial Mortgage Trust 2019-C51, Series 2019-C51-XA	1.53% #I/O	06/15/2052	16,242,403
28,926,036	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-XA	0.92% #I/O	09/15/2058	
12,022,578	WF-RBS Commercial Mortgage Trust, Series 2012-C8-XA			940,163
	W1-RD5 Commercial Wortgage Trust, Series 2012-Co-XA	1.96% #^I/O	08/15/2045	940,163 326,193
Total Non-Agency Comm		1.96% #^I/O		326,193
Total Non-Agency Comm	ercial Mortgage Backed Obligations (Cost \$1,187,186,430)	1.96% #^I/O		
9 .	ercial Mortgage Backed Obligations (Cost \$1,187,186,430)	1.96% #^I/O		326,193
Non-Agency Residential (ercial Mortgage Backed Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5%		08/15/2045	326,193 1,084,866,829
Non-Agency Residential C 16,126,479	collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A	3.75% ^§	08/15/2045	326,193 1,084,866,829 16,361,567
Non-Agency Residential (16,126,479 8,536,854	ercial Mortgage Backed Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A	3.75% ^§ 4.38% #^	08/15/2045 07/25/2060 06/25/2058	326,193 1,084,866,829 16,361,567 8,712,998
Non-Agency Residential (16,126,479 8,536,854 31,596,101	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A	3.75% ^\{ 4.38% #^ 4.38% #^	08/15/2045 07/25/2060 06/25/2058 11/25/2058	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930
Non-Agency Residential (16,126,479 8,536,854	ercial Mortgage Backed Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A	3.75% ^§ 4.38% #^	08/15/2045 07/25/2060 06/25/2058	326,193 1,084,866,829 16,361,567 8,712,998
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A	3.75% ^§ 4.38% #^ 4.38% #^ 3.95% #^	08/15/2045 07/25/2060 06/25/2058 11/25/2058	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1	3.75% ^§ 4.38% #^ 4.38% #^ 3.95% #^ 2.81% #^	08/15/2045 07/25/2060 06/25/2058 11/25/2058 10/25/2058 01/25/2047	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272
Non-Agency Residential C 16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2	3.75% ^\$ 4.38% #^ 4.38% #^ 3.95% #^ 2.81% #^ 3.09% #^	08/15/2045 07/25/2060 06/25/2058 11/25/2058 10/25/2058 01/25/2047 01/25/2047	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2	3.75% ^\\$ 4.38% #^ 4.38% #^ 3.95% #^ 2.81% #^ 3.09% #^ 3.21% #^	08/15/2045 07/25/2060 06/25/2058 11/25/2058 10/25/2058 01/25/2047 01/25/2047 10/25/2048	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3	3.75% ^\$ 4.38% #^ 4.38% #^ 3.95% #^ 2.81% #^ 3.09% #^ 3.21% #^ 3.42% #^	08/15/2045 07/25/2060 06/25/2058 11/25/2058 10/25/2047 01/25/2047 10/25/2048 10/25/2048	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1	3.75% ^8 4.38% #^ 4.38% #^ 3.95% #^ 3.09% #^ 3.21% #^ 3.42% #^ 3.79% #	08/15/2045 07/25/2060 06/25/2058 11/25/2058 10/25/2047 01/25/2047 10/25/2048 10/25/2048 10/25/2048	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309
Non-Agency Residential 0 16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2018-F-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2005-E-2A1	3.75% ^\\$ 4.38% #^ 4.38% #^ 3.95% #^ 3.95% #^ 3.09% #^ 3.21% #^ 3.42% #^ 3.79% # 3.23% #	08/15/2045 07/25/2060 06/25/2058 11/25/2058 10/25/2058 01/25/2047 01/25/2047 10/25/2048 10/25/2048 05/20/2035 06/25/2035	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1	3.75% ^8 4.38% #^ 4.38% #^ 3.95% #^ 3.09% #^ 3.21% #^ 3.42% #^ 3.79% #	08/15/2045 07/25/2060 06/25/2058 11/25/2058 10/25/2047 01/25/2047 10/25/2048 10/25/2048 10/25/2048	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2018-F-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2005-E-2A1	3.75% ^\\$ 4.38% #^ 4.38% #^ 4.385% #^ 2.81% #^ 3.09% #^ 3.21% #^ 3.42% #^ 3.79% # 3.23% # 3.47% ^\\$	08/15/2045	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2005-E-2A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1	3.75% ^\$ 4.38% #^ 4.38% #^ 3.95% #^ 2.81% #^ 3.09% #^ 3.21% #^ 3.42% #^ 3.23% # 3.23% # 3.43% ^\$ 3.43% ^\$	08/15/2045	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966
Non-Agency Residential 0 16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3	3.75% ^\\$ 4.38% #^ 4.38% #^ 3.95% #^ 2.81% #^ 3.09% #^ 3.21% #^ 3.42% #^ 3.23% # 3.47% ^\\$ 6.00% #^	08/15/2045 07/25/2060 06/25/2058 11/25/2058 10/25/2047 01/25/2047 10/25/2048 10/25/2048 10/25/2048 05/20/2035 06/25/2035 06/28/2034 06/28/2034 08/28/2021	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2005-E-2A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1	3.75% ^\\$ 4.38% #^ 4.38% #^ 4.38% #^ 3.95% #^ 3.21% #^ 3.21% #^ 3.21% #^ 3.23% # 3.47% ^\\$ 3.43% # 3.43% # 3.43% # 3.43% # 3.43% # 3.99% #^	08/15/2045	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2005-E-2A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Steams Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Steams Asset Backed Securities Trust, Series 2004-AC2-2A	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 4.385% #^\ 3.95% #^\ 3.09% #^\ 3.21% #^\ 3.42% #^\ 3.79% # 3.43% #\ 3.43% ^\\$ 6.00% #^\ 5.00%	08/15/2045	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banview Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Stearns Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2020-RPL1-A1	3.75% ^\\$ 4.38% #^ 4.38% #^ 4.38% #^ 3.95% #^ 3.21% #^ 3.21% #^ 3.21% #^ 3.23% # 3.47% ^\\$ 3.43% # 3.43% # 3.43% # 3.43% # 3.43% # 3.99% #^	08/15/2045	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2005-E-2A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Stearns Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2020-RPL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%.	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 4.385% #^\ 3.95% #^\ 3.09% #^\ 3.21% #^\ 3.42% #^\ 3.79% # 3.43% #\ 3.43% ^\\$ 6.00% #^\ 5.00%	08/15/2045	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2005-E-2A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Stearns Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2020-RPL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%.	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 3.95% #^\ 3.09% #^\ 3.01% #^\ 3.11% #^\ 3.79% #\ 3.23% #\ 3.42% #^\ 3.47% ^\\$ 6.00% #^\ 3.94% #\ 5.00% 2.50% #^	08/15/2045 07/25/2060 06/25/2058 11/25/2058 11/25/2047 01/25/2047 10/25/2048 10/25/2048 10/25/2048 05/20/2035 06/25/2035 06/28/2034 06/28/2034 08/28/2021 02/25/2034 05/25/2034 05/25/2034 05/25/2034	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2005-E-2A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Stearns Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2020-RPL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap)	3.75% ^\\$ 4.38% #^ 4.38% #^ 4.38% #^ 3.95% #^ 3.21% #^ 3.21% #^ 3.21% #^ 3.42% #^ 3.47% ^\\$ 3.43% # 3.47% ^\\$ 3.43% # 5.00% #^ 0.38%	08/15/2045 07/25/2060 06/25/2058 11/25/2058 11/25/2058 10/25/2047 01/25/2047 10/25/2048 10/25/2048 10/25/2048 05/20/2035 06/25/2035 06/28/2034 06/28/2034 05/25/2034 05/25/2034 05/25/2034 05/25/2034 05/25/2034	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2020-RPL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-1-A4	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 4.38% #^\ 3.95% #^\ 3.09% #^\ 3.21% #^\ 3.42% #^\ 3.79% #\ 3.23% #\ 3.47% ^\\$ 6.00% #^\ 5.00% #^\ 0.38% \$\ 6.00% #^\	08/15/2045	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Steams Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Steams Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4	3.75% ^\\$ 4.38% #^ 4.38% #^ 4.38% #^ 3.95% #^ 3.21% #^ 3.21% #^ 3.21% #^ 3.42% #^ 3.47% ^\\$ 3.43% # 3.47% ^\\$ 3.43% # 5.00% #^ 0.38%	08/15/2045 07/25/2060 06/25/2058 11/25/2058 11/25/2058 10/25/2047 01/25/2047 10/25/2048 10/25/2048 10/25/2048 05/20/2035 06/25/2035 06/28/2034 06/28/2034 05/25/2034 05/25/2034 05/25/2034 05/25/2034 05/25/2034	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Stearns Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2007-PRE1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2006-AR1-2A1 (1 Year CMT Rate + 2.40%,	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 3.95% #^\ 3.95% #^\ 3.09% #^\ 3.21% #^\ 3.79% #\ 3.23% #\ 3.42% #^\ 3.47% ^\\$ 6.00% #^\ 2.50% #^\ 0.38% 5.22% B 5.01% B	08/15/2045 07/25/2060 06/25/2058 11/25/2058 11/25/2047 01/25/2047 10/25/2048 10/25/2048 10/25/2048 05/20/2035 06/25/2035 06/28/2034 08/28/2021 02/25/2034 05/26/2059 02/25/2037 03/25/2037	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2005-E-2A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Steams Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Steams Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2020-RPL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2006-AR1-2A1 (1 Year CMT Rate + 2.40%, 2.40% Floor, 9.87% Cap)	3.75% ^\\$ 4.38% #^ 4.38% #^ 4.38% #^ 3.95% #^ 3.21% #^ 3.21% #^ 3.21% #^ 3.42% #^ 3.47% ^\\$ 3.43% # 3.47% ^\\$ 3.43% # 5.00% #^ 0.38% 5.22% B 5.01% B	08/15/2045	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Steams Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Steams Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2020-RPL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2006-AR1-2A1 (1 Year CMT Rate + 2.40%, 2.40% Floor, 9.87% Cap) Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 4.38% #^\ 3.95% #^\ 3.09% #^\ 3.21% #^\ 3.42% #^\ 3.79% #\ 3.23% #\ 3.47% ^\\$ 6.00% #^\ 5.00% #^\ 5.00% #^\ 0.38% 5.22% B 5.01% B 4.14% 4.00% #^\	08/15/2045	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077 36,359,805
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2005-E-2A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Steams Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Steams Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2020-RPL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2006-AR1-2A1 (1 Year CMT Rate + 2.40%, 2.40% Floor, 9.87% Cap)	3.75% ^\\$ 4.38% #^ 4.38% #^ 4.38% #^ 3.95% #^ 3.21% #^ 3.21% #^ 3.21% #^ 3.42% #^ 3.47% ^\\$ 3.43% # 3.47% ^\\$ 3.43% # 5.00% #^ 0.38% 5.22% B 5.01% B	08/15/2045	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077
Non-Agency Residential 0 16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Stearns Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-C-A1	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 3.95% #^\ 3.09% #^\ 3.11% #^\ 3.42% #^\ 3.42% #^\ 3.43% ^\\$ 6.00% #^\ 3.44% -\\$ 5.00% 2.50% #^\ 6.38% 4.14% 4.00% #^\ 4.13% ^\\$	08/15/2045	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077 36,359,805 16,713,913
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984 35,745,616 16,505,252 9,511,765	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Stearns Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-C-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 3.95% #^\ 3.09% #^\ 3.211% #^\ 3.79% #^\ 3.23% #^\ 3.42% #^\ 3.42% #^\ 3.42% #^\ 5.00% #^\ 6.00% #^\	08/15/2045 07/25/2060 06/25/2058 11/25/2058 11/25/2058 10/25/2047 01/25/2047 10/25/2048 10/25/2048 10/25/2035 06/25/2035 06/25/2034 05/20/2034 05/25/2034 05/25/2034 05/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2036 01/25/2068 03/25/2059	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077 36,359,805 16,713,913 9,579,370
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984 35,745,616 16,505,252 9,511,765 6,520,120	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Steams Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Steams Adjustable Rate Mortgage Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2020-RPL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-C-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-C-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.75% ^\\$ 4.38% #^ 4.38% #^ 4.38% #^ 3.95% #^ 3.21% #^ 3.21% #^ 3.21% #^ 3.42% #^ 3.47% ^\\$ 3.43% # 5.00% #^ 0.38% 5.22% B 5.01% B 4.14% 4.00% #^ 4.13% ^\\$ 4.03% ^\\$ 3.23% #^ 3.23% *\\$	08/15/2045 07/25/2060 06/25/2058 11/25/2058 11/25/2058 10/25/2047 01/25/2047 10/25/2048 10/25/2048 05/20/2035 06/25/2035 06/25/2034 06/28/2034 06/28/2034 05/25/2034 05/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2036 01/25/2068 03/25/2059	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077 36,359,805 16,713,913 9,579,370 6,564,961
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984 35,745,616 16,505,252 9,511,765 6,520,120 33,189,726	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2005-E-2A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Steams Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Steams Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-C-A1 Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 4.38% #^\ 2.81% #^\ 3.09% #^\ 3.21% #^\ 3.42% #^\ 3.42% #^\ 3.43% ^\\$ 6.00% #^\ 3.44% #^\ 6.00% #^\	08/15/2045 07/25/2060 06/25/2058 11/25/2058 11/25/2058 10/25/2047 01/25/2047 10/25/2048 10/25/2048 05/20/2035 06/25/2035 06/25/2034 06/28/2034 08/28/2021 02/25/2034 05/25/2034 05/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2036 01/25/2068 03/25/2059	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077 36,359,805 16,713,913 9,579,370 6,564,961 33,598,610
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984 35,745,616 16,505,252 9,511,765 6,520,120 33,189,726 21,100,000	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Steams Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Steams Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2020-RPL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-C-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 Citigroup Mortgage Loan Trust, Series 2019-C-A1 Citigroup Mortgage Loan Trust, Series 2019-C-A1 Citigroup Mortgage Loan Trust, Series 2019-E-A1	3.75% \\ 4.38% #\\\ 4.38% #\\\ 4.38% #\\\ 3.95% #\\\ 3.95% #\\\ 3.09% #\\\ 3.21% #\\\\ 3.42% #\\\ 3.42% #\\\ 3.43% \\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	08/15/2045	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 780,077 36,359,805 16,713,913 9,579,370 6,564,961 33,598,610 21,261,943
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984 35,745,616 16,505,252 9,511,765 6,520,120 33,189,726	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2005-E-2A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Steams Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Steams Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-C-A1 Citigroup Mortgage Loan Trust, Series 2019-C-A1	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 4.38% #^\ 2.81% #^\ 3.09% #^\ 3.21% #^\ 3.42% #^\ 3.42% #^\ 3.43% ^\\$ 6.00% #^\ 3.44% #^\ 6.00% #^\	08/15/2045 07/25/2060 06/25/2058 11/25/2058 11/25/2058 10/25/2047 01/25/2047 10/25/2048 10/25/2048 05/20/2035 06/25/2035 06/25/2034 06/28/2034 08/28/2021 02/25/2034 05/25/2034 05/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2036 01/25/2068 03/25/2059	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077 36,359,805 16,713,913 9,579,370 6,564,961 33,598,610
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984 35,745,616 16,505,252 9,511,765 6,520,120 33,189,726 21,100,000 2,342,234	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 Baview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Stearns Asset Backed Securities Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2007-PRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-1-A4 Citigroup Mortgage Loan Trust, Inc., Series 2006-AR1-2A1 (1 Year CMT Rate + 2.40%, 2.40% Floor, 9.87% Cap) Citigroup Mortgage Loan Trust, Inc., Series 2018-C-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1	3.75% \\ 4.38% #\\\ 4.38% #\\\ 4.38% #\\\ 3.95% #\\\ 3.95% #\\\ 3.09% #\\\ 3.21% #\\\\ 3.42% #\\\ 3.42% #\\\ 3.43% \\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	08/15/2045 07/25/2060 06/25/2058 11/25/2058 11/25/2047 01/25/2047 10/25/2048 10/25/2048 10/25/2048 10/25/2035 06/25/2035 06/28/2034 06/28/2034 05/25/2034 05/25/2034 05/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2036 01/25/2068 03/25/2068 03/25/2069 11/25/2066 09/25/2059 11/25/2070 05/25/2070 05/25/2070	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077 36,359,805 16,713,913 9,579,370 6,564,961 33,598,610 21,261,943 2,394,075
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984 35,745,616 16,505,252 9,511,765 6,520,120 33,189,726 21,100,000 2,342,234 1,618,897	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2018-F-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Steams Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Steams Adjustable Rate Mortgage Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2020-RPL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-C-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 COLT Mortgage Loan Trust, Series 2018-3-A2	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 4.38% #^\ 3.95% #^\ 3.95% #^\ 3.21% #^\ 3.21% #^\ 3.21% #^\ 3.47% ^\\$ 3.43% #\ 3.47% ^\\$ 6.00% #^\ 3.94% #\ 5.00%	08/15/2045	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077 36,359,805 16,713,913 9,579,370 6,564,961 33,598,610 21,261,943 2,394,075 1,655,492
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984 35,745,616 16,505,252 9,511,765 6,520,120 33,189,726 21,100,000 2,342,234 1,618,897 1,550,008	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2005-E-2A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Steams Adjustable Rate Mortgage Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2000-PRL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-C-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 Citigroup Mortgage Loan Trust, Series 2019-E-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 Citigroup Mortgage Loan Trust, Series 2019-E-A1 Citigroup Mortgage Loan Trust, Series 2019-E-A1 Citigroup Mortgage Loan Trust, Series 2019-E-A1 Citigroup Mortgage Loan Trust, Series 2018-3-A1 COLT Mortgage Loan Trust, Series 2018-3-A2 COLT Mortgage Loan Trust, Series 2018-3-A3	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 3.95% #^\ 3.95% #^\ 3.09% #^\ 3.21% #^\ 3.42% #^\ 3.42% *\\$ 6.00% #^\ 3.43% ^\\$ 6.00% #^\ 2.50% #^\ 0.38% 5.01% B 4.14% 4.13% ^\\$ 5.01% B 4.14% 4.13% ^\\$ 3.23% #^\ 3.23% *\\$ 1.80% #^\ 3.23% ^\\$ 1.80% #^\ 3.69% #^\ 3.76% #^\ 3.87% #^\	08/15/2045 07/25/2060 06/25/2058 11/25/2058 11/25/2058 10/25/2047 01/25/2047 10/25/2048 10/25/2048 05/20/2035 06/28/2034 06/28/2034 08/28/2021 02/25/2034 05/25/2034 05/25/2034 05/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2038 01/25/2068 03/25/2059 11/25/2068 03/25/2059 11/25/2068 11/25/2066 11/25/2060 10/26/2048 10/26/2048	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077 36,359,805 16,713,913 9,579,370 6,564,961 33,598,610 21,261,943 2,394,075 1,655,492 1,586,229
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984 35,745,616 16,505,252 9,511,765 6,520,120 33,189,726 21,100,000 2,342,234 1,618,897 1,550,008 29,900,000	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BAYIEW Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Steams Adjustable Rate Mortgage Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2007-RPL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 Citigroup Mortgage Loan Trust, Series 2019-E-A1 Citigroup Mortgage Loan Trust, Series 2019-E-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 Citigroup Mortgage Loan Trust, Series 2018-3-A2 COLT Mortgage Loan Trust, Series 2018-3-A3 COLT Mortgage Loan Trust, Series 2018-3-A3 COLT Mortgage Loan Trust, Series 2020-2-A1	3.75% \\ 4.38% #\\ 4.38% #\\ 4.38% #\\ 3.95% #\\ 3.95% #\\ 3.09% #\\ 3.21% #\\ 3.42% #\\ 3.42% #\\ 3.43% \\ 5.00% #\\ 5.22% B\ 5.01% B\ 4.14% 4.00% #\\ 4.13% \\ 4.13% \\ 5.22% B\ 5.01% B\ 4.14% 4.00% #\\ 4.13% \\ 4.13% \\ 3.23% \\ 5.26% #\\ 3.23% \\ 3.23% \\ 5.26% #\\ 3.23% \\ 3.23	08/15/2045	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077 36,359,805 16,713,913 9,579,370 6,564,961 33,598,610 21,261,943 2,394,075 1,655,492 1,586,229 30,005,284
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984 35,745,616 16,505,252 9,511,765 6,520,120 33,189,726 21,100,000 2,342,234 1,618,897 1,550,008 29,900,000 1,953	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2019-C-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banyiew Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2020-RPL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-C-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 Citigroup Mortgage Loan Trust, Series 2019-C-A1 Citigroup Mortgage Loan Trust, Series 2018-3-A1 COLT Mortgage Loan Trust, Series 2018-3-A2 COLT Mortgage Loan Trust, Series 2020-EXP1-A1A COLT Mortgage Loan Trust, Series 2018-3-A2 COLT Mortgage Loan Trust, Series 2020-EXP1-A1A COLT Mortgage Loan Trust, Series 2018-3-A2 COLT Mortgage Loan Trust, Series 2020-EXP1-A1A COLT Mortgage Loan Trust, Series 2018-3-A3 COLT Mortgage Loan Trust, Series 2020-EXP1-A1A	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 4.38% #^\ 3.95% #^\ 3.09% #^\ 3.21% #^\ 3.42% #^\ 3.42% #^\ 3.47% ^\\$ 6.00% #^\ 3.94% #\ 5.00% #^\ 6.00% #	08/15/2045 07/25/2060 06/25/2058 11/25/2058 11/25/2047 01/25/2047 10/25/2048 10/25/2048 10/25/2048 10/25/2035 06/28/2034 06/28/2034 06/28/2034 05/25/2034 05/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2068 03/25/2059 11/25/2066 09/25/2059 11/25/2066 10/26/2048 10/26/2048 10/26/2048 10/26/2048 10/26/2048 10/26/2048 10/26/2048 10/26/2048 10/26/2048 10/26/2048	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077 36,359,805 16,713,913 9,579,370 6,564,961 33,598,610 21,261,943 2,394,075 1,655,492 1,586,229 30,005,284 1,963
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984 35,745,616 16,505,252 9,511,765 6,520,120 33,189,726 21,100,000 2,342,234 1,618,897 1,550,008 29,900,000 1,953 2,162,004	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banc of America Mortgage Securities Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Steams Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Steams Adjustable Rate Mortgage Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2020-RPL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 Citigroup Mortgage Loan Trust, Series 2018-3-A2 COLT Mortgage Loan Trust, Series 2018-3-A2 COLT Mortgage Loan Trust, Series 2018-3-A3 COLT Mortgage Loan Trust, Series 2018-3-A5 COLT Mortgage Loan Trust, Series 2018-3-A6 Countrywide Asset-Backed Certificates, Series 2005-15-1AF6 Countrywide Home Loans, Series 2004-HYB9-1A1	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 4.38% #^\ 3.95% #^\ 3.95% #^\ 3.21% #^\ 3.12% #^\ 3.42% #^\ 3.47% ^\\$ 3.43% # 3.47% ^\\$ 6.00% #^\ 3.94% # 5.00% #^\ 0.38% 5.22% B 5.01% B 4.14% 4.00% #^\ 4.13% ^\\$ 3.23% ^\\$ 3.23% ^\\$ 3.23% ^\\$ 1.80% #^\ 3.23% ^\\$ 3.23% ^\\$ 1.80% #^\ 3.25% #^\ 3.25% #^\ 3.25% #^\ 3.25% #^\ 3.25% #^\ 3.25% #^\ 3.25% #^\ 3.25% #^\ 3.25% #^\ 3.25% #^\ 3.25% #^\ 3.25% #^\ 3.25% #^\ 3.25% #^\ 3.26% #^\ 3.26% #^\ 3.26% #^\ 3.27% #^\ 3.27% #^\ 3.63% #	08/15/2045 07/25/2060 06/25/2058 11/25/2058 11/25/2058 10/25/2047 01/25/2047 10/25/2048 10/25/2048 05/20/2035 06/25/2035 06/25/2035 06/28/2034 08/28/2021 02/25/2034 05/26/2059 02/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2037	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077 36,359,805 16,713,913 9,579,370 6,564,961 33,598,610 21,261,943 2,394,075 1,655,492 1,586,229 30,005,284 1,963 2,116,649
Non-Agency Residential (16,126,479 8,536,854 31,596,101 3,239,340 982,485 483,040 18,472,623 9,983,515 147,662 785,290 7,637,676 14,773,510 808,806 2,129,722 233,903 11,400,000 4,065,654 63,176 1,631,332 813,984 35,745,616 16,505,252 9,511,765 6,520,120 33,189,726 21,100,000 2,342,234 1,618,897 1,550,008 29,900,000 1,953	Collateralized Mortgage Obligations (Cost \$1,187,186,430) Collateralized Mortgage Obligations - 18.5% Ajax Mortgage Loan Trust, Series 2017-C-A Ajax Mortgage Loan Trust, Series 2018-E-A Ajax Mortgage Loan Trust, Series 2019-C-A Ajax Mortgage Loan Trust, Series 2019-C-A Angel Oak Mortgage Trust LLC, Series 2017-1-A1 Angel Oak Mortgage Trust LLC, Series 2017-1-A2 Arroyo Mortgage Trust, Series 2019-3-A2 Arroyo Mortgage Trust, Series 2019-3-A3 Banc of America Funding Corporation, Series 2005-E-6A1 Banyiew Opportunity Master Fund Trust, Series 2019-SBR1-A1 Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1 BCAP LLC Trust, Series 2011-RR1-8A3 Bear Stearns Adjustable Rate Mortgage Trust, Series 2003-9-4A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2004-AC2-2A BRAVO Residential Funding Trust, Series 2020-RPL1-A1 Carrington Mortgage Loan Trust, Series 2007-FRE1-A2 (1 Month LIBOR USD + 0.20%, 0.20% Floor, 14.50% Cap) CitiCorporationResidential Mortgage Securities, Inc., Series 2007-2-A4 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1 Citigroup Mortgage Loan Trust, Inc., Series 2018-C-A1 Citigroup Mortgage Loan Trust, Series 2019-B-A1 Citigroup Mortgage Loan Trust, Series 2019-C-A1 Citigroup Mortgage Loan Trust, Series 2018-3-A1 COLT Mortgage Loan Trust, Series 2018-3-A2 COLT Mortgage Loan Trust, Series 2020-EXP1-A1A COLT Mortgage Loan Trust, Series 2018-3-A2 COLT Mortgage Loan Trust, Series 2020-EXP1-A1A COLT Mortgage Loan Trust, Series 2018-3-A2 COLT Mortgage Loan Trust, Series 2020-EXP1-A1A COLT Mortgage Loan Trust, Series 2018-3-A3 COLT Mortgage Loan Trust, Series 2020-EXP1-A1A	3.75% ^\\$ 4.38% #^\ 4.38% #^\ 4.38% #^\ 3.95% #^\ 3.09% #^\ 3.21% #^\ 3.42% #^\ 3.42% #^\ 3.47% ^\\$ 6.00% #^\ 3.94% #\ 5.00% #^\ 6.00% #	08/15/2045 07/25/2060 06/25/2058 11/25/2058 11/25/2047 01/25/2047 10/25/2048 10/25/2048 10/25/2048 10/25/2035 06/28/2034 06/28/2034 06/28/2034 05/25/2034 05/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2037 03/25/2068 03/25/2059 11/25/2066 09/25/2059 11/25/2066 10/26/2048 10/26/2048 10/26/2048 10/26/2048 10/26/2048 10/26/2048 10/26/2048 10/26/2048 10/26/2048 10/26/2048	326,193 1,084,866,829 16,361,567 8,712,998 32,986,930 3,263,311 985,272 484,516 18,788,907 10,136,020 146,309 695,122 7,624,623 14,987,966 823,024 2,048,005 233,253 11,787,495 4,054,503 63,196 1,639,465 780,077 36,359,805 16,713,913 9,579,370 6,564,961 33,598,610 21,261,943 2,394,075 1,655,492 1,586,229 30,005,284 1,963

4,707,540	Credit Suisse Mortgage Capital Certificates, Series 2011-5R-6A9	3.65% #^	11/27/2037	4,728,927
7,205,568	Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1	3.52% ^	08/26/2058	7,429,063
46,418,886	Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A1	3.39% ^§	02/25/2024	46,519,457
41,012,345	CSMC Trust, Series 2018-RPL8-A1	4.13% #^	07/25/2058	42,394,888
45,834,093	CSMC Trust, Series 2019-RP10-A1	3.14% #^	12/26/2059	47,419,348
18,064,727	CSMC Trust, Series 2019-RPL2-A1	3.86% #^	11/25/2058	18,690,431
1,294,114	Deephaven Residential Mortgage Trust, Series 2017-2A-A1	2.45% #^	06/25/2047	1,296,438
628,569 924,367	Deephaven Residential Mortgage Trust, Series 2017-2A-A2	2.61% #^ 2.71% #^	06/25/2047	629,839
3,039,280	Deephaven Residential Mortgage Trust, Series 2017-2A-A3 Deephaven Residential Mortgage Trust, Series 2019-1A-A1	3.74% #^	06/25/2047 01/25/2059	926,449 3,056,159
11,450,000	Ellington Financial Mortgage Trust, Series 2020-1-A1	2.01% #^	06/25/2065	11,506,605
3,338,650	First Horizon Mortgage Pass-Through Trust, Series 2007-AR2-1A1	4.14% #	08/25/2037	2,262,390
5,307,345	GCAT LLC, Series 2019-2-A1	3.47% ^§	06/25/2024	5,197,975
8,102,258	GCAT LLC, Series 2019-3-A1	3.35% ^8	10/25/2049	7,931,132
7,095,058	GCAT LLC, Series 2020-1-A1	2.98% ^§	01/26/2060	6,930,537
5,400,000	GCAT LLC, Series 2020-2-A1	3.72% ^\$	06/25/2025	5,415,595
25,208,892	GS Mortgage-Backed Securities Trust, Series 2019-SL1-A1	2.63% #^	01/25/2059	25,457,169
1,682,235	GSR Mortgage Loan Trust, Series 2005-AR7-3A1	4.34% #	11/25/2035	1,520,640
3,934,666	Homeward Opportunities Fund Trust, Series 2018-1-A1	3.77% #^	06/25/2048	4,024,330
5,094,734	Homeward Opportunities Fund Trust, Series 2018-1-A2	3.90% #^	06/25/2048	5,207,711
5,919,938	Homeward Opportunities Fund Trust, Series 2018-1-A3	4.00% #^	06/25/2048	6,036,163
28,468,099	Invitation Homes Trust, Series 2017-SFR2-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)	1.04% ^	12/17/2036	28,196,320
17,894,509	Invitation Homes Trust, Series 2018-SFR1-A (1 Month LIBOR USD + 0.70%)	0.89% ^	03/17/2037	17,621,988
123,070	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	5.71% ß	12/25/2036	121,494
8,930	JP Morgan Mortgage Trust, Series 2007-S1-1A1	5.00%	03/25/2022	8,778
21,268	JP Morgan Mortgage Trust, Series 2007-S3-2A2	5.50%	08/25/2022	21,676
13,733,161	Legacy Mortgage Asset Trust 2019-GS4, Series 2019-GS4-A1	3.44% ^§	05/25/2059	13,844,892
23,957,873	Legacy Mortgage Asset Trust 2019-GS7, Series 2019-GS7-A1	3.25% ^§	11/25/2059	23,947,905
14,960,841	Legacy Mortgage Asset Trust, Series 2017-GS1-A1	6.50% ^§ 4.00% ^§	01/25/2057	15,284,552
20,945,639	Legacy Mortgage Asset Trust, Series 2018-GS1-A1		03/25/2058	21,665,889
17,595,882	Legacy Mortgage Asset Trust, Series 2018-GS3-A1	4.00% ^§	06/25/2058	17,820,810
30,286,625	Legacy Mortgage Asset Trust, Series 2019-GS1-A1	4.00% ^§	01/25/2059	31,065,239
28,844,288	Legacy Mortgage Asset Trust, Series 2019-GS3-A1	3.75% ^§	04/25/2059	29,571,265
499,443	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% ^§	05/25/2059	498,314
28,555,542 3,068,960	Legacy Mortgage Asset Trust, Series 2019-GS6-A1 MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	3.00% ^§ 4.08% #	06/25/2059	28,818,904 2,470,613
			04/25/2036	
1,994,697	Merrill Lynch Mortgage Investors Trust, Series 2005-3-2A	3.28% ±	11/25/2035	1,906,141
5,398,141	MFA LLC, Series 2017-NPL1-A1	3.35% ^8	11/25/2047	5,421,532
13,666,778	MFA LLC, Series 2018-NPL1-A1	3.88% ^§ 2.75% #^	05/25/2048	13,604,627
13,918,671 7,360	Mill City Mortgage Loan Trust, Series 2017-3-A1	5.00%	01/25/2061 11/25/2018	14,299,441
7,300	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1 Morgan Stanley Re-Remic Trust, Series 2012-R3-2A (1 Month LIBOR USD + 0.23%,	3.0076	11/23/2018	7,369
74,413		0.41% ^	02/26/2027	75.061
4,400,000	0.23% Floor) Nationstar HECM Loan Trust, Series 2018-2A-M2	3.82% #^	02/26/2037 07/25/2028	75,061 4,363,797
11,824,468		3.61% ^	05/25/2023	11,816,378
7,533,932	New Residential Mortgage Loan Trust, Series 2018-FNT1-A New Residential Mortgage Loan Trust, Series 2019-NQM1-A2	3.88% #^	03/23/2023	7,529,454
13,916,932	NRZ Excess Spread-Collateralized Notes, Series 2018-PLS1-A	3.19% ^	01/25/2023	13,999,123
11,895,797	NRZ Excess Spread-Collateralized Notes, Series 2018-PLS2-A	3.27% ^	02/25/2023	11,968,419
3,672,759	OBX Trust, Series 2018-1-A2 (1 Month LIBOR USD + 0.65%)	0.83% ^	06/25/2057	3,635,172
22,127	Opteum Mortgage Acceptance Corporation, Series 2005-5-2AN	5.68% #	12/25/2035	22,198
34,740,098	Pretium Mortgage Credit Partners LLC, Series 2019-1A-A1	4.50% ^§	01/25/2024	35,236,006
2,800,341	Pretium Mortgage Credit Fartners LLC, Series 2019-NPL2-A1	3.84% ^§	12/27/2058	2,808,768
46,969,705	Pretium Mortgage Credit Partners LLC, Series 2020-NPL1-A1	2.86% ^§	05/27/2059	46,309,875
11,389,920	PRPM LLC, Series 2018-1A-A1	3.75% #^	04/25/2023	11,456,745
7,893,609	PRPM LLC, Series 2019-3A-A1	3.35% ^§	07/25/2024	7,974,535
14,850,895	PRPM LLC, Series 2019-4A-A1	3.35% ^8	11/25/2024	14,927,904
33,139,351	PRPM LLC, Series 2020-1A-A1	2.98% ^§	02/25/2025	33,097,198
2,653,210	Radnor Ltd., Series 2019-2-M1A (1 Month LIBOR USD + 1.20%, 1.20% Floor)	1.38% ^	06/25/2029	2,657,630
4,435,881	Starwood Mortgage Residential Trust, Series 2018-IMC1-A2	3.90% #^	03/25/2048	4,460,245
218,847	Structured Asset Securities Corporation, Series 2003-24A-1A3	3.74% #	07/25/2033	212,700
45,000,000	Toorak Mortgage Corporation Ltd., Series 2020-1-A1	2.73% ^§	03/25/2023	44,520,318
6,622,532	Velocity Commercial Capital Loan Trust, Series 2019-2-A	3.13% #^	07/25/2049	6,558,764
5,757,963	Vericrest Opportunity Loan Trust, Series 2019-NPL7-A1A	3.18% ^§	10/25/2049	5,731,394
16,441,982	Vericrest Opportunity Loan Trust, Series 2019-NPL8-A1A	3.28% ^§	11/25/2049	16,505,820
13,756,357	Vericrest Opportunity Loan Trust, Series 2020-NPL2-A1A	2.98% ^§	02/25/2050	13,662,424
13,901,599	Vericrest Opportunity Loan Trust, Series 2020-NPL5-A1A	2.98% ^§	03/25/2050	13,862,119
4,010,967	Verus Securitization Trust, Series 2017-1A-A1	2.85% #^	01/25/2047	4,013,886
594,217	Verus Securitization Trust, Series 2017-1A-A2	3.16% #^	01/25/2047	594,992
18,700,000	Verus Securitization Trust, Series 2020-2-A1	2.23% #^	05/25/2060	18,891,428
10,400,000	Verus Securitization Trust, Series 2020-INV1-A1	1.98% #^	04/25/2060	10,465,281
4,631,969	VOLT LLC, Series 2019-NP10-A1A	3.43% ^§	12/27/2049	4,642,782
12,901,122	VOLT LLC, Series 2019-NPL6-A1A	3.23% ^§	10/25/2049	12,873,287
13,070,947	VOLT LLC, Series 2019-NPL9-A1A	3.33% ^§	11/26/2049	13,113,404
11,467,843	VOLT LLC, Series 2020-NPL1-A1A	3.23% ^§	01/25/2050	11,411,127
8,115,912	VOLT LLC, Series 2020-NPL3-A1A	2.98% ^§	02/25/2050	8,081,988
28,221,244	VOLT LLC, Series 2020-NPL4-A1	2.98% ^§	03/25/2050	27,968,601
428,678	Washington Mutual Mortgage Pass-Through Certificates, Series 2002-AR16-A	3.95% #	12/25/2032	412,843
10tal Non-Agency Resider	ntial Collateralized Mortgage Obligations (Cost \$1,235,404,166)		_	1,245,096,457
US Compands Bands 50	9/			
US Corporate Bonds - 5.6		3.38%	11/14/2021	4 004 702
4,737,000	AbbVie, Inc. AbbVie, Inc.	2.30% ^	11/14/2021 11/21/2022	4,904,783
3,280,000 6,748,000	American Express Company (3 Month LIBOR USD + 0.65%)	1.02%		3,392,075
6,748,000		2.70%	02/27/2023 05/01/2022	6,764,870 342,452
331,000 4,637,000	Amgen, Inc. Amgen, Inc.	2.70%	05/01/2022	342,452 4,811,469
3,075,000	Amgen, Inc.	3.63%	05/11/2022	3,218,886
3,300,000	Amgen, Inc.	1.90%	02/21/2025	3,450,327
6,825,000	Analog Devices, Inc.	2.95%	01/12/2021	6,913,521
10,600,000	Anthem, Inc.	2.50%	11/21/2020	10,684,867
1,715,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	1.12%	03/05/2024	1,709,538
2,313,000	BAT Capital Corporation	2.76%	08/15/2022	2,396,449
4,595,000	BB&T Corporation	2.20%	03/16/2023	4,772,200
5,291,000	Bristol-Myers Squibb Company	2.88% ^	08/15/2020	5,306,401
1,675,000	Bristol-Myers Squibb Company	2.60% ^	05/16/2022	1,741,994
3,820,000	Broadcom, Inc.	2.25% ^	11/15/2023	3,950,075
6,139,000	Capital One Financial Corporation	2.40%	10/30/2020	6,166,128
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10,805,000	Cardinal Health, Inc.	2.62%	06/15/2022	11,156,076
6,435,000	Carrier Global Corporation	1.92% ^	02/15/2023	6,569,351
5,970,000	Cigna Corporation	3.40%	09/17/2021	6,173,324
6,471,000	Cintas Corporation	2.90%	04/01/2022	6,728,888
4,656,000	Citigroup, Inc.	2.75%	04/25/2022	4,827,965
6,700,000	Citigroup, Inc. (3 Month LIBOR USD + 1.02%)	1.37%	06/01/2024	6,685,526
2,020,000	Citigroup, Inc. (Secured Overnight Financing Rate + 8.67%)	2.31%	11/04/2022	2,063,582
1,114,000	Consolidated Edison, Inc.	2.00%	05/15/2021	1,127,837
1,645,000	Crown Castle International Corporation	1.35%	07/15/2025	1,652,720
12,705,000	CVS Health Corporation	3.70%	03/09/2023	13,656,564
4,760,000	Daimler Finance North America LLC	2.30% ^	02/12/2021	4,793,404
200,000	Daimler Finance North America LLC	3.40% ^	02/22/2022	206,720
2,695,000	Delta Air Lines, Inc.	3.40%	04/19/2021	2,621,361
2,975,000	DTE Energy Company	2.25%	11/01/2022	3,073,796
2,410,000	DTE Energy Company	2.53%	10/01/2024	2,524,847
4,280,000	DuPont de Nemours, Inc.	3.77%	11/15/2020	4,329,100
5,015,000	eBay, Inc.	2.75%	01/30/2023	5,245,396
4,195,000	Energy Transfer Operating LP	4.25%	03/15/2023	4,433,376
1,855,000	Energy Transfer Operating LP	2.90%	05/15/2025	1,901,585
5,325,000	Equinix, Inc.	1.25%	07/15/2025	5,350,294
5,345,000	Exxon Mobil Corporation	1.57%	04/15/2023	5,484,787
5,352,000	General Mills, Inc.	3.15%	12/15/2021	5,517,359
7,000,000	Goldman Sachs Group, Inc.	2.35%	11/15/2021	7,045,290
5,355,000	Hyundai Capital America	2.85% ^	11/01/2022	5,468,580
5,515,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.70%)	3.21%	04/01/2023	5,743,641
5,390,000	Kinder Morgan Energy Partners LP	3.95%	09/01/2022	5,685,311
2,860,000	Marathon Petroleum Corporation	4.75%	12/15/2023	3,141,858
5,424,000	Marsh & McLennan Companies, Inc. (3 Month LIBOR USD + 1.20%)	1.51%	12/13/2023	5,426,778
4,505,000 5,415,000	McDonald's Corporation Microchip Technology, Inc.	2.63% 3.92%	01/15/2022 06/01/2021	4,657,518 5,521,768
3,413,000 4,440,000	Mondelez International, Inc.	0.63%	07/01/2022	4,439,378
		3.63%		
1,515,000	Mondelez International, Inc.		05/07/2023	1,632,880
11,355,000	Morgan Stanley (3 Month LIBOR USD + 0.93%)	2.03%	07/22/2022	11,414,815
2,700,000	National Securities Clearing Corporation	1.20% ^	04/23/2023	2,742,786
6,030,000	NextEra Energy Capital Holdings, Inc.	3.34%	09/01/2020	6,060,266
12,478,000	Northrop Grumman Corporation	2.08%	10/15/2020	12,536,854
1,670,000	Omnicom Capital, Inc.	3.63%	05/01/2022	1,762,077
3,720,000	ORACLE Corporation	2.50%	04/01/2025	4,005,448
4,930,000	PayPal Holdings, Inc.	2.20%	09/26/2022	5,105,028
460,000	PayPal Holdings, Inc.	1.35%	06/01/2023	469,904
6,140,000	Penske Truck Leasing Company	2.70% ^	11/01/2024	6,324,529
5,520,000	PepsiCo, Inc.	0.75%	05/01/2023	5,576,978
2,425,000	PNC Bank	2.45%	11/05/2020	2,438,033
1,955,000	PNC Bank (3 Month LIBOR USD + 0.42%)	2.03%	12/09/2022	1,995,770
1,905,000	PNC Funding Corporation	3.30%	03/08/2022	1,989,334
679,000	Prudential Financial, Inc.	4.50%	11/15/2020	689,434
1,770,000	Prudential Financial, Inc.	4.50%	11/16/2021	1,865,892
10,010,000	Prudential Financial, Inc.	3.50%	05/15/2024	11,089,768
2,359,000	PSEG Power LLC	3.85%	06/01/2023	2,549,247
6,515,000	Republic Services, Inc.	2.50%	08/15/2024	6,934,094
2,922,000	Reynolds American, Inc.	4.00%	06/12/2022	3,088,630
5,315,000	Schlumberger Holdings Corporation	3.75% ^	05/01/2024	5,728,528
6,900,000	Simon Property Group LP	2.00%	09/13/2024	7,080,390
4,625,000	Synchrony Financial	3.75%	08/15/2021	4,730,537
1,535,000	Synchrony Financial	2.85%	07/25/2022	1,561,883
2,055,000	Target Corporation	2.90%	01/15/2022	2,137,886
6,455,000	Union Pacific Corporation	3.20%	06/08/2021	6,615,428
1,640,000	Upjohn, Inc.	1.13% ^	06/22/2022	1,649,608
2,285,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	1.49%	05/15/2025	2,314,408
6,120,000	Volkswagen Group of America Finance LLC	4.00% ^	11/12/2021	6,374,078
5,130,000	Waste Management, Inc.	2.95%	06/15/2024	5,254,624
12,485,000	Wells Fargo & Company	2.60%	01/15/2021	12,637,297
5,885,000	Welltower, Inc.	3.63%	03/15/2024	6,290,949
Total US Corporate Bond		2.02.0		376,427,398
Total CS Corporate Bollu	s (Cost \$507,571,516)		_	370,727,370
US Government and Ager	ncy Mortgage Backed Obligations - 6.3%			
125,484,291	Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1	1.44% #I/O	03/25/2023	3,435,020
1,550,791	Federal Home Loan Mortgage Corporation, Pool 840632 (12 Month LIBOR USD + 1.62%,	1.44/0 π1/Ο	0312312023	5,755,020
1,330,771	1.62% Floor, 7.71% Cap)	3.60%	05/01/2045	1,614,490
202,026	Federal Home Loan Mortgage Corporation, Pool N70081	5.50%	07/01/2038	229,952
1,604,132	Federal Home Loan Mortgage Corporation, Pool N / 10081 Federal Home Loan Mortgage Corporation, Series 3025-FW (1 Month LIBOR USD +	5.5070	07/01/2038	229,932
1,004,132	0.25%, 0.25% Floor, 7.00% Cap)	0.43%	08/15/2035	1,594,910
12.252.645	Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%,	U.+J70	00/13/2033	1,394,910
12,352,645		0.709/	11/15/2042	12,356,164
10.700	0.52% Floor 6.50% Cap) Fodoral Home Loan Mortages Comparation, Society 2818, IA	0.70%	11/15/2043	
19,790	Federal Home Loan Mortgage Corporation, Series 3818-JA	4.50%	01/15/2040	19,853
9,388,250	Federal Home Loan Mortgage Corporation, Series 3843-FB (1 Month LIBOR USD +	0.510/	04/15/2041	0.270.050
24.560	0.33%, 0.33% Floor, 7.00% Cap)	0.51%	04/15/2041	9,379,950
24,568	Federal Home Loan Mortgage Corporation, Series 3872-BA	4.00%	06/15/2041	26,539
1,882,442	Federal Home Loan Mortgage Corporation, Series 4050-BC	2.00%	05/15/2041	1,899,237
712,445	Federal Home Loan Mortgage Corporation, Series 4074-KF (1 Month LIBOR USD +	0.4007	00/1/2/2011	
	0.30%, 0.30% Floor, 7.00% Cap)	0.48%	02/15/2041	710,628
3,408,134	Federal Home Loan Mortgage Corporation, Series 4203-NB	2.00%	10/15/2040	3,475,817
11,952,503	Federal Home Loan Mortgage Corporation, Series 4211-AP	1.60%	03/15/2043	12,231,164
841,356	Federal Home Loan Mortgage Corporation, Series 4238-FD (1 Month LIBOR USD +			
	0.30%, 0.30% Floor, 7.00% Cap)	0.48%	02/15/2042	839,121
9,510,282	Federal Home Loan Mortgage Corporation, Series 4484-CD	1.75%	07/15/2030	9,729,192
5,698,790	Federal Home Loan Mortgage Corporation, Series 4631-GF (1 Month LIBOR USD +			
	0.50%, 0.50% Floor, 6.50% Cap)	0.68%	11/15/2046	5,712,780
10,332,467	Federal Home Loan Mortgage Corporation, Series 4725-FB (1 Month LIBOR USD +			, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
- ,, /	0.35%, 0.35% Floor, 6.50% Cap)	0.53%	08/15/2047	10,287,425
4,906,569	Federal Home Loan Mortgage Corporation, Series 4773-EA	4.00%	10/15/2042	4,995,680
8,652,700	Federal Home Loan Mortgage Corporation, Series 4778-NA	4.50%	06/15/2044	8,839,451
7,887,461	Federal Home Loan Mortgage Corporation, Series 4824-FC (1 Month LIBOR USD +		00.10.2011	0,000,101
7,007,401	0.35%, 0.35% Floor, 6.50% Cap)	0.53%	09/15/2048	7,880,036
6,998,190	Federal Home Loan Mortgage Corporation, Series 4842-FA (1 Month LIBOR USD +	0.5570	07/15/2070	7,000,030
0,770,170	0.35%, 0.35% Floor, 6.50% Cap)	0.53%	11/15/2048	6,989,238
	0.55 /0, 0.55 /0 I 1001, 0.50 /0 Cupj	0.22/0	11/13/2040	0,707,430

40,736,357	Federal Home Loan Mortgage Corporation, Series 4920-FA (1 Month LIBOR USD +			
	0.45%, 0.45% Floor, 6.50% Cap)	0.63%	10/25/2049	40,797,950
76,206 2,785,273	Federal National Mortgage Association Pass-Thru, Pool AB3850 Federal National Mortgage Association Pass-Thru, Pool AL2987 (12 Month LIBOR USD +	4.00%	11/01/2041	79,579
	1.63%, 1.63% Floor, 7.38% Cap)	3.88%	11/01/2042	2,899,162
1,916,308 2,839,158	Federal National Mortgage Association Pass-Thru, Pool AL4292 Federal National Mortgage Association, Pool AL9932	4.50% 3.04%#	04/01/2026 01/01/2024	2,031,769 2,991,728
9,150,000	Federal National Mortgage Association, Pool AM6134	2.67%	09/01/2021	9,293,187
3,460,326	Federal National Mortgage Association, Pool BC0057 (12 Month LIBOR USD + 1.60%, 1.60% Floor, 7.43% Cap)	2.42%	12/01/2045	3,595,588
2,643,226	Federal National Mortgage Association, Pool BM3520 (12 Month LIBOR USD + 1.56%,			
2,411,988	1.56% Floor, 6.99% Cap) Federal National Mortgage Association, Series 2006-97-FE (1 Month LIBOR USD + 0.45%,	2.40%	05/01/2045	2,743,347
	0.45% Floor, 6.50% Cap)	0.63%	10/25/2035	2,418,955
965,217	Federal National Mortgage Association, Series 2010-113-FA (1 Month LIBOR USD + 0.40%, 0.40% Floor, 7.00% Cap)	0.58%	10/25/2040	966,496
38,418,945	Federal National Mortgage Association, Series 2010-54-FB (1 Month LIBOR USD +			
834,248	0.39%, 0.39% Floor, 7.00% Cap) Federal National Mortgage Association, Series 2011-128-FK (1 Month LIBOR USD +	0.57%	06/25/2036	38,405,049
	0.35%, 0.35% Floor, 7.00% Cap)	0.53%	07/25/2041	832,994
9,848,299	Federal National Mortgage Association, Series 2011-63-FA (1 Month LIBOR USD + 0.58%, 0.58% Floor, 6.50% Cap)	0.76%	07/25/2041	9,924,572
15,670,710	Federal National Mortgage Association, Series 2011-63-FP (1 Month LIBOR USD + 0.32%,	0.500/	07/25/2041	15 690 220
89,862	0.32% Floor, 7.00% Cap) Federal National Mortgage Association, Series 2011-64-DB	0.50% 4.00%	07/25/2041 07/25/2041	15,689,239 100,342
6,220,235	Federal National Mortgage Association, Series 2011-86-KF (1 Month LIBOR USD + 0.55%, 0.55% Floor, 6.50% Cap)	0.73%	00/25/2041	6,265,632
25,227,270	Federal National Mortgage Association, Series 2011-96-FA (1 Month LIBOR USD + 0.45%,	0.7570	09/25/2041	0,203,032
2 121 404	0.45% Floor, 7.00% Cap) Federal National Mortgage Association, Series 2012-110-MF (1 Month LIBOR USD +	0.63%	10/25/2041	25,368,992
2,131,404	0.46%, 0.46% Floor, 6.50% Cap)	0.64%	10/25/2042	2,134,713
850,923	Federal National Mortgage Association, Series 2012-111-JF (1 Month LIBOR USD +	0.500/	07/25/2040	
7,522,202	0.40%, 0.40% Floor, 6.50% Cap) Federal National Mortgage Association, Series 2012-56-FA (1 Month LIBOR USD +	0.58%	07/25/2040	852,084
15 051 204	0.55%, 0.55% Floor, 6.50% Cap)	0.73%	06/25/2042	7,559,206
15,851,384	Federal National Mortgage Association, Series 2012-56-FK (1 Month LIBOR USD + 0.45%, 0.45% Floor, 6.50% Cap)	0.63%	06/25/2042	15,854,282
1,971,087	Federal National Mortgage Association, Series 2013-81-EF (1 Month LIBOR USD + 0.35%,	0.53%	12/25/2042	1,968,963
10,467,452	0.35% Floor, 6.50% Cap) Federal National Mortgage Association, Series 2016-89-FH (1 Month LIBOR USD +	0.3370	12/23/2042	1,900,903
6,785,015	0.50%, 0.50% Floor, 6.50% Cap) Federal National Mortgage Association, Series 2017-3-FA (1 Month LIBOR USD + 0.50%,	0.68%	12/25/2046	10,489,299
0,763,013	0.50% Floor, 6.50% Cap)	0.68%	02/25/2047	6,811,760
19,714,367	Federal National Mortgage Association, Series 2017-96-FA (1 Month LIBOR USD + 0.40%, 0.40% Floor, 6.50% Cap)	0.58%	12/25/2057	19,656,505
12,043,585	Federal National Mortgage Association, Series 2018-15-JF (1 Month LIBOR USD + 0.30%,			
14,885,451	0.30% Floor, 6.50% Cap) Federal National Mortgage Association, Series 2018-55-FA (1 Month LIBOR USD +	0.48%	03/25/2048	11,965,126
	0.30%, 0.30% Floor, 6.50% Cap)	0.48%	08/25/2048	14,868,693
17,650,849	Federal National Mortgage Association, Series 2018-70-HF (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap)	0.53%	10/25/2058	17,599,898
7,030,730	Federal National Mortgage Association, Series 2019-42-KF (1 Month LIBOR USD +			,
7,829,744	0.35%, 0.35% Floor, 7.50% Cap) Federal National Mortgage Association, Series 2019-42-LF (1 Month LIBOR USD + 0.35%,	0.53%	08/25/2049	7,043,017
	0.35% Floor, 7.00% Cap)	0.53%	08/25/2049	7,827,168
12,578,641	Federal National Mortgage Association, Series 2019-57-FE (1 Month LIBOR USD + 0.45%, 0.45% Floor, 6.50% Cap)	0.63%	10/25/2049	12,604,654
4,103,772	Federal National Mortgage Association, Series 2019-6-KF (1 Month LIBOR USD + 0.45%,			
6,699,150	0.45% Floor, 6.50% Cap) Federal National Mortgage Association, Series 404-F13 (1 Month LIBOR USD + 0.60%,	0.63%	03/25/2049	4,107,893
	0.60% Floor, 7.00% Cap)	0.78%	05/25/2040	6,767,411
4,474,475	Government National Mortgage Association, Series 2006-14-FA (1 Month LIBOR USD + 0.20%, 0.20% Floor, 6.50% Cap)	0.39%	03/20/2036	4,453,100
6,317,850	Government National Mortgage Association, Series 2010-115-AF (1 Month LIBOR USD +			
Total US Covernment and	0.45%, 0.45% Floor, 6.50% Cap)	0.64%	09/20/2040	6,330,449
	d Agency Mortgage Backed Obligations (Cost \$421,527,500)			425,545,449
US Government and Ager 131,100,000	ncy Obligations - 7.9% United States Treasury Notes	2.63%	05/15/2021	133,919,163
131,600,000	United States Treasury Notes	1.50%	09/30/2021	133,789,905
52,400,000 75,300,000	United States Treasury Notes United States Treasury Notes	1.38% 0.13%	01/31/2022 05/15/2023	53,401,945 75,197,051
125,300,000	United States Treasury Notes United States Treasury Notes	2.25%	12/31/2023	134,291,253
Total US Government and	d Agency Obligations (Cost \$523,690,960)			530,599,317
Affiliated Mutual Funds -				
5,000,000	DoubleLine Low Duration Emerging Markets Fixed Income Fund (Class I)			48,850,000
Total Affiliated Mutual F	unds (Cost \$50,000,000)		•	48,850,000
Common Stocks - 0.0% 89,329	Frontara Francy Corporation			222,161
Total Common Stocks (Co	Frontera Energy Corporation ost \$8.231.569)			222,161
ì				222,101
Short Term Investments - 46,092,009	First American Government Obligations Fund - Class U	0.11% ♦		46,092,009
46,092,010	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.11% ♦		46,092,010
46,092,009	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.05% ♦		
Total Short Term Investm		0.0370 ♥		46,092,009 138,276,028
Total Investments - 98.9% Other Assets in Excess of I				6,653,878,928 71,469,488
NET ASSETS - 100.0%				\$ 6,725,348,416

- ^ 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.
- # Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of June 30, 2020.
- ± 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 June 30, 2020.
- † Perpetual Maturity
- $\,\Omega\,$ $\,$ Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- I/O Interest only security
- The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of June 30, 2020.
- The interest rate may step up conditioned upon the aggregate remaining principal balance of the underlying mortgage loans being reduced below a targeted percentage of the aggregate original principal balance of the mortgage loans. The interest rate shown is the rate in effect as of June 30, 2020.
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.
- Seven-day yield as of June 30, 2020

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Non-Agency Residential Collateralized Mortgage Obligations	18.5%
Non-Agency Commercial Mortgage Backed Obligations	16.1%
Collateralized Loan Obligations	15.0%
Foreign Corporate Bonds	14.8%
US Government and Agency Obligations	7.9%
Asset Backed Obligations	7.8%
US Government and Agency Mortgage Backed Obligations	6.3%
US Corporate Bonds	5.6%
Bank Loans	2.5%
Short Term Investments	2.1%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.6%
Affiliated Mutual Funds	0.7%
Common Stocks	0.0% ~
Other Assets and Liabilities	1.1%
	100.0%

[~] Represents less than 0.05% of net assets

INVESTMENT BREAKDOWN as a % of Net Assets:

Non-Agency Residential Collateralized Mortgage Obligations	18.5%
Non-Agency Commercial Mortgage Backed Obligations	16.1%
Collateralized Loan Obligations	15.0%
US Government and Agency Obligations	7.9%
Asset Backed Obligations	7.8%
Banking	7.3%
US Government and Agency Mortgage Backed Obligations	6.3%
Energy	2.4%
Short Term Investments	2.1%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.8%
Transportation	1.4%
Telecommunications	1.3%
Technology	1.1%
Chemicals/Plastics	1.1%
Healthcare	1.0%
Utilities	0.8%
Pharmaceuticals	0.8%
Affiliated Mutual Funds	0.7%
Finance	0.7%
Building and Development (including Steel/Metals)	0.6%
Food Products	0.4%
Electronics/Electric	0.4%
Media	0.4%
Food Service	0.3%
Automotive	0.3%
Insurance	0.3%
Business Equipment and Services	0.3%
Aerospace & Defense	0.2%
Chemical Products	0.2%
Real Estate	0.2%
Environmental Control	0.2%
Retailers (other than Food/Drug)	0.2%
Pulp & Paper	0.1%
Industrial Equipment	0.1%
Mining	0.1%
Consumer Products	0.1%
Containers and Glass Products	0.1%
Diversified Manufacturing	0.1%
Beverage and Tobacco	0.1%
Commercial Services	0.1%
Financial Intermediaries	0.0% ~
Other Assets and Liabilities	1.1%
	100.0%

~ Represents less than 0.05% of net assets

A summary of the DoubleLine Low Duration Bond Fund's investments in affiliated mutual funds for the period ended June 30, 2020 is as follows:

<u>Fund</u>	Value at March 31, 2020	Gross <u>Purchases</u>	Gross Sales	Shares Held at June 30, 2020	Value at June 30, 2020	Change in Unrealized for the Period Ended June 30, 2020	Dividend Income Earned in the Period Ended June 30, 2020	Net Realized Gain (Loss) in the Period Ended June 30, 2020
DoubleLine Low Duration Emerging Markets Fixed Income Fund	£46,000,000	¢.	•	5 000 000	£40.050.000	¢ 2 050 000	0 245 177	¢.
(Class I)	\$46,800,000	3 -	3 -	5,000,000	\$48,850,000	+)	\$ 345,177	<u> </u>
	\$46,800,000	\$ -	\$ -	5,000,000	\$48,850,000	\$ 2,050,000	\$ 345,177	\$ -

DoubleLine Floating Rate Fund

Schedule of Investments June 30, 2020 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Bank Loans - 86.7%	A			ψ
Aerospace & Defense - 1	1 80/.			
250,052 594,287	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD	1.93%	01/29/2027	192,040
319,509	+ 3.50%) Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD	3.81%	04/06/2026	511,830
	+ 3.50%)	4.95%	04/06/2026	275,177
952,175	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	12/11/2026	773,642
450,000 425,646	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	6.25%±	06/25/2027	447,235
763,301	5.00%)	6.07%	10/01/2024	402,236
/63,301	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 6.00%)	7.00%	04/01/2025	620,182 3,222,342
Automotive - 2.0%			-	3,222,372
Automotive - 2.0%	American Tire Distributors, Inc., Senior Secured First Lien Term Loan			
650,767	(1 Month LIBOR USD + 7.50%, 1.00% Floor, 8.00% PIK)	8.50%	09/02/2024	435,084
80,432	(3 Month LIBOR USD + 7.50%, 1.00% Floor, 8.00% PIK)	8.50%	09/02/2024	53,774
144,275	Dealer Tire LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.42%	12/12/2025	138,263
382,163	IAA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.44%	06/29/2026	369,265
994,928	Mavis Tire Express Services Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR	2.560/	02/20/2025	000.72
506,175	USD + 3.25%) Panther BF Aggregator LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.56% 3.68%	03/20/2025 04/30/2026	900,723 484,030
500,175	Wand NewCo 3, Inc., Senior Secured First Lien Term Loan	3.0070	0 1/30/2020	10 1,050
1,150,210	(6 Month LIBOR USD + 3.00%)	4.07%	02/05/2026	1,095,576
171,871	(3 Month LIBOR USD + 3.00%)	4.07%	02/05/2026	163,707 3,640,422
			_	3,040,422
Beverage and Tobacco -				
585,285		4.500/	02/20/2024	400.043
	Floor)	4.50%	03/20/2024	498,043
Building and Developm	ent (including Steel/Metals) - 2.2%			
434,079	Advanced Drainage Systems, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
	2.25%)	2.44%	07/31/2026	423,769
486,536	Foresight Energy LLC, Senior Secured First Lien Term Loan	9.50%±	06/30/2027	486,536
1,926,108	Foresight Energy LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.75%, 1.00% Floor)	$7.36\% \Omega$	03/28/2022	154,089
799,785	Forest City Enterprises L.P., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.68%	12/08/2025	751,798
543,457	Forterra Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%,	3.0070	12/00/2023	751,770
	1.00% Floor)	4.00%	10/25/2023	529,871
832,354	GrafTech Finance, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%,			
70.000	1.00% Floor)	4.50%	02/12/2025	813,280
79,800 347,759	KBR, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD	2.93%	02/05/2027	78,437
541,157	+ 3.75%, 1.00% Floor)	4.75%	03/03/2025	312,983
516,051	Pisces Midco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.94%	04/12/2025	493,313
				4,044,076
Business Equipment and	d Sauriage 0.20/			
856.151	AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00%			
030,131	Floor)	3.50%	04/04/2024	830,021
413,367	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD +			Í
• 40.000	4.25%)	4.43%	07/10/2026	402,400
240,000	Amentum Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Brand Energy & Infrastructure Services, Inc., Senior Secured First Lien Term Loan	4.18%	02/01/2027	236,299
321,642	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.29%	06/21/2024	295,642
279,161	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.64%	06/21/2024	256,595
6,069	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/21/2024	5,578
1,005,789	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
007.440	3.25%)	3.18%	10/30/2026	976,716
997,449	Capri Acquisitions BidCo Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	2.760/	11/01/2024	060 045
263,013	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	3.76%	11/01/2024	960,045
203,013	USD + 3.50%)	4.26%	08/21/2026	239,867
990,000	Deerfield Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.550/	0.4/0.0/0.007	064.026
1,005,508	3.75%, 1.00% Floor) Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.75%	04/09/2027	964,839
1,005,508	5.00%)	4.18%	02/06/2026	982,256
875,483	EAB Global, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 1.00%		V=- V V - V = V	,
	Floor)	4.89%	11/15/2024	832,820
819,729	Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.81%	08/01/2024	662,956
703,667	Genesys Telecommunications Laboratories, Inc., Senior Secured First Lien Term Loan (1 Month	3.0170	06/01/2024	002,930
, 05,007	LIBOR USD + 3.25%)	3.43%	12/01/2023	679,795
789,639	ION Trading Technologies SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD +			
50 0.155	4.00%, 1.00% Floor)	5.07%	11/21/2024	763,411
720,157	IRI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%)	4.61%	12/01/2025	685,950
499,052	KAR Auction Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.50%	09/21/2026	474,723
1,021,415	Kronos, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	3.18%	11/01/2023	1,020,695
1,021,110	2.201.0019			-,0,070

1,166,053	Mitchell International, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	11/29/2024	1,093,297
250,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD +			
210,000	7.25%) Presidio Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	7.43% 4.27%	12/01/2025 01/22/2027	223,750 203,306
210,000	Prime Security Services Borrower LLC, Senior Secured First Lien Term Loan	7.2770	01/22/2027	203,300
357,796	(1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	09/23/2026	344,939
163,564 163,564	(6 Month LIBOR USD + 3.25%, 1.00% Floor) (9 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25% 4.25%	09/23/2026 09/23/2026	163,564 163,564
337,351	(12 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	09/23/2026	313,473
412,925	ServiceMaster Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +		***************************************	0.10,1,0
401.216	1.75%)	1.93%	11/05/2026	403,081
481,316	SIWF Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%) SMG US Midco 2, Inc., Senior Secured First Lien Term Loan	5.32%	06/13/2025	451,234
48,564	(1 Month LIBOR USD + 2.50%)	2.68%	01/23/2025	43,101
118,898	(3 Month LIBOR USD + 2.50%)	3.52%	01/23/2025	105,522
818,388 760,660	Southern Graphics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.43% 2.93%	12/30/2022 05/01/2024	456,251 725,004
620,199	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	11/13/2026	595,003
329,001	Travelport Finance SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.00%)	6.07%	05/29/2026	219,459
			<u> </u>	16,775,156
Chemicals/Plastics - 3.0%	, 0			
681,321	Charter NEX US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.43%	05/16/2024	655,090
396,888	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2 (00/	02/17/2025	386.221
1,131,829	3.50%) Diamond B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	3.68% 3.76%	03/17/2025 09/06/2024	1,045,058
520,972	Messer Industries LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.81%	03/02/2026	498,547
905,450	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.18%	07/31/2026	876,965
1,076,644 55,000	Solenis International LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Solenis International LP, Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 8.50%)	4.36% 8.86%	06/26/2025 06/26/2026	1,038,514 48,112
635,050	Starfruit US Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.19%	10/01/2025	598,534
278,600	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.18%	07/01/2026	268,066
			_	5,415,107
Containers and Glass Pro	oducts - 2.2%			
235,660	Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.18%	10/03/2022	230,371
625,000	Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	4.420/	12/20/2022	500.004
675,000	3.00%, 1.00% Floor) Flex Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	4.43%	12/29/2023	598,994
075,000	3.25%)	4.68%	06/30/2025	637,733
625,329	Klockner-Pentaplast of America, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD	5.050/	06/20/2022	500 503
448,875	+ 4.25%, 1.00% Floor) Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	5.25%	06/30/2022	588,703
440,075	1.75%)	1.93%	02/04/2027	433,804
	Reynolds Group Holdings, Inc., Senior Secured First Lien Term Loan			
194,885	(1 Month LIBOR USD + 2.75%)	2.93%	02/06/2023	186,686 624,991
652,439 684,733	(1 Month LIBOR USD + 2.75%) Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%)	2.92%	02/06/2023	024,991
652,439 684,733	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.07%	10/17/2024	655,347
	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%,			
	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)			655,347
684,733	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) % Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	4.07%	10/17/2024	655,347 3,956,629
684,733 Cosmetics/Toiletries - 0.5	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)			655,347
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.0	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) 6 Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor)	4.07% 5.00%	05/15/2023	655,347 3,956,629 960,343
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) % Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) 5% Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.07%	10/17/2024	655,347 3,956,629
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) % Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) 5% Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00%	4.07% 5.00% 3.92%	05/15/2023 02/27/2025	655,347 3,956,629 960,343 1,097,359
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) % Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) 5% Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.07% 5.00% 3.92% 4.50%	05/15/2023	655,347 3,956,629 960,343 1,097,359 1,109,435
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.0 1,148,814 1,262,350 500,000	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	4.07% 5.00% 3.92%	05/15/2023 02/27/2025	655,347 3,956,629 960,343 1,097,359
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814 1,262,350	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) % Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) 6% Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.07% 5.00% 3.92% 4.50% 8.25%	05/15/2023	655,347 3,956,629 960,343 1,097,359 1,109,435 435,832
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.0 1,148,814 1,262,350 500,000	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18%	05/15/2023	960,343 1,097,359 1,109,435 435,832 829,091
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814 1,262,350 500,000 895,511 911,941	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) % Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) 6% Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06%	05/15/2023	960,343 1,097,359 1,109,435 435,832 829,091 836,706
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.0 1,148,814 1,262,350 500,000 895,511 911,941 370,000	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18%	05/15/2023	960,343 1,097,359 1,109,435 435,832 829,091
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.0 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35%	05/15/2023	960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93%	10/17/2024	960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.0 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35%	05/15/2023	960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.0 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93%	10/17/2024	960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.0 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Maccess CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%,	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50%	10/17/2024	960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50%	05/15/2023	960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406 908,755
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.0 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449 1,138,262	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Maccess CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50%	10/17/2024	960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449 1,138,262 1,211,671	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50%	05/15/2023	960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406 908,755
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.0 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449 1,138,262	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.75% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50% 4.50% 4.50% 4.00%	05/15/2023	655,347 3,956,629 960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406 908,755 1,089,175 1,181,282
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449 1,138,262 1,211,671	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50% 4.50%	05/15/2023	655,347 3,956,629 960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406 908,755 1,089,175
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449 1,138,262 1,211,671 422,234 443,888 580,613	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Connervice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Connerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50% 4.50% 4.00% 7.75%	10/17/2024	655,347 3,956,629 960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406 908,755 1,089,175 1,181,282 418,715
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.0 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449 1,138,262 1,211,671 422,234 443,888	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor) Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) ON Semiconductor Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50% 4.50% 2.93% 4.00% 7.75% 3.43% 2.68%	05/15/2023	655,347 3,956,629 960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406 908,755 1,089,175 1,181,282 418,715 426,354 563,194
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449 1,138,262 1,211,671 422,234 443,888 580,613	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Connervice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Connerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50% 4.50% 4.50% 4.50% 7.75% 3.43%	10/17/2024	655,347 3,956,629 960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406 908,755 1,089,175 1,181,282 418,715 426,354
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449 1,138,262 1,211,671 422,234 443,888 580,613 446,625 1,015,530	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor) Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor) Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) ON Semiconductor Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) ON Semiconductor Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Project Alpha Intermediate Holding, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.50%)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50% 4.50% 2.93% 4.00% 7.75% 3.43% 2.68%	05/15/2023	655,347 3,956,629 960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406 908,755 1,089,175 1,181,282 418,715 426,354 563,194
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684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449 1,138,262 1,211,671 422,234 443,888 580,613 446,625 1,015,530	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor) Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor) Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) ON Semiconductor Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) ON Semiconductor Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Project Alpha Intermediate Holding, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.50%)	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50% 4.50% 4.50% 4.50% 2.93% 4.00% 7.75% 3.43% 2.68% 2.18%	05/15/2023	655,347 3,956,629 960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406 908,755 1,089,175 1,181,282 418,715 426,354 563,194 430,296
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.0 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449 1,138,262 1,211,671 422,234 443,888 580,613 446,625 1,015,530 1,020,256 423,542	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Maccess CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Covent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50% 2.93% 4.00% 7.75% 3.43% 2.68% 2.18% 5.38% 4.01% 2.43%	05/15/2023	655,347 3,956,629 960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406 908,755 1,089,175 1,181,282 418,715 426,354 563,194 430,296 981,677 986,740 414,012
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449 1,138,262 1,211,671 422,234 443,888 580,613 446,625 1,015,530 1,020,256 423,542 1,007,513	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) % Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) % Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Covent, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) Flexera Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.20%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50% 4.50% 2.93% 4.00% 7.75% 3.43% 2.68% 2.18% 5.38% 4.01% 2.43% 3.43%	05/15/2023	655,347 3,956,629 960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406 908,755 1,089,175 1,181,282 418,715 426,354 563,194 430,296 981,677 986,740 414,012 969,732
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.0 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449 1,138,262 1,211,671 422,234 443,888 580,613 446,625 1,015,530 1,020,256 423,542 1,007,513 1,027,642	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Covent, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Covent, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) PligiCert Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR C	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50% 4.50% 2.93% 4.00% 7.75% 3.43% 2.68% 2.18% 5.38% 4.01% 2.43% 3.43% 2.93%	10/17/2024	655,347 3,956,629 960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406 908,755 1,089,175 1,181,282 418,715 426,354 563,194 430,296 981,677 986,740 414,012 969,732 995,882
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449 1,138,262 1,211,671 422,234 443,888 580,613 446,625 1,015,530 1,020,256 423,542 1,007,513	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.75%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Comerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Solvain Alg	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50% 2.93% 4.00% 7.75% 3.43% 2.68% 2.18% 5.38% 4.01% 2.43% 3.43% 2.93% 3.56%	05/15/2023	655,347 3,956,629 960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406 908,755 1,089,175 1,181,282 418,715 426,354 563,194 430,296 981,677 986,740 414,012 969,732 995,882 836,155
684,733 Cosmetics/Toiletries - 0.5 1,005,000 Electronics/Electric - 14.6 1,148,814 1,262,350 500,000 895,511 911,941 370,000 695,000 1,114,547 518,700 654,962 929,449 1,138,262 1,211,671 422,234 443,888 580,613 446,625 1,015,530 1,020,256 423,542 1,007,513 1,027,642 854,309	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) % Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor) 6% Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 7.25%, 1.00% Floor) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Castle US Holding Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.05%) Cent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor) Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) ON Semiconductor Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) ON Semiconductor Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) ON Semiconductor Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) ON Semiconductor Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.55%) NCR Corporation, Senior Secured First Li	4.07% 5.00% 3.92% 4.50% 8.25% 3.18% 4.06% 4.56% 5.35% 3.93% 4.18% 4.50% 4.50% 2.93% 4.00% 7.75% 3.43% 2.68% 2.18% 5.38% 4.01% 2.43% 3.43% 2.93%	10/17/2024	655,347 3,956,629 960,343 1,097,359 1,109,435 435,832 829,091 836,706 361,675 685,013 966,870 503,354 642,406 908,755 1,089,175 1,181,282 418,715 426,354 563,194 430,296 981,677 986,740 414,012 969,732 995,882

1,245,000	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.83%	03/05/2027	1,198,979
1,005,000	Tech Data Corporation, Senior Secured First Lien Term Loan	3.69%±	07/01/2030	997,463
430,000 990,000	Tech Data Corporation, Senior Secured First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.69%±	07/01/2030	414,950
110,000	TIBCO Software Inc, Senior Secured First Lieft Term Loan (1 Month LIBOR USD + 3.75%) TIBCO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	3.93% 7.43%	06/30/2026 03/03/2028	938,025 106,632
588,499	Uber Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%,	7.1570	03/03/2020	100,032
	1.00% Floor)	5.00%	04/04/2025	567,369
775,000	Ultimate Software Group, Senior Secured First Lien Term Loan	4.75%±	05/03/2026	767,192
85,000 1,221,161	Ultimate Software Group, Senior Secured First Lien Term Loan Ultimate Software Group, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	7.50%± 3.93%	05/03/2027 05/04/2026	86,647 1,186,260
1,183,116	Vertafore, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.43%	07/02/2025	1,120,943
583,538	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	02/26/2027	565,302
585,000	Web.Com Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.94%	10/10/2025	556,481
				26,415,387
Enouge: 2 20/				
Energy - 3.3% 1,175,538	Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.81%	09/30/2024	1,129,498
1,248,797	Brazos Delaware LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.19%	05/21/2025	858,554
987,525	Buckeye Partners LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.92%	11/02/2026	949,258
620,000	Gavilan Resources LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.00%,			·
	1.00% Floor)	$7.00\% \Omega$	03/01/2024	7,750
267,992	Gulf Finance LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	08/25/2023	175,311
437,249	(1 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	08/25/2023	286,033
699,625	Lower Cadence Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	0.2570	00,25,2025	200,000
	4.00%)	4.18%	05/22/2026	626,165
746,016	Lucid Energy Group II Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	4.0007	00/10/0005	(25.52)
447 040	USD + 3.00%, 1.00% Floor) McDermott International, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	4.00%	02/18/2025	625,721
447,040	5.00%, 1.00% Floor)	$7.25\%~\Omega$	05/12/2025	164,010
474,597	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.75%)	6.20%	03/11/2026	432,724
657,420	UGI Energy Services LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.93%	08/13/2026	638,519
				5,893,543
Environmental Control	0.20/			
Environmental Control - 328,350	US Ecology, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.68%	11/02/2026	320,141
320,330	to belongy, me., semior secured i hat blen ferm boam (1 World bibok 655 + 2.3079)	2.0070	11/02/2020	320,171
Financial Intermediaries				
1,061,046	Millennium Trust Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	5.100/	02/27/2026	005.005
500 174	5.00%) DDI Intermediate Finance Trust Senior Secured First Lien Term Lean (1 Month I IDOR USD +	5.18%	03/27/2026	985,887
508,174	RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	02/11/2027	493,564
611,925	RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.7570	02/11/2027	475,504
V,	1.75%)	1.93%	02/11/2027	597,903
1,171,639	The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD			
407 124	+3.00%) Victory Conital Haldings Inc. Series Served First Lies Town Least (2 Marth LIBOR USD.)	3.18%	07/21/2025	1,122,759
497,134	Victory Capital Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	3.94%	07/01/2026	483,776
	2.3070)	3.7470	07/01/2020	3,683,889
				3,003,007
Food Products - 2.4%				
297,750	B&G Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.68%	10/10/2026	294,661
1,010,961 1,104,664	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) CSM Bakery Solutions LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	2.93%	03/31/2025	965,467
1,104,004	4.00%, 1.00% Floor)	7.25%	01/04/2022	1,064,161
700,000	Froneri US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.43%	01/29/2027	660,191
848,997	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	3.87%	05/23/2025	811,234
621,851	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.43%	10/22/2025	596,244
				4,391,958
Food Service - 3.0%				
1,005,448	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month			
	LIBOR USD + 1.75%)	1.93%	11/19/2026	955,301
583,538	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	01/15/2027	552,082
984,179	Houston Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.93%	07/21/2025	916,516
1,271,533	IRB Holding Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/05/2025	1,178,667
884,005	TKC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%, 1.00%	3.,370	021 031 2023	1,170,007
	Floor)	4.75%	02/01/2023	831,314
1,022,288	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	07/31/2026	985,071
				5,418,951
Healthcare – 12.9%				
		3.19%	01/05/2026	672,298
	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3 00%)		51.00.2020	0,2,2,0
693,091 841,495	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD +			
693,091 841,495	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	04/28/2022	812,258
693,091	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%,			
693,091 841,495 838,925	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.25% 4.50%	04/28/2022 04/22/2024	
693,091 841,495	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00%	4.50%	04/22/2024	696,132
693,091 841,495 838,925	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)			696,132 970,742
693,091 841,495 838,925 981,788 591,121 737,622	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) Athenahealth, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%) Auris Luxembourg III Sarl, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.50% 5.25% 5.31% 3.93%	04/22/2024 10/13/2026 02/11/2026 02/27/2026	696,132 970,742 574,865 649,108
693,091 841,495 838,925 981,788 591,121 737,622 580,391	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) Athenahealth, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%) Auris Luxembourg III Sarl, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Avantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.50% 5.25% 5.31% 3.93% 3.25%	04/22/2024 10/13/2026 02/11/2026 02/27/2026 11/21/2024	696,132 970,742 574,865 649,108 566,969
693,091 841,495 838,925 981,788 591,121 737,622 580,391 582,365	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) Athenahealth, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%) Auris Luxembourg III Sarl, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Avantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Azalea TopCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	4.50% 5.25% 5.31% 3.93%	04/22/2024 10/13/2026 02/11/2026 02/27/2026	696,132 970,742 574,865 649,108 566,969
693,091 841,495 838,925 981,788 591,121 737,622 580,391	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) Athenahealth, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%) Auris Luxembourg III Sarl, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Avantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Azalea TopCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.50% 5.25% 5.31% 3.93% 3.25% 4.26%	04/22/2024 10/13/2026 02/11/2026 02/27/2026 11/21/2024 07/24/2026	696,132 970,742 574,865 649,108 566,969 564,894
693,091 841,495 838,925 981,788 591,121 737,622 580,391 582,365	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) Athenahealth, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%) Auris Luxembourg III Sarl, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Avantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Azalea TopCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.50% 5.25% 5.31% 3.93% 3.25%	04/22/2024 10/13/2026 02/11/2026 02/27/2026 11/21/2024	696,132 970,742 574,865 649,108 566,969 564,894
693,091 841,495 838,925 981,788 591,121 737,622 580,391 582,365 646,300 1,388,223	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) Athenahealth, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%) Auris Luxembourg III Sarl, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Avantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Azalea TopCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) DentalCorporationPerfect Smile ULC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.50% 5.25% 5.31% 3.93% 3.25% 4.26% 4.07% 4.75%	04/22/2024 10/13/2026 02/11/2026 02/27/2026 11/21/2024 07/24/2026 06/07/2023 06/06/2025	696,132 970,742 574,865 649,108 566,969 564,894 624,836 1,244,195
693,091 841,495 838,925 981,788 591,121 737,622 580,391 582,365 646,300 1,388,223 555,000	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) Aldevron LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%) Auris Luxembourg III Sarl, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Avantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Azalea TopCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) DentalCorporationPerfect Smile ULC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) Elanco Animal Health, Inc., Senior Secured First Lien Term Loan	4.50% 5.25% 5.31% 3.93% 3.25% 4.26% 4.07%	04/22/2024 10/13/2026 02/11/2026 02/27/2026 11/21/2024 07/24/2026 06/07/2023	696,132 970,742 574,865 649,108 566,969 564,894 624,836
693,091 841,495 838,925 981,788 591,121 737,622 580,391 582,365 646,300 1,388,223	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) Athenahealth, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%) Auris Luxembourg III Sarl, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Avantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Azalea TopCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) DentalCorporationPerfect Smile ULC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) Elanco Animal Health, Inc., Senior Secured First Lien Term Loan Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.50% 5.25% 5.31% 3.93% 3.25% 4.26% 4.07% 4.75% 1.94%±	04/22/2024 10/13/2026 02/11/2026 02/27/2026 11/21/2024 07/24/2026 06/07/2023 06/06/2025 02/04/2027	696,132 970,742 574,865 649,108 566,969 564,894 624,836 1,244,195 530,719
693,091 841,495 838,925 981,788 591,121 737,622 580,391 582,365 646,300 1,388,223 555,000 1,099,580	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) Athenahealth, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%) Auris Luxembourg III Sarl, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Avantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Azalea TopCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) DentalCorporationPerfect Smile ULC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) Elanco Animal Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.50% 5.25% 5.31% 3.93% 3.25% 4.26% 4.07% 4.75% 1.94%± 3.93%	04/22/2024 10/13/2026 02/11/2026 02/27/2026 11/21/2024 07/24/2026 06/07/2023 06/06/2025 02/04/2027 10/10/2025	564,894 624,836 1,244,195 530,719 731,221
693,091 841,495 838,925 981,788 591,121 737,622 580,391 582,365 646,300 1,388,223 555,000 1,099,580 1,139,275	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) Athenahealth, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%) Auris Luxembourg III Sarl, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Avantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Azalea TopCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) DentalCorporationPerfect Smile ULC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) Elanco Animal Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) HC Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.50% 5.25% 5.31% 3.93% 3.25% 4.26% 4.07% 4.75% 1.94%± 3.93% 4.68%	04/22/2024 10/13/2026 02/11/2026 02/27/2026 11/21/2024 07/24/2026 06/07/2023 06/06/2025 02/04/2027 10/10/2025 08/06/2026	696,132 970,742 574,865 649,108 566,969 564,894 624,836 1,244,195 530,719 731,221 1,109,842
693,091 841,495 838,925 981,788 591,121 737,622 580,391 582,365 646,300 1,388,223 555,000 1,099,580	Air Medical Group Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%, 1.00% Floor) Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor) Aldevron LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) Athenahealth, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%) Auris Luxembourg III Sarl, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) Avantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Azalea TopCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) DentalCorporationPerfect Smile ULC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) Elanco Animal Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	4.50% 5.25% 5.31% 3.93% 3.25% 4.26% 4.07% 4.75% 1.94%± 3.93%	04/22/2024 10/13/2026 02/11/2026 02/27/2026 11/21/2024 07/24/2026 06/07/2023 06/06/2025 02/04/2027 10/10/2025	696,132 970,742 574,865 649,108 566,969 564,894 624,836 1,244,195 530,719 731,221

647,263	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.61%	08/31/2026	589,935
1,115,859	MPH Acquisition Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	06/07/2023	1,064,095
976,529	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.7370	00/07/2023	1,004,075
1.126.220	3.50%)	3.81%	10/24/2025	913,055
1,126,330	Parexel International Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	09/27/2024	1,071,073
63,513	Pathway Vet Alliance, Senior Secured First Lien Term Loan	4.17%±	03/31/2027	61,846
781,487	Pathway Vet Alliance, Senior Secured First Lien Term Loan	4.18%±	03/31/2027	760,973
522,637	Radiology Partners, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	5.29%	07/09/2025	488,294
613,530	(3 Month LIBOR USD + 4.25%)	5.99%	07/09/2025	573,215
582,043	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month	2.020/	11/14/2025	547 201
595,000	LIBOR USD + 4.50%) Select Medical Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.93% 2.68%	11/14/2025 03/06/2025	547,391 568,475
1,000,682	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
1,043,621	4.50%, 1.00% Floor) Sound Innetiant Physicians, Inc. Sonion Secured First Lion Town Lean (1 Month LIDOR LISD +	5.50%	12/11/2026	980,148
1,043,021	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	06/27/2025	1,006,964
300,000	Sound Inpatient Physicians, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD +			
507,450	6.75%) Sunshine Luxembourg VII SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD +	6.93%	06/26/2026	288,000
307,430	4.25%, 1.00% Floor)	5.32%	10/01/2026	487,682
595,997	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%,			
558,600	1.00% Floor) Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	3.75% 4.68%	02/06/2024 11/20/2026	460,411 522,291
849,535	Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.0070	11/20/2020	322,271
	4.50%)	4.68%	08/27/2025	823,942
1,018,493	Wink Holdco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	12/02/2024	979,668
383,075	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.0070	12/02/2024	777,000
	4.75%)	4.93%	09/30/2026	377,020
			_	23,286,078
Hotels/Motels/Inns and O	Casinos - 2.5%			
425,000	Caesars Resort, Senior Secured First Lien Term Loan	$4.68\% \pm$	06/19/2025	400,762
438,875	Caesars Resort Collection LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	12/23/2024	391,902
663,941	CEOC LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.18%	10/04/2024	661,764
505 202	Golden Nugget, Inc., Senior Secured First Lien Term Loan	2.250/	10/04/2022	470.255
597,203 508,728	(2 Month LIBOR USD + 2.50%, 0.75% Floor) (1 Month LIBOR USD + 2.50%, 0.75% Floor)	3.25% 3.25%	10/04/2023 10/04/2023	479,255 408,255
439,135	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	2.68%	05/29/2026	419,580
399,925	Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%,	2.000/	10/15/2025	275.005
	0.75% Floor) Scientific Games International, Inc., Senior Secured First Lien Term Loan	3.00%	10/15/2025	375,095
355,092	(6 Month LIBOR USD + 2.75%)	3.61%	08/14/2024	315,677
88,773	(1 Month LIBOR USD + 2.75%)	2.93%	08/14/2024	78,919
		1 0/40/	12/20/2024	020 401
1,005,040	VICI Properties LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.94%	12/20/2024	939,401
	•	1.94%	12/20/2024	939,401 4,470,610
Industrial Equipment - 2	8%		_	4,470,610
	•	1.94%	03/01/2027	
Industrial Equipment - 2 389,025	2.8% Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)		_	4,470,610
Industrial Equipment - 2 389,025 348,210	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan	1.93% 3.75%	03/01/2027 04/01/2024	4,470,610 371,764 336,421
Industrial Equipment - 2 389,025 348,210 327,027 66,981	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%)	1.93% 3.75% 6.32% 6.32%	03/01/2027 04/01/2024 09/30/2026 09/30/2026	371,764 336,421 287,783 58,944
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000	2.8% Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan	1.93% 3.75% 6.32% 6.32% 4.18% ±	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027	371,764 336,421 287,783 58,944 611,785
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937	2.8% Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	1.93% 3.75% 6.32% 6.32%	03/01/2027 04/01/2024 09/30/2026 09/30/2026	371,764 336,421 287,783 58,944
389,025 348,210 327,027 66,981 620,000 659,937 570,688	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713
389,025 348,210 327,027 66,981 620,000 659,937 570,688	2.8% Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ±	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000
389,025 348,210 327,027 66,981 620,000 659,937 570,688	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797
389,025 348,210 327,027 66,981 620,000 659,937 570,688	2.8% Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ±	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000
327,027 66,981 620,000 659,937 570,688 1,450,000 919,502	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478
327,027 66,981 620,000 659,937 570,688 1,450,000 919,502	Cardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ±	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) USD + 4.00%)	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478
327,027 66,981 620,000 659,937 570,688 1,450,000 919,502	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) [1] Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 08/01/2025	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 08/01/2025	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700 873,553 854,841	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.50%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.50%)	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44% 3.68% 6.68%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 08/01/2025 05/09/2025 02/12/2027 08/04/2025	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451 838,065 852,704
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700 873,553 854,841 486,488	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (1 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alliant Holdings Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44% 3.68%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 08/01/2025 05/09/2025 02/12/2027	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451 838,065
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700 873,553 854,841	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.50%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.50%)	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44% 3.68% 6.68%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 08/01/2025 05/09/2025 02/12/2027 08/04/2025	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451 838,065 852,704
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700 873,553 854,841 486,488	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (1 Munimate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44% 3.68% 6.68% 2.69%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 08/01/2025 05/09/2025 02/12/2027 08/04/2025 08/18/2025	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451 838,065 852,704 473,513
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700 873,553 854,841 486,488 789,841	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (1 Munimate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44% 3.68% 6.68% 2.69%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 08/01/2025 05/09/2025 02/12/2027 08/04/2025 08/18/2025	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451 838,065 852,704 473,513 748,094
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700 873,553 854,841 486,488	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (1 Munimate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44% 3.68% 6.68% 2.69%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 08/01/2025 05/09/2025 02/12/2027 08/04/2025 08/18/2025	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451 838,065 852,704 473,513 748,094
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700 873,553 854,841 486,488 789,841 Leisure - 3.7% 1,000,972	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Alliant Holdings Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44% 3.68% 6.68% 2.69% 3.43%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 05/09/2025 02/12/2027 08/04/2025 08/18/2025 12/31/2025	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451 838,065 852,704 473,513 748,094 6,202,805
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Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700 873,553 854,841 486,488 789,841 Leisure - 3.7% 1,000,972	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (1 Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) Assurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Carnival Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Carnival Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Carnival Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44% 3.68% 6.68% 2.69% 3.43%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 08/01/2025 08/01/2025 08/04/2025 08/18/2025 12/31/2025 07/31/2024 06/30/2025	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451 838,065 852,704 473,513 748,094 6,202,805
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700 873,553 854,841 486,488 789,841 Leisure - 3.7% 1,000,972 550,000	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Camival Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%) Equinox Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 2.75%)	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44% 3.68% 6.68% 2.69% 3.43% 2.93% 8.50% ± 3.06%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 08/01/2025 02/12/2027 08/04/2025 08/18/2025 12/31/2025 07/31/2024 06/30/2025 09/18/2024	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451 838,065 852,704 473,513 748,094 6,202,805
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700 873,553 854,841 486,488 789,841 Leisure - 3.7% 1,000,972 550,000 695,162 433,116	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition Ltd., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Aliant Holdings Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) Assurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 2.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Carnival Corporation, Senior Secured First Lien Term Loan ClubCorporation Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%) Equinox Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44% 3.68% 6.68% 2.69% 3.43%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 06/16/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 08/01/2025 08/01/2025 08/04/2025 08/18/2025 12/31/2025 07/31/2024 06/30/2025	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451 838,065 852,704 473,513 748,094 6,202,805
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Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700 873,553 854,841 486,488 789,841 Leisure - 3.7% 1,000,972 550,000 695,162 433,116	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.50%) Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Carnival Corporation, Senior Secured First Lien Term Loan ClubCorporation, Senior Secured First Lien Term Loan Club Corporation, Senior Secured First Lie	1.93% 3.75% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44% 3.68% 6.68% 2.69% 3.43% 2.93% 8.50% ± 3.06% 4.07% 3.50%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 09/30/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 08/01/2025 05/09/2025 02/12/2027 08/04/2025 08/18/2025 12/31/2025 07/31/2024 06/30/2024 03/08/2024	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451 838,065 852,704 473,513 748,094 6,202,805 947,485 532,125 593,171 337,791 487,371
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700 873,553 854,841 486,488 789,841 Leisure - 3.7% 1,000,972 550,000 695,162 433,116 510,000 773,013	Garder Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (13 Month LIBOR USD + 5.25%) (14 Month LIBOR USD + 5.25%) (15 Month LIBOR USD + 5.25%) (17 Month LIBOR USD + 5.25%) (18 Month LIBOR USD + 5.25%) (18 Month LIBOR USD + 5.25%) (19 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Carnival Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%) Equinox Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Formula One Management Ltd., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 1.00% Floor) Life Time Fitness, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	1.93% 3.75% 6.32% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44% 3.68% 6.68% 2.69% 3.43% 2.93% 8.50% ± 3.06% 4.07%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 09/30/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 08/01/2025 05/09/2025 02/12/2027 08/04/2025 08/18/2025 12/31/2025 07/31/2024 06/30/2025 09/18/2024	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451 838,065 852,704 473,513 748,094 6,202,805
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700 873,553 854,841 486,488 789,841 Leisure - 3.7% 1,000,972 550,000 695,162 433,116 510,000 773,013 366,993	Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) Assurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Formula One Management Ltd., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Formula One Management Ltd., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	1.93% 3.75% 6.32% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44% 3.68% 6.68% 2.69% 3.43% 2.93% 8.50% ± 3.06% 4.07% 3.75% 2.43%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 09/30/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 08/01/2025 05/09/2025 02/12/2027 08/04/2025 08/18/2025 12/31/2025 07/31/2024 06/30/2025 09/18/2024 03/08/2024 02/01/2024 06/10/2022 03/24/2025	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451 838,065 852,704 473,513 748,094 6,202,805 947,485 532,125 593,171 337,791 487,371 691,367 348,645
Industrial Equipment - 2 389,025 348,210 327,027 66,981 620,000 659,937 570,688 1,450,000 919,502 Insurance - 3.4% 1,205,881 1,207,641 1,019,700 873,553 854,841 486,488 789,841 Leisure - 3.7% 1,000,972 550,000 695,162 433,116 510,000 773,013	Garden Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%) (1 Month LIBOR USD + 5.25%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan (7 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan (8 Month LIBOR USD + 3.00%) Achilles Acquisition LtC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 6.50%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Carnival Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Carnival Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) Formula One Management Ltd., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Formula One Management Ltd., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Life Time Fitness, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) Life Time Fitness, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.93% 3.75% 6.32% 6.32% 6.32% 4.18% ± 2.93% 3.43% 4.43% ± 3.36% 4.19% 5.07% 3.44% 3.68% 6.68% 2.69% 3.43% 4.293% 8.50% ± 3.06% 4.07% 3.50% 3.75%	03/01/2027 04/01/2024 09/30/2026 09/30/2026 09/30/2027 03/07/2025 05/29/2026 06/30/2027 03/28/2025 10/13/2025 05/09/2025 02/12/2027 08/04/2025 08/18/2025 12/31/2025 07/31/2024 06/30/2025 09/18/2024 03/08/2024 02/01/2024	4,470,610 371,764 336,421 287,783 58,944 611,785 621,271 550,713 1,421,000 844,797 5,104,478 1,153,624 1,162,354 974,451 838,065 852,704 473,513 748,094 6,202,805 947,485 532,125 593,171 337,791 487,371 691,367

Motion Finco LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%) Nascar Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	4.32% 2.93%	11/12/2026 10/19/2026	328,113 800,169
Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.68%	02/12/2027	305,589
UFC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.18%	04/29/2026	336,004 979,369
			6,730,322
Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%,			
1.00% Floor) Cengage Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%).	4.00%	07/12/2024	970,485
1.00% Floor)	5.25%	06/07/2023	576,795
CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.43%	04/15/2027	610,070 134,161
Diamond Sports Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	08/24/2026	89,387
E.W. Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.68%	05/01/2026	992,691 800,352
Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.69%	02/19/2026	746,615
			605,239 1,171,620
Radiate Finance, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%,			
RentPath, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 7.00%, 1.00%			1,104,876
Floor) RentPath Inc. Senior Secured First Lien Term Loan (Prime Rate + 3.75% 1.00% Floor)			205,308 921,888
Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +			•
2.50%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	2.69% 4.43%	09/30/2026 12/17/2026	641,465 824,096
Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2 600/	04/29/2029	·
2.30%)	2.08%	04/28/2028	161,004 10,556,052
Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2 250/	05/19/2026	779 140
Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR			778,149
USD + 2.00%)	2.11%	11/15/2027	601,446 1,379,595
100 > 200/		<u> </u>	1,577,575
Bass Pro Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%,			
0.75% Floor) Harbor Freight Tools USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	6.07%	09/25/2024	693,787
2.50%, 0.75% Floor)	3.25%	08/18/2023	846,892
Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%, 1.00% Floor)	6.00%	10/20/2023	164,707
Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3 50%)	4 38%	05/14/2026	1,211,702
Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.69%	04/16/2026	670,915
			3,588,003
	1 13%	12/16/2024	938,561
Connect U.S. Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%,			
		12/11/2026 06/02/2025	281,720 457,946
Intelsat Jackson Holdings S.A., Senior Secured First Lien Delayed-Draw Term Loan (3 Month		07/14/2021	223,550
Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
			1,459,559 458,859
Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR ÚSD			
T-Mobile USA, Inc. (1 Month LIBOR USD + 3.00%)	3.18%	04/01/2027	877,999 769,650
Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.18%	03/09/2027	622,295
		<u> </u>	0,070,137
			919,785
Genesee & Wyoming, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.31%	12/30/2026	
Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%,			·
	2.31% 4.00% 3.75%	12/30/2026 02/27/2025 12/06/2024	328,544 729,669
Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	02/27/2025	328,544 729,669
Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) PODS LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor)	4.00% 3.75%	02/27/2025 12/06/2024 	328,544 729,669 1,977,998
Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) PODS LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor) Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.00% 3.75% 2.18%	02/27/2025 12/06/2024 08/12/2026	328,544 729,669 1,977,998
Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) PODS LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor) Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.00% 3.75%	02/27/2025 12/06/2024 	328,544 729,669 1,977,998
Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) PODS LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor) Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor) Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00% 3.75% 2.18%	02/27/2025 12/06/2024 08/12/2026	328,544 729,669 1,977,998 133,975 838,571
Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) PODS LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor) Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor) Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Pacific Gas and Electric Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	4.00% 3.75% 2.18% 4.50%	02/27/2025 12/06/2024 ———————————————————————————————————	328,544 729,669 1,977,998 133,975 838,571 369,138
Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) PODS LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor) Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor) Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Pacific Gas and Electric Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	4.00% 3.75% 2.18% 4.50% 4.00%	02/27/2025 12/06/2024 ———————————————————————————————————	328,544 729,669 1,977,998 133,975 838,571 369,138 531,360
Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) PODS LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor) Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor) Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Pacific Gas and Electric Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor) USIC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00%	4.00% 3.75% 2.18% 4.50% 4.00% 5.50%	02/27/2025 12/06/2024 ———————————————————————————————————	328,544 729,669 1,977,998 133,975 838,571 369,138 531,360 495,544
Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) PODS LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor) Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor) Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Pacific Gas and Electric Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor) USIC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.00% 3.75% 2.18% 4.50% 4.00% 5.50%	02/27/2025 12/06/2024 ———————————————————————————————————	328,544 729,669 1,977,998 133,975 838,571 369,138 531,360
Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) PODS LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor) Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor) Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Pacific Gas and Electric Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor) USIC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor) Foresight Energy LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 11.00%,	4.00% 3.75% 2.18% 4.50% 4.00% 5.50% 4.25%	02/27/2025 12/06/2024	328,544 729,669 1,977,998 133,975 838,571 369,138 531,360 495,544 2,368,588
Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) PODS LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor) Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor) Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Pacific Gas and Electric Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor) USIC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.00% 3.75% 2.18% 4.50% 4.00% 5.50%	02/27/2025 12/06/2024 ———————————————————————————————————	328,544 729,669 1,977,998 133,975 838,571 369,138 531,360 495,544
	Nascar Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) UFC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.05%) Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Cengage Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) L00% Floor) CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Diamond Sports Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Diamond Sports Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) E.W. Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%) Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%) Numericable U.S. LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Radiate Finance, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) Radiate Finance, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 7.00%, 1.05% Floor) RentPath, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 7.00%, 1.50%) Floor) Floor) FentPath, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Frier Media Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Ferrier Media Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Ferrier Media Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 1.00% Floor) Harbor Freight Tools USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.0	Nascar Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.5%) 1, 25% Ascend Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.0%) Ascend Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Ascend Learning LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Ascend Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Ascend Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Ascend Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Ascend Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Ascend Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Ascend Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Assent Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Assent Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Assent Secured First Lien Term Loan (1 Month LIBOR USD + 3.05%) Assent Secured First Lien Term Loan (1 Month LIBOR USD + 3.05%) Assent Secured First Lien Term Loan (1 Month LIBOR USD + 3.05%) Assent Secured First Lien Term Loan (1 Month LIBOR USD + 3.05%) Assent Secured First Lien Term Loan (1 Month LIBOR USD + 3.05%) Assent Secured First Lien Term Loan (1 Month LIBOR USD + 3.05%) Assent Secured First Lien Term Loan (1 Month LIBOR USD + 3.05%) Assent Secured First Lien Term Loan (1 Month LIBOR USD + 3.05%) Assent Secured First Lien Term Loan (1 Month LIBOR USD + 3.05%) Assent Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%) Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%) Assent Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%) Assent Secured First Lien Term Loan (1 Mo	Nascar Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) 2.93% 101/19/2026

265,000	Delta Air Lines, Inc.	7.00% ^	05/01/2025	273,830
460,000	Mileage Plus Holdings LLC	6.50% ^	06/20/2027	462,300
1,000,000	TransDigm, Inc.	8.00% ^	12/15/2025	1,055,365 1,791,495
Automotive - 0.4%				1,771,475
700,000	Panther BF Aggregator LP	6.25% ^	05/15/2026	724,969
Commercial Services - 0. 725,000	4% Allied Universal Holding Company	6.63% ^	07/15/2026	763,603
Food Products - 0.6%				
1,080,000	US Foods, Inc.	6.25% ^	04/15/2025	1,103,625
Healthcare - 0.2% 350,000	Ortho-Clinical Diagnostics Inc.	7.25% ^	02/01/2028	356,643
Hotels/Motels/Inns and O	Casinos - 0.3%			
400,000	Eldorado Resorts, Inc.	6.25% ^	07/01/2025	397,880
75,000	Hilton Domestic Operating Company, Inc.	5.38% ^	05/01/2025	75,047
135,000	VICI Properties LP	3.75% ^	02/15/2027	127,132
				600,059
Industrial Equipment - 0		0.020/.0	12/04/2025	760.201
750,000	PowerTeam Services LLC	9.03% ^	12/04/2025	768,281
Insurance - 0.4%				
700,000	AssuredPartners, Inc.	7.00% ^	08/15/2025	702,181
Leisure - 0.5%				
140,000	Carnival Corporation	11.50% ^	04/01/2023	151,541
195,000 500,000	Live Nation Entertainment, Inc.	6.50% ^ 7.00% ^	05/15/2027 07/01/2025	201,216 519,062
300,000	Six Flags Theme Parks, Inc.	7.00%	07/01/2023	871,819
				071,012
Media - 1.0% 660,000	iHeartCommunications, Inc.	4.75% ^	01/15/2028	609,965
500,000	Univision Communications, Inc.	5.13% ^	05/15/2023	506,092
750,000	Univision Communications, Inc.	6.63% ^	06/01/2027	719,063
				1,835,120
Mining - 0.6%				
540,000	Arconic Corporation	6.00% ^	05/15/2025	556,538
190,000	Arconic Corporation	6.13% ^	02/15/2028	190,489
225,000	Novelis Corporation	4.75% ^	01/30/2030	215,433 962,460
Pharmaceuticals - 0.4%				
775,000	Bausch Health Companies, Inc.	6.25% ^	02/15/2029	780,328
Retailers (other than Foo	od/Drug) - 0.7%			
500,000	Argos Merger Sub, Inc.	7.13% ^	03/15/2023	494,020
750,000	PetSmart, Inc.	5.88% ^	06/01/2025	754,204 1,248,224
				1,240,224
Technology - 1.6%	Devel Provet Comment Inc.	7 120/ ^	10/02/2025	110 470
105,000	Boxer Parent Company, Inc. Financial & Risk US Holdings, Inc.	7.13% ^ 6.25% ^	05/15/2026	110,478 1,593,472
700,000	Genesys Telecommunications Laboratories, Inc.	10.00% ^	11/30/2024	729,824
470,000	Tempo Acquisition LLC	6.75% ^	06/01/2025	477,339
				2,911,113
Telecommunications - 1.2	2%			
1,005,000	CenturyLink, Inc.	4.00% ^	02/15/2027	975,066
750,000	Cincinnati Bell, Inc.	7.00% ^	07/15/2024	767,336
430,000	Front Range BidCo, Inc.	4.00% ^	03/01/2027	408,836 2,151,238
Total Corporate Bonds (Cost \$17,496,632)			17,571,158
Foreign Corporate Bond	ls - 0.4%			
Retailers (other than Foo	od/Drug) - 0.4%			
700,000	eG Global Finance PLC	6.75% ^	02/07/2025	690,886
Total Foreign Corporate	Bonds (Cost \$700,000)			690,886
Short Term Investments				
1,180,385	First American Government Obligations Fund - Class U	0.11% ♦		1,180,385
1,180,385	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.15% ♦		1,180,385
1,180,386	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.05% ♦		1,180,386
Total Short Term Investi				3,541,156
Total Investments - 98.89				178,412,796
Other Assets in Excess of NET ASSETS - 100.0%	Liaumites - 1.276			2,116,295 \$ 180,529,091
MET ABBETS - 100.070				ψ 100,347,031

- ^ 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.
- $\,\Omega\,$ $\,$ $\,$ Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- \pm 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 desclosed is as of June 30, 2020.

- & Unfunded or partially unfunded loan commitment. At June 30, 2020, the value of these securities amounted to \$158,441 or 0.1% of net assets.
- ♦ Seven-day yield as of June 30, 2020
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Bank Loans	86.7%
US Corporate Bonds	9.7%
Short Term Investments	2.0%
Foreign Corporate Bonds	0.4%
Other Assets and Liabilities	1.2%
	100.0%

DoubleLine Shiller Enhanced CAPE

Schedule of Investments June 30, 2020 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations	- 6.5%			
2,954,057	AASET Ltd., Series 2018-1A-A	3.84% ^	01/16/2038	2,559,374
10,434,548	AASET Ltd., Series 2019-2-A	3.38% ^	10/16/2039	9,439,614
1,252,090	Avant Loans Funding Trust, Series 2019-A-A	3.48% ^	07/15/2022	1,254,155
6,808,022	Avant Loans Funding Trust, Series 2019-B-A	2.72% ^	10/15/2026	6,822,168
4,282,246	Castlelake Aircraft Securitization Trust, Series 2019-1A-A	3.97% ^	04/15/2039	3,775,969
5,357,865	CLI Funding LLC, Series 2019-1A-A	3.71% ^	05/18/2044	5,386,668
2,250,000	College Ave Student Loans LLC, Series 2017-A-B	4.50% ^	11/26/2046	2,374,654
1,202,297	CPS Auto Receivables Trust, Series 2019-B-A	2.89% ^	05/16/2022	1,206,495
1,494,236	DRB Prime Student Loan Trust, Series 2017-A-B	3.10% #^	05/27/2042	1,551,748
1,515,383	DT Auto Owner Trust, Series 2019-2A-A	2.85% ^	09/15/2022	1,523,154
2,652,859 4,787,753	Earnest Student Loan Program, Series 2017-A-A2	2.65% ^ 2.71% ^	01/25/2041 11/15/2022	2,686,122 4,811,080
5,086,510	Flagship Credit Auto Trust, Series 2016-4-C Flagship Credit Auto Trust, Series 2017-1-C	3.22% ^	05/15/2023	5,122,059
6,650,000	Flagship Credit Auto Trust, Series 2017-4-B	2.66% ^	10/17/2022	6,686,055
6,212,628	Foundation Finance Trust, Series 2019-1A-A	3.86% ^	11/15/2034	6,277,838
986,120	Freed Trust, Series 2019-1-A	3.42% ^	06/18/2026	989,179
8,501,699	GAIA Aviation Ltd., Series 2019-1-A	3.97% ^§	12/15/2044	7,247,715
3,920,500	Global SC Finance Ltd., Series 2018-1A-A	4.29% ^	05/17/2038	3,947,412
4,325,459	GLS Auto Receivables Issuer Trust, Series 2019-2A-A	3.06% ^	04/17/2023	4,372,967
10,000,000	GLS Auto Receivables Issuer Trust, Series 2020-2A-A	1.58% ^	08/15/2024	10,019,738
9,825,000	Hardee's Funding LLC, Series 2018-1A-A2I	4.25% ^	06/20/2048	9,997,331
4,947,773	Helios Issuer LLC, Series 2017-1A-A	4.94% ^	09/20/2049	4,857,998
2,138,512	HERO Funding Trust, Series 2016-1A-A	4.05% ^	09/20/2041	2,237,733
4,441,108	Horizon Aircraft Finance Ltd., Series 2018-1-A	4.46% ^	12/15/2038	4,018,026
20,375,000	Horizon Aircraft Finance Ltd., Series 2019-2-A	3.43% ^	11/15/2039	17,677,330
18,526,125	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% ^	07/30/2047	17,016,022
7,584,338	Kabbage Funding LLC, Series 2019-1-A	3.83% ^	03/15/2024	7,502,898
515,396	Laurel Road Prime Student Loan Trust, Series 2017-B-CFX	3.61% ^	08/25/2042	511,050
16,440,849 13,329,242	LendingClub Receivables Trust, Series 2020-3-A	3.50% ^ 3.50% ^	01/16/2046 03/15/2046	16,692,575
3,539,862	LendingClub Receivables Trust, Series 2020-5A-A Lendingpoint Asset Securitization Trust, Series 2019-1-A	3.15% ^	08/15/2025	13,529,674 3,532,974
9,733,333	Lunar Aircraft Ltd., Series 2020-1A-A	3.38% ^	02/15/2045	8,928,883
2,265,106	Marlette Funding Trust, Series 2018-4A-A	3.71% ^	12/15/2028	2,287,272
3,463,172	Marlette Funding Trust, Series 2019-3A-A	2.69% ^	09/17/2029	3,485,740
1,514,208	Mosaic Solar Loan Trust, Series 2017-1A-A	4.45% ^	06/20/2042	1,549,267
4,500,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% ^	02/18/2042	4,583,738
1,743,266	Navient Private Education Refinance Loan Trust, Series 2019-CA-A1	2.82% ^	02/15/2068	1,756,684
16,000,000	Oxford Finance Funding LLC, Series 2020-1A-A2	3.10% ^	02/15/2028	16,274,256
6,584,502	Pagaya AI Debt Selection Trust, Series 2019-2-A1	3.93% ^	09/15/2026	6,515,375
11,071,366	Pagaya AI Debt Selection Trust, Series 2019-3-A	3.82% ^	11/16/2026	10,942,397
22,237,504	Sapphire Aviation Finance Ltd., Series 2020-1A-A	3.23% ^	03/15/2040	18,431,533
20,000,000	SBA Tower Trust	3.17% ^	04/11/2022	20,219,788
1,644,264	Sierra Timeshare Receivables Funding LLC, Series 2016-3A-A	2.43% ^	10/20/2033	1,641,504
5,728,220	SLM Private Credit Student Loan Trust, Series 2006-A-A5 (3 Month LIBOR USD + 0.29%,		0.5/4.2/2.000	
420.004	0.29% Floor)	0.60%	06/15/2039	5,319,441
438,004	SoFi Consumer Loan Program LLC, Series 2016-1-A	3.26% ^	08/25/2025	441,133
35,186	SoFi Consumer Loan Program Trust, Series 2016-2-A	3.09% ^ 3.28% ^	10/27/2025	35,293
600,032 374,245	SoFi Consumer Loan Program Trust, Series 2017-1-A	3.28% ^	01/26/2026 02/25/2026	602,241 375,309
253,453	SoFi Consumer Loan Program Trust, Series 2017-2-A SoFi Consumer Loan Program Trust, Series 2017-3-A	2.77% ^	05/25/2026	254,986
233,588	SoFi Consumer Loan Program Trust, Series 2017-5-A2	2.78% ^	09/25/2026	235,985
2,708,910	SoFi Consumer Loan Program Trust, Series 2017-3-A2	3.24% ^	02/25/2028	2,736,937
9,038,868	SoFi Consumer Loan Program Trust, Series 2019-F-PT1	2.82% #^	02/15/2045	9,121,024
3,131,060	SoFi Professional Loan Program, Series 2017-A-A2B	2.40% ^	03/26/2040	3,166,469
20,000,000	Springleaf Funding Trust, Series 2017-AA-A	2.68% ^	07/15/2030	19,990,476
398,154	Spruce Asset Backed Securities Trust, Series 2016-E1-A	4.32% ^	06/15/2028	407,656
1,814,047	START Ireland, Series 2019-1-A	4.09% ^	03/15/2044	1,610,084
3,633,252	Start Ltd., Series 2018-1-A	4.09% ^	05/15/2043	3,291,643
16,336,369	TAL Advantage LLC, Series 2017-1A-A	4.50% ^	04/20/2042	16,538,525
3,200,000	Tesla Auto Lease Trust, Series 2019-A-D	3.37% ^	01/20/2023	3,226,629
12,652,296	Thunderbolt Aircraft Lease Ltd., Series 2018-A-A	4.15% ^§	09/15/2038	11,291,592
1,339,286	Thunderbolt Aircraft Lease Ltd., Series 2018-A-B	5.07% ^§	09/15/2038	831,329
6,321,555	Triton Container Finance LLC, Series 2017-1A-A	3.52% ^	06/20/2042	6,316,717
636,341	Upgrade Receivables Trust, Series 2019-1A-A	3.48% ^	03/15/2025	636,403
13,249,215	Upstart Pass-Through Trust Series, Series 2020-ST2-A	3.50% ^	03/20/2028	13,103,871
3,207,065	Upstart Securitization Trust, Series 2019-1-B	4.19% ^	04/20/2026	3,182,618
5,623,108	Upstart Securitization Trust, Series 2019-2-A	2.90% ^	09/20/2029	5,647,344
11,361,245	Upstart Securitization Trust, Series 2020-1-A	2.32% ^	04/22/2030	11,383,961
5,250,000 7,933,333	Upstart Securitization Trust, Series 2020-1-B Vantage Data Centers Issuer LLC, Series 2019-1A-A2	3.09% ^ 3.19% ^	04/22/2030 07/15/2044	4,942,906 8,083,065
17,203,757	Wave LLC, Series 2019-1-A	3.60% ^	09/15/2044	15,610,655
2,067,991	Westlake Automobile Receivables Trust, Series 2017-2A-C	2.59% ^	12/15/2022	2,070,415
7,415,527	Willis Engine Structured Trust, Series 2020-A-A	3.23% ^	03/15/2045	5,586,621
	ations (Cost \$454,957,146)	3.2370	03/13/2073	438,285,540
iotai Asset Dackeu Oblig	auviis (Cost φτ/4,731,140)			+30,203,340
Bank Loans - 4.0%				
3,037,987	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month			
5,551,701	LIBOR USD + 1.75%)	1.93%	11/19/2026	2,886,468
814,234	Acadia Healthcare Company, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD		11, 17, 2020	2,000,100
51.,251	+ 2.50%)	2.68%	02/16/2023	799,985
1,314,919	Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.92%	02/27/2025	1,256,024
869,866	Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
	4.00%)	4.19%	10/13/2025	832,171

489,493	Advanced Drainage Systems, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD			
993,818	+ 2.25%) Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	2.44% 3.19%	07/31/2026 01/05/2026	477,867 964,003
1,145,120	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD +			
1 (29 071	3.50%, 1.00% Floor)	4.50%	04/22/2024	950,209
1,638,071	Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.07%	08/01/2025	1,576,643
1,674,051	AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%,	2.500/	04/04/2024	1 622 050
1,803,239	1.00% Floor) Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	3.50%	04/04/2024	1,622,959
1 250 175	USD + 3.25%)	3.44%	05/09/2025	1,723,220
1,358,175	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%)	4.43%	07/10/2026	1,322,143
1,416,166	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00%			
705,000	Floor) Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%, 1.00%)	4.50%	06/13/2024	1,244,619
	Floor)	8.25%	06/16/2025	614,524
1,694,869	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	2.93%	07/31/2024	1,604,304
345,000	Amentum Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
350,000	4.00%) American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.18% 1.93%	02/01/2027 01/29/2027	339,680 268,800
1,444,948	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.73%) American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.18%	04/28/2023	1,159,571
554,286	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.18%	12/15/2023	449,434
05.252	American Tire Distributors, Inc., Senior Secured First Lien Term Loan	0.500/	00/02/2024	(2.750
95,353 773.072	(3 Month LIBOR USD + 7.50%, 1.00% Floor, 8.00% PIK) (1 Month LIBOR USD + 7.50%, 1.00% Floor, 8.00% PIK)	8.50% 8.50%	09/02/2024 09/02/2024	63,750 516,853
1,680,000	Applied Systems, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%,	8.30%	09/02/2024	310,833
1,000,000	1.00% Floor)	4.70%	09/19/2024	1,638,378
1,725,000	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	03/11/2025	1,638,569
743,138 539,033	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	01/15/2027	703,079
539,033	Arctic Glacier, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	03/20/2024	458,684
1,705,714	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.68%	02/12/2027	1,636,420
795,000	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.18%	11/03/2023	771,396
411,397	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.50%)	6.68%	08/04/2025	410,368
798,609 1,210,215	Athenahealth, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%) Auris Luxembourg III Sarl, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	5.31%	02/11/2026	776,647
1,210,213	3.75%)	3.93%	02/27/2026	1,064,989
741,707	Avantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00%			
1 201 570	Floor)	3.25%	11/21/2024	724,555
1,201,570 793,978	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%) Azalea TopCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	4.43% 4.26%	12/16/2024 07/24/2026	1,113,255 770,159
1,170,627	Bass Pro Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%,	4.2070	07/24/2020	770,137
	0.75% Floor)	6.07%	09/25/2024	1,130,908
1,212,000	Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.049/	11/27/2025	1 175 127
356,301	2.75%) Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.94%	11/27/2025	1,175,137
330,301	3.00%)	3.19%	06/02/2025	347,306
189,225	Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.18%	10/03/2022	184,978
1,452,547	Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	3.18%	06/16/2025	1 244 911
1,745,932	USD + 3.00%) Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.18%	06/16/2025	1,344,811
1,713,732	3.50%)	3.81%	09/30/2024	1,677,553
(21, 200	Brand Energy & Infrastructure Services, Inc., Senior Secured First Lien Term Loan	5 200/	06/21/2024	500 170
631,200 547,383	(3 Month LIBOR USD + 4.25%, 1.00% Floor) (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.29% 5.64%	06/21/2024 06/21/2024	580,178 503,135
6,107	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/21/2024	5,613
1,468,476	Brazos Delaware LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.19%	05/21/2025	1,009,585
1,025,211	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%,	4.550/	0.6/20/2024	156 22 1
1,067,325	1.00% Floor) Buckeye Partners LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.57% 2.92%	06/28/2024 11/02/2026	456,224 1,025,966
690,000	Caesars Resort, Senior Secured First Lien Term Loan	4.68% ±	06/19/2025	650,649
158,800	Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.18%	08/12/2026	153,114
1,672,078	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR			
1,762,401	USD + 3.25%) Capri Acquisitions BidCo Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.18%	10/30/2026	1,623,747
1,702,401	3.00%)	3.76%	11/01/2024	1,696,311
910,000	Carnival Corporation, Senior Secured First Lien Term Loan	$8.50\% \pm$	06/30/2025	880,425
988,805	Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.25%	05/18/2026	001 004
1,162,545	2.25%) Cengage Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%,	3.23%	03/18/2020	981,804
1,102,313	1.00% Floor)	5.25%	06/07/2023	947,474
1,703,071	CenturyLink, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.43%	03/15/2027	1,611,650
2,497,607	CEOC LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.18%	10/04/2024	2,489,415
1,029,922 829,474	Charter NEX US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.43%	05/16/2024	990,270
027,474	3.00%, 1.00% Floor)	4.07%	06/07/2023	801,927
1,699,163	CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	03/31/2025	1,622,701
734,478	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	10/02/2024	727,655
317,600	Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	4.2370	10/02/2024	121,033
· ·	USD + 3.50%)	4.26%	08/21/2026	289,651
892,408	ClubCorporationHoldings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	2.0604	00/10/2024	761 470
1,423,726	2.75%) Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD	3.06%	09/18/2024	761,478
1,723,720	+ 3.50%, 1.00% Floor)	4.50%	12/20/2024	1,367,966
443,125	Connect U.S. Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	5.5007		
550,000	4.50%, 1.00% Floor) Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	5.50% 4.56%	12/11/2026 05/13/2027	418,478 537,625
1,130,000	Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.23%)	T.50/0	03/13/2021	337,023
	4.25%)	5.35%	04/22/2027	1,113,762
668,249	Covia Holdings Corporation, Senior Secured First Lien Term Loan (1 Week LIBOR USD + 3.75%, 1.00% Floor)	5.39%	06/02/2025	292 619
1,172,691	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.43%	06/02/2025	383,618 1,113,505
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459,188 1,380,040	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.43%	01/15/2026	436,435
1,380,040	CSM Bakery Solutions LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor)	7.25%	01/04/2022	1,329,441
1,803,097	Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	3.93%	11/29/2024	1,564,187
510,993	Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD			
1,189,875	+ 3.50%) Cyxtera DC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.68%	03/17/2025	497,260
208,950	3.00%, 1.00% Floor) Dealer Tire LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.00% 4.42%	05/01/2024 12/12/2025	914,592 200,243
1,425,000	Deerfield Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
1,756,953	3.75%, 1.00% Floor) DentalCorporationPerfect Smile ULC, Senior Secured First Lien Term Loan (1 Month LIBOR	4.75%	04/09/2027	1,388,784
1,190,840	USD + 3.75%, 1.00% Floor) Diamond B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	4.75% 3.76%	06/06/2025 09/06/2024	1,574,669 1,099,544
327,525	Diamond Sports Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	08/24/2026	268,161
623,804	Digicel International Finance Ltd., Senior Secured First Lien Term Loan (6 Month LIBOR USD			
857,850	+ 3.25%) DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.25% 4.18%	05/27/2024 10/16/2026	527,426 832,470
1,748,042	Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%)	4.18%	02/06/2026	1,707,618
513,547	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR			
276,100	USD + 3.50%) Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR	3.81%	04/06/2026	442,292
452,556	USD + 3.50%) Dynatrace LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.95% 2.43%	04/06/2026 08/22/2025	237,791 442,749
1,427,871	EAB Global, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%,			
840,154	1.00% Floor) EG America LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.89% 5.07%	11/15/2024 02/06/2025	1,358,291 791,147
845,000	Elanco Animal Health, Inc., Senior Secured First Lien Term Loan	1.94% ±	02/04/2027	808,031
1,607,503	Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.93%	10/10/2025	1,068,990
722,317	Equinox Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor)	4.07%	03/08/2024	563,342
1,745,776	ESH Hospitality, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.18%	09/18/2026	1,662,729
1,641,460	Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/02/2024	1,609,993
643,857	Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	11/29/2024	626,151
2,738,019	Financial & Risk US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR			
925,000	USD + 3.75%) Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.43%	10/01/2025	2,678,467
785,000	3.00%, 1.00% Floor) Flex Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	4.43%	12/29/2023	886,511
1,330,262	3.25%) Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR	4.68%	06/30/2025	741,660
1,393,639	USD + 3.50%) Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%,	3.81%	08/01/2024	1,075,849
	1.00% Floor)	4.50%	02/26/2025	1,362,609
495,543 247,772	Foresight Energy LLC, Senior Secured First Lien Term Loan Foresight Energy LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 11.00%,	9.50% ±	06/30/2027	495,543
1,961,767	1.00% Floor) Foresight Energy LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.75%,	12.00%	09/04/2020	222,994
	1.00% Floor)	$7.36\%~\Omega$	03/28/2022	156,941
1,084,883	Forest City Enterprises L.P., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.68%	12/08/2025	1,019,790
916,460	Forterra Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	10/25/2023	893,548
1,765,000	Froneri US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.43%	01/29/2027	1,664,624
682,912 588,525	Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	2.69% 1.93%	08/18/2025 03/01/2027	664,698 562,412
527,289	Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	04/01/2024	509,438
480,000	Gavilan Resources LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD +			
1,167,075	6.00%, 1.00% Floor) Genesee & Wyoming, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	$7.00\% \Omega$	03/01/2024	6,000
2,086,838	2.00%) Genesys Telecommunications Laboratories, Inc., Senior Secured First Lien Term Loan (1	2.31%	12/30/2026	1,126,858
	Month LIBOR USD + 3.25%)	3.43%	12/01/2023	2,016,042
1,725,675	Gentiva Health Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.44%	07/02/2025	1,678,219
1,182,139 2,131,552	Getty Ímages, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%) GOBP Holdings Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	4.69% 3.74%	02/19/2026 10/22/2025	1,058,015 2,056,948
	Golden Nugget, Inc., Senior Secured First Lien Term Loan			
816,691 692,888	(2 Month LIBOR USD + 2.50%, 0.75% Floor) (1 Month LIBOR USD + 2.50%, 0.75% Floor)	3.70% 3.70%	10/04/2023 10/04/2023	655,395 556,042
1,736,634 1,380,246	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) GrafTech Finance, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	2.93%	10/10/2025	1,661,742
1,500,240	1.00% Floor)	4.50%	02/12/2025	1,348,618
531,991	Granite US Holdings Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.25%)	6.32%	09/30/2026	468,152
106,401 2,378,074	(3 Month LIBOR USD + 5.25%) Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	6.32% 2.67%	09/30/2026 01/02/2026	93,633 2,309,859
2,378,074	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (1 Month			
956,215	LIBOR USD + 2.00%) GTT Communications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.11%	11/15/2027	2,046,370
	2.75%) Gulf Finance LLC, Senior Secured First Lien Term Loan	2.93%	06/02/2025	711,687
536,501	(3 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25%	08/25/2023	350,960 580,730
887,757 700,280	(1 Month LIBOR USD + 5.25%, 1.00% Floor). Harbor Freight Tools USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	6.25%	08/25/2023	580,739
543,820	2.50%, 0.75% Floor) Harsco Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%,	3.25%	08/18/2023	676,065
	1.00% Floor)	3.25%	12/06/2024	534,303

463,927	Hayward Industries, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2 (00/	09/05/2024	449.270
1,875,575	3.50%) HC Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.68%	08/05/2024	448,270
1,073,373	4.50%	4.68%	08/06/2026	1,827,120
673,200	Hexion, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.94%	07/01/2026	658,053
1,431,094 1,420,886	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%) Hilton Worldwide Finance LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.87%	05/23/2025	1,367,439
1,420,660	1.75%)	1.93%	06/22/2026	1,345,778
848,506	Houston Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.93%	07/21/2025	790,172
1,566,781	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%,	4.000/	05/01/0004	1 505 106
512,560	0.75% Floor) Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD +	4.00%	07/01/2024	1,527,486
312,300	7.00%, 0.75% Floor)	7.75%	07/07/2025	508,288
454,725	IAA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.44%	06/29/2026	439,378
744,689	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2 100/	05/01/2026	(00.450
1,015,000	3.00%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan	3.18% 4.18% ±	05/01/2026 06/16/2027	689,459 1,001,551
663,338	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	02/25/2027	637,136
159,468	Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan	$6.50\% \pm$	07/14/2021	162,309
1,060,545	Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	8.00%	11/27/2023	1,059,718
1,071,096	ION Trading Technologies SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD	0.0070	11/2//2023	1,037,710
	+ 4.00%, 1.00% Floor)	5.07%	11/21/2024	1,035,520
1,787,430	IQVIA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	1.93%	01/17/2025	1,734,934
1,478,909	IRB Holding Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/05/2025	1,370,897
1,171,307	IRI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%)	4.61%	12/01/2025	1,115,670
2,605,013	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month	1.020/	01/02/2026	2 504 405
2,388,475	LIBOR USD + 1.75%) Jaguar Holding Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.93%	01/02/2026	2,504,485
2,300,473	2.50%, 1.00% Floor)	3.50%	08/18/2022	2,364,591
2,611,938	JBS USA Lux S.A., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.07%	05/01/2026	2,508,191
308,897	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%,	6.000/	10/20/2022	102.060
551,634	1.00% Floor) KAR Auction Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	6.00%	10/20/2023	193,060
201,031	2.25%)	2.50%	09/21/2026	524,742
900,826	KBR, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	02/05/2027	885,440
1,288,525	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	12/11/2026	1,046,927
1,198,029	Kindred Healthcare, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.0070	12/11/2020	1,040,727
	5.00%)	5.19%	07/02/2025	1,156,098
736,903	Klockner-Pentaplast of America, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR	5 250/	06/20/2022	602 742
1,514,806	USD + 4.25%, 1.00% Floor) Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR	5.25%	06/30/2022	693,742
1,511,000	USD + 4.00%, 1.00% Floor)	5.00%	05/15/2023	1,447,495
1,718,883	Kronos, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00%	2.100/	11/01/0000	1.515.651
2,639,245	Floor) Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.18% 1.93%	11/01/2023 03/01/2027	1,717,671 2,504,459
1,709,566	Life Time Fitness, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%,	1.7570	03/01/2027	2,304,437
	1.00% Floor)	3.75%	06/10/2022	1,529,002
472,583	Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	02/27/2025	458,996
444,031	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD	4.0070	02/2//2023	450,990
	+ 2.25%)	2.43%	03/24/2025	421,832
1,411,374	Lower Cadence Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.100/	05/22/2026	1 262 100
1,468,233	4.00%) Lucid Energy Group II Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	4.18%	05/22/2026	1,263,180
1,400,233	USD + 3.00%, 1.00% Floor)	4.00%	02/18/2025	1,231,481
844,345	Marriott Ownership Resorts, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD			
1,218,846	+ 1.75%) Mavis Tire Express Services Corporation, Senior Secured First Lien Term Loan (1 Month	1.93%	08/29/2025	798,830
1,210,040	LIBOR USD + 3.25%)	3.56%	03/20/2025	1,103,440
547,133	McDermott International, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +			
210 100	5.00%, 1.00% Floor) MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	7.25% Ω 4.61%	05/12/2025	200,732
210,100 838,472	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%) MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.61%	08/31/2026 08/31/2026	191,492 764,209
620,232	Messer Industries LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	2.81%	03/02/2026	593,534
735,000	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan	6.25% ±	06/25/2027	730,483
1,761,554	Millennium Trust Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%)	5.18%	03/27/2026	1,636,774
48,223	Mission Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	5.1070	03/2//2020	1,030,777
	2.25%)	2.42%	01/17/2024	45,992
1,620,965	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.38%	05/14/2026	1,469,251
360,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD +	T.JU/0	03/14/2020	1,407,431
	7.25%)	7.43%	12/01/2025	322,200
718,214	MLN US HoldCo LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.68%	11/28/2025	592,979
435,315 57,213	Motion Finco LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%) Motion Finco LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%)	4.32% 4.32%	11/12/2026 11/12/2026	396,137 52,064
1,394,205	MPH Acquisition Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD		11/12/2020	
	+ 2.75%, 1.00% Floor)	3.75%	06/07/2023	1,329,528
691,721 481,363	Nascar Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%) NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.93% 2.68%	10/19/2026 08/28/2026	664,547 466,922
187,448	Next Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.30%) Next Broadcasting, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.00/0	00/20/2020	466,922
	2.25%)	2.43%	01/17/2024	178,779
901,859	Numericable U.S. LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%) ON Semiconductor Correspond Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.18%	08/14/2026	870,777
501,213	ON Semiconductor Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.18%	09/18/2026	482,888
349,675	Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +			
	3.50%)	3.81%	10/24/2025	326,946
885,000	Pacific Gas and Electric Company, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	06/18/2025	870,840
658,816	Panther BF Aggregator LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	5.5070	00/10/2023	070,040
	3.50%)	3.68%	04/30/2026	629,993
1,428,129	Parexel International Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	09/27/2024	1,358,065
	LITTO	4.75/0	07/21/2024	1,330,003

105,605	Pathway Vet Alliance, Senior Secured First Lien Term Loan	4.17% ±	03/31/2027	102,833
1,299,395	Pathway Vet Alliance, Senior Secured First Lien Term Loan Pathway Vet Alliance, Senior Secured First Lien Term Loan	4.18% ±	03/31/2027	1,265,286
522,570	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	2.68%	05/29/2026	499,300
1,153,228	Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%, 0.75% Floor)	3.00%	10/15/2025	1,081,629
1,366,406	PetSmart, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	5.00%	03/11/2022	1,352,121
527,303	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	4.750/	02/02/2025	474 572
1,097,571	USD + 3.75%, 1.00% Floor) Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.75% 4.25%	03/03/2025 07/24/2026	474,573 1,069,253
736,890	Pisces Midco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.94%	04/12/2025	704,423
1,136,532	PODS LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00%			
915,869	Floor) PowerTeam Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.75%	12/06/2024	1,093,560
696,782	3.25%, 1.00% Floor) Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	4.25%	03/06/2025	878,373
	4.75%)	6.20%	03/11/2026	635,305
1,248,725	Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.18%	07/31/2026	1,209,440
295,000	Presidio Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%) Prime Security Services Borrower LLC, Senior Secured First Lien Term Loan	4.27%	01/22/2027	285,597
554,206	(1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	09/23/2026	534,290
255,000	(6 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	09/23/2026	245,837
255,000	(9 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	09/23/2026	245,837
510,001 875,718	(12 Month LIBOR USD + 3.25%, 1.00% Floor) Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.25% 2.93%	09/23/2026 03/07/2025	491,674 824,409
517,400	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.68%	02/12/2027	454,018
1,756,387	Radiate Finance, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%,		V=: ==:=v=;	10 1,020
	0.75% Floor)	3.75%	02/01/2024	1,682,074
604.545	Radiology Partners, Inc., Senior Secured First Lien Term Loan	5 200/	07/00/2025	564.920
604,545 705,091	(3 Month LIBOR USD + 4.25%) (3 Month LIBOR USD + 4.25%)	5.29% 5.99%	07/09/2025 07/09/2025	564,820 658,760
1,423,771	RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month	3.7770	07/07/2023	030,700
	LIBOR USD + 4.50%)	3.93%	11/14/2025	1,339,007
1,699,205	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD	4.010/	0.5/20/2005	1 642 206
301,756	+ 3.25%) RentPath, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 7.00%, 1.00%)	4.01%	05/30/2025	1,643,386
301,730	Floor)	8.00%	08/31/2020	278,370
1,737,730	RentPath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 3.75%, 1.00% Floor)	$7.00\% \Omega$	12/17/2021	1,249,958
678,300	Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR			
1 700 000	USD + 1.75%)	1.93%	02/04/2027	655,526
1,700,000	Reynolds Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	02/06/2023	1,628,481
935,300	RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2,557.0	02/00/2025	1,020,101
55 501	1.75%)	1.93%	02/11/2027	913,868
776,721	RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	02/11/2027	754,391
1,433,175	Science Applications International Corporation, Senior Secured First Lien Term Loan (1 Month	1.9570	02/11/2027	754,591
-,,-,-	LIBOR USD + 1.88%)	2.05%	10/31/2025	1,394,666
609,583	Science Applications International Corporation, Senior Secured First Lien Term Loan (1 Month	2.420/	02/12/2027	505.060
1,565,557	LIBOR USD + 2.25%) Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR	2.43%	03/12/2027	595,868
1,505,557	USD + 4.50%, 1.00% Floor)	5.50%	11/01/2024	1,308,868
1,077,227	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month			
1 070 024	LIBOR USD + 3.25%) Select Medical Company tion Service Serviced First Lieu Tenny Lean (1 Manth LIBOR USD)	3.43%	12/31/2025	1,020,290
1,079,034	Select Medical Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.68%	03/06/2025	1,030,930
487,550	ServiceMaster Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.007.0	05, 00, 2025	
1 715 200	1.75%)	1.93%	11/05/2026	475,927
1,715,309	Severin Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	08/01/2025	1,650,985
2,610,275	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.4370	00/01/2023	1,030,703
	2.50%)	2.69%	09/30/2026	2,499,338
605,367	SIWF Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%)	5.32%	06/13/2025	567,532
928,063	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	04/17/2026	857,994
	SMG US Midco 2, Inc., Senior Secured First Lien Term Loan	1.9570	01/1//2020	057,551
419,045	(1 Month LIBOR USD + 2.50%)	2.68%	01/23/2025	371,902
1,009,140	(3 Month LIBOR USD + 2.50%)	3.52%	01/23/2025	895,613
1,558,733 85,000	Solenis International LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%) Solenis International LP, Senior Secured Second Lien Term Loan (3 Month LIBOR USD +	4.36%	06/26/2025	1,503,530
05,000	8.50%)	8.86%	06/26/2026	74,355
1,550,951	Solera LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	03/03/2023	1,503,018
1,386,736	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	3.56%	09/30/2022	1,357,267
1,665,725	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	12/11/2026	1,631,544
1,931,841	Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD	3.3070	12/11/2020	1,031,344
	+ 2.75%)	2.93%	06/27/2025	1,863,985
676,924	Southern Graphics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	12/30/2022	377,385
1,606,085	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	04/16/2025	1,538,381
860,893	Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	5.69%	04/16/2026	747,440
816,749	Starfruit US Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR ÚSD +			
764.961	3.00%)	3.19%	10/01/2025	769,786
764,861	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.81%	07/10/2025	762,131
360,000	STG-Fairway Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD +			
402,975	3.50%) Sunshine Luxembourg VII SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD	4.57%	01/29/2027	338,024
402,973	+ 4.25%, 1.00% Floor)	5.32%	10/01/2026	387,277
1,740,000	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.83%	03/05/2027	1,675,681
284,155	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	6.070/	10/01/2024	269.526
509,567	5.00%) Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	6.07%	10/01/2024	268,526
507,507	6.00%)	7.00%	04/01/2025	414,023
				*

873,898	TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD	2.420/	05/20/202	0.46.54
839,469	+ 3.25%) Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.43%	05/29/2026	843,311
	2.75%, 1.00% Floor)	3.75%	02/06/2024	648,494
1,640,000	Tech Data Corporation, Senior Secured First Lien Term Loan	$3.69\% \pm$	07/01/2030	1,627,700
705,000	Tech Data Corporation, Senior Secured First Lien Term Loan	$5.69\% \pm$	07/01/2030	680,325
880,575	Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	12/07/2026	849,389
567,150	Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	4.43%	12/17/2026	543,046
1,640,038	The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.18%	07/21/2025	
2,365,000	Thyssenkrupp Elevator, Senior Secured First Lien Term Loan	3.18% 4.43% ±	06/30/2027	1,571,615 2,317,700
1,349,273	TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.93%	06/30/2026	1,278,436
165,000	TIBCO Software Inc, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 7.25%)	7.43%	03/03/2028	159,948
1,391,359	Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	3.36%	03/28/2025	1,278,318
	TKC Holdings, Inc., Senior Secured First Lien Term Loan			, ,
1,463,023	(6 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	02/01/2023	1,375,820
3,835	(3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	02/01/2023	3,606
1,030,000	T-Mobile USA, Inc. (1 Month LIBOR USD + 3.00%)	3.18%	04/01/2027	1,029,531
468,585	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93% 2.43%	11/13/2026	449,548
2,233,833 818,118	TransDigm, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.4370	05/30/2025	2,017,956
818,118	4.00%)	4.18%	01/25/2024	556,831
501,621	Travelport Finance SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD +			
838,550	5.00%) Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD +	6.07%	05/29/2026	334,604
776,952	3.00%, 1.00% Floor) UGI Energy Services LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.07%	10/17/2024	802,563
170,932	3.75%)	3.93%	08/13/2026	754,614
1,265,000	Ultimate Software Group, Senior Secured First Lien Term Loan	4.75% ±	05/03/2026	1,252,255
140,000	Ultimate Software Group, Senior Secured First Lien Term Loan	$7.50\% \pm$	05/03/2027	142,712
1,689,444	Ultimate Software Group, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
795,970	3.75%) United Natural Foods, Inc. Senior Secured First Lian Term Loan (1 Month LIBOR USD +	3.93%	05/04/2026	1,641,160
793,970	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.43%	10/22/2025	763,192
727,050	United Rentals North America, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR			
343,275	USD + 1.75%) Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.93%	10/31/2025	708,194
551 600	2.00%) Livingson Health Samigas Inc. Senior Secured First Lion Tarmy Lean (1 Month LIDOR LISD +	2.18%	07/01/2026	330,296
551,600	Universal Health Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.92%	10/31/2025	545,394
453,528	Univision Communications, Senior Secured First Lien Term Loan	4.75% ±	03/24/2026	445,101
663,338	Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.68%	11/20/2026	620,221
2,605,313	US Foods, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	3.07%	09/14/2026	2,441,399
776,551	USIC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%,		4 - 10 0 10 0 0	
1,843,063	1.00% Floor) Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.25%	12/08/2023	742,577
	4.50%)	4.68%	08/27/2025	1,787,541
1,716,795	Vertafore, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	07/02/2025	1,626,577
2,625,000	VICI Properties LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Victory Capital Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	1.94%	12/20/2024	2,453,561
613,132	2.50%)	3.94%	07/01/2026	596,657
2,694,290	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
	2.50%) Vistra Operations Company LLC, Senior Secured First Lien Term Loan	2.68%	01/31/2028	2,580,119
86,758	(1 Month LIBOR USD + 1.75%)	1.94%	12/31/2025	83,946
361,248	(1 Month LIBOR USD + 1.75%)	1.93%	12/31/2025	349,541
718,200	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	02/26/2027	695,756
000 402	Wand NewCo 3, Inc., Senior Secured First Lien Term Loan	4.070/	02/05/2026	042.250
990,403 153,449	(6 Month LIBOR USD + 3.00%) (3 Month LIBOR USD + 3.00%)	4.07% 4.07%	02/05/2026 02/05/2026	943,359 146,160
876,776	Web.Com Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.94%	10/10/2025	834,034
1,305,154	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	07/31/2026	1,257,640
2,125,533	Wink Holdco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%,		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	-,,
	1.00% Floor)	4.00%	12/02/2024	2,044,508
1,680,788	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.18%	03/09/2027	1,600,866
487,550	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	3.18%	03/09/2027	1,000,800
	USD + 4.75%)	4.93%	09/30/2026	479,844
235,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.68%	04/28/2028	222,565
Total Bank Loans (Cost \$2	,	2.0070	04/20/2020	273,212,579
`			-	
Collateralized Loan Oblig				
6,500,000	522 Funding Ltd., Series 2019-1A-A1 (3 Month LIBOR USD + 1.39%, 1.39% Floor)	2.94% ^	01/15/2033	6,370,335
250,000 14,000,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AGL Ltd., Series 2020-3A-A (3 Month LIBOR USD + 1.30%, 1.30% Floor)	4.72% ^ 2.19% ^	07/15/2026 01/15/2033	238,031 13,662,162
12,250,000	Allegro Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.10%, 1.10% Floor)	2.32% ^	06/13/2031	11,863,272
2,250,000	Anchorage Capital Ltd., Series 2014-3RA-A (3 Month LIBOR USD + 1.05%)	1.94% ^	01/28/2031	2,192,625
7,165,000	Anchorage Capital Ltd., Series 2015-6A-AR (3 Month LIBOR USD + 1.27%)	2.49% ^	07/15/2030	7,048,435
25,000,000	Anchorage Capital Ltd., Series 2016-9A-AR (3 Month LIBOR USD + 1.37%)	2.59% ^	07/15/2032	24,594,272
7,500,000	Anchorage Capital Ltd., Series 2018-1RA-A1 (3 Month LIBOR USD + 0.99%, 0.99% Floor)	2.30% ^	04/13/2031	7,279,144
12,500,000	Assurant Ltd., Series 2018-2A-A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	2.37% ^	10/20/2031	12,083,606
15,952,558 2,828,967	Atlas Senior Loan Fund Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 0.83%) Atlas Senior Loan Fund Ltd., Series 2018-10A-A (3 Month LIBOR USD + 1.09%)	1.22% ^ 2.31% ^	11/17/2027 01/15/2031	15,659,358 2,779,139
2,828,967	Atlas Senior Loan Fund XI Ltd., Series 2018-10A-A (3 Month LIBOR USD + 1.09%) Atlas Senior Loan Fund XI Ltd., Series 2018-11A-B (3 Month LIBOR USD + 1.65%)	2.64% ^	07/26/2031	1,905,174
6,500,000	Avery Point Ltd., Series 2015-6A-AR (3 Month LIBOR USD + 1.05%)	1.59% ^	08/05/2027	6,430,816
2,500,000	Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	4.09% ^	10/20/2030	2,333,631
15,000,000	Ballyrock Ltd., Series 2019-2A-A2 (3 Month LIBOR USD + 2.00%, 2.00% Floor)	2.38% ^	11/20/2030	14,736,259
5,000,000	Battalion Ltd., Series 2019-16A-B (3 Month LIBOR USD + 2.00%, 2.00% Floor)	3.90% ^	12/19/2032	4,904,243
18,000,000	Battalion Ltd., Series 2020-15A-A1 (3 Month LIBOR USD + 1.35%, 1.35% Floor)	3.01% ^	01/17/2033	17,687,091
7,005,000	Benefit Street Partners Ltd., Series 2013-IIIA-A1R (3 Month LIBOR USD + 1.25%)	2.39% ^	07/20/2029	6,906,931
10,000,000	Birch Grove Ltd., Series 19A-A (3 Month LIBOR USD + 1.49%)	1.80% ^	06/15/2031	9,775,021
10,000,000 5,996,085	Carbone Ltd., Series 2017-1A-A1 (3 Month LIBOR USD + 1.14%) Carlyle Global Market Strategies Ltd., Series 2017-1A-A1A (3 Month LIBOR USD + 1.30%)	2.28% ^ 2.44% ^	01/20/2031 04/20/2031	9,749,604 5,855,472
30,000,000	Carlyle Global Market Strategies Ltd., Series 2017-1A-A1A (3 Month LIBOR USD + 1.30%) CarVal Ltd., Series 2019-2A-A (3 Month LIBOR USD + 1.35%, 1.35% Floor)	2.44% ^	07/20/2032	29,334,422
50,000,000		//0	0772072032	->,55 F,744

0.250.000	C. J. J. J. J. J. J. C. C. 2015 A. J. D. (2.M. J. J. DOD VID. J. 2107)	2.520/ 4	07/1/2020	0.17(.011
8,350,000	Cathedral Lake Ltd., Series 2015-2A-A1R (3 Month LIBOR USD + 1.31%)	2.53% ^	07/16/2029	8,176,211
8,350,000	Cathedral Lake Ltd., Series 2015-3A-AR (3 Month LIBOR USD + 1.32%, 1.32% Floor)	2.54% ^	07/16/2029	8,165,511
2,500,000	CBAM Ltd., Series 2019-10A-B (3 Month LIBOR USD + 2.05%, 2.05% Floor)	3.19% ^	04/20/2032	2,458,895
362,027	Cent Ltd., Series 2013-19A-A1A (3 Month LIBOR USD + 1.33%)	2.17% ^	10/29/2025	361,438
22,000,000	CFIP Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 1.32%)	2.63% ^	07/13/2029	21,758,586
10,350,000	CFIP Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.22%)	2.36% ^	01/18/2030	10,137,047
2,000,000	CFIP Ltd., Series 2017-1A-B (3 Month LIBOR USD + 1.65%)	2.79% ^	01/18/2030	1,943,655
14.843.512	Crown Point Ltd., Series 2018-6A-A1 (3 Month LIBOR USD + 1.17%, 1.17% Floor)	2.31% ^	10/20/2028	14,654,409
10,000,000	Crown Point Ltd., Series 2020-9A-A (3 Month LIBOR USD + 2.05%, 2.05% Floor)	0.00% ^	07/14/2032	9,999,772
5,000,000	Crown Point Ltd., Series 2020-9A-B (3 Month LIBOR USD + 2.69%, 2.69% Floor)	0.00% ^	07/14/2032	4,974,936
25,000,000	CVP Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.34%)	2.48% ^	07/20/2030	24,734,119
6,500,000	CVP Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	2.33% ^	01/20/2031	6,356,813
5,000,000	Dryden Senior Loan Fund, Series 2013-28A-A1LR (3 Month LIBOR USD + 1.20%, 1.20%			
	Floor)	1.59% ^	08/15/2030	4,931,306
20,000,000	Elevation Ltd., Series 2018-9A-A1 (3 Month LIBOR USD + 1.12%, 1.12% Floor)	2.34% ^	07/15/2031	19,304,256
9,000,000	Elmwood Ltd., Series 2019-2A-B (3 Month LIBOR USD + 2.10%, 2.10% Floor)	3.24% ^	04/20/2031	8,895,173
6,000,000	Elmwood Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.24%, 1.24% Floor)	2.42% ^	04/15/2033	5,849,321
8,000,000	Galaxy Ltd., Series 2016-22A-A2R (3 Month LIBOR USD + 0.85%, 0.85% Floor)	2.03% ^	07/16/2028	7,869,267
10,000,000	Greywolf Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 0.85%, 0.85% 100f)	2.32% ^		
			10/20/2031	9,757,000
500,000	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-C (3 Month LIBOR USD + 2.70%)	3.39% ^	08/01/2025	482,869
250,000	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-D (3 Month LIBOR USD + 3.80%)	4.49% ^	08/01/2025	192,540
33,964	Halcyon Loan Advisors Funding Ltd., Series 2014-1A-A1R (3 Month LIBOR USD + 1.13%)	2.27% ^	04/18/2026	33,985
17,801,731	Halcyon Loan Advisors Funding Ltd., Series 2015-3A-A1R (3 Month LIBOR USD + 0.90%)	2.04% ^	10/18/2027	17,550,325
6,500,000	Hayfin Kingsland Ltd., Series 2018-8A-B (3 Month LIBOR USD + 1.48%, 1.48% Floor)	2.62% ^	04/20/2031	6,200,686
696,261	Jamestown Ltd., Series 2014-4A-A1AR (3 Month LIBOR USD + 0.69%)	1.91% ^	07/15/2026	694,506
1,755,000	Jamestown Ltd., Series 2018-6RA-A1 (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.14% ^	04/25/2030	1,714,030
10,000,000	Kayne Ltd., Series 2020-7A-A1 (3 Month LIBOR USD + 1.20%, 1.20%)	2.61% ^	04/17/2033	9,674,508
9,500,000	Kingsland Ltd., Series 2018-8A-A (3 Month LIBOR USD + 1.20%, 1.20%)	2.26% ^	04/20/2031	9,211,964
3,500,000	KVK Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.12%, 1.12% F1001)	1.31% ^	05/20/2029	3,428,116
20,000,000	LCM LP, Series 17A-A2RR (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.37% ^	10/15/2031	19,299,828
10,595,000	Madison Park Funding Ltd., Series 2013-11A-AR (3 Month LIBOR USD + 1.16%)	2.20% ^	07/23/2029	10,408,353
1,000,000	Madison Park Funding Ltd., Series 2014-15A-CR (3 Month LIBOR USD + 3.45%)	4.44% ^	01/27/2026	968,943
22,836,278	Marathon Ltd., Series 2013-5A-A1R (3 Month LIBOR USD + 0.87%)	1.24% ^	11/21/2027	22,630,751
5,002,392	Marathon Ltd., Series 2014-7A-A1R (3 Month LIBOR USD + 1.32%)	2.21% ^	10/28/2025	4,988,681
8,625,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	2.97% ^	04/15/2029	8,150,945
4,500,000	Marble Point Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.32% ^	12/18/2030	4,387,429
29,500,000	Marble Point Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.30%, 1.30% Floor)	2.20% ^	04/20/2033	28,785,023
2,000,000		2.39% ^	10/20/2030	1,945,272
	MP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.25%)			
25,000,000	MP Ltd., Series 2013-2A-ARR (3 Month LIBOR USD + 1.28%)	2.27% ^	07/25/2029	24,499,564
9,396,616	MP Ltd., Series 2015-2A-AR (3 Month LIBOR USD + 0.91%)	1.80% ^	10/28/2027	9,212,203
20,000,000	Nassau Ltd., Series 2018-IA-A (3 Month LIBOR USD + 1.15%)	2.37% ^	07/15/2031	19,144,179
8,936,425	Northwoods Capital Ltd., Series 2017-16A-A (3 Month LIBOR USD + 1.27%)	1.66% ^	11/15/2030	8,653,341
4,975,425	Ocean Trails, Series 2014-5A-ARR (3 Month LIBOR USD + 1.28%, 1.28% Floor)	2.59% ^	10/13/2031	4,848,813
15,000,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.37% ^	07/15/2031	14,527,728
15,000,000	Park Avenue Institutional Advisers Ltd., Series 2016-1A-A1R (3 Month LIBOR USD + 1.20%)	1.56% ^	08/23/2031	14,697,033
10,000,000	Race Point Ltd., Series 2015-9A-A1AR (3 Month LIBOR USD + 1.21%)	2.43% ^	10/15/2030	9,836,205
3,000,000	Sound Point Ltd., Series 2013-3RA-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.29% ^	04/18/2031	2,901,055
4,000,000	Sound Point Ltd., Series 2015-1RA-A (3 Month LIBOR USD + 1.15%, 1.15% Floor)	2.58% ^	04/15/2030	3,921,170
10,100,000	Sound Point Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.18%, 1.18% Floor)	2.17% ^	10/26/2031	9,773,617
10,500,000	Sound Point Ltd., Series 2019-1A-A (3 Month LIBOR USD + 1.37%, 1.37% Floor)	2.51% ^	01/20/2032	10,311,086
10,000,000	Steele Creek Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.07%, 1.07% Floor)	2.18% ^	04/21/2031	9,695,117
10,000,000	Steele Creek Ltd., Series 2015-1A-AR (3 Month LIBOR USD + 1.26%)	1.63% ^	05/21/2029	9,858,354
8,000,000	Steele Creek Ltd., Series 2016-1A-AR (3 Month LIBOR USD + 1.12%, 1.12% Floor)	1.43% ^	06/15/2031	7,698,647
10,000,000	Steele Creek Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.25%)	2.47% ^	10/15/2030	9,748,169
6,000,000	Steele Creek Ltd., Series 2018-2A-A (3 Month LIBOR USD + 1.20%, 1.20% Floor)	1.59% ^	08/18/2031	5,851,117
10,000,000	Steele Creek Ltd., Series 2019-1A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	3.42% ^	04/15/2032	9,729,315
18,000,000	Steele Creek Ltd., Series 2019-2A-A1 (3 Month LIBOR USD + 1.36%, 1.36% Floor)	2.58% ^	07/15/2032	17,648,794
9,000,000	Steele Creek Ltd., Series 2019-2A-B (3 Month LIBOR USD + 2.25%, 2.25% Floor)	3.47% ^	07/15/2032	8,927,816
10,000,000	Symphony Ltd., Series 2014-15A-AR2 (3 Month LIBOR USD + 1.26%, 1.26% Floor)	2.39% ^	01/17/2032	9,772,454
10,000,000	Venture Ltd., Series 2014-19A-ARR (3 Month LIBOR USD + 1.26%, 1.26% Floor)	2.48% ^	01/15/2032	9,736,444
13,638,737	Venture Ltd., Series 2015-20A-AR (3 Month LIBOR USD + 0.82%)	2.04% ^	04/15/2027	13,501,595
8,500,000	Venture Ltd., Series 2017-29A-A (3 Month LIBOR USD + 1.28%)	1.67% ^	09/07/2030	8,292,433
10,000,000	Venture Ltd., Series 2018-34A-A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	2.45% ^	10/15/2031	9,676,489
4,000,000	Vibrant Ltd., Series 2015-3A-A1RR (3 Month LIBOR USD + 1.25%)	2.39% ^	10/20/2031	3,908,863
3,500,000	Vibrant Ltd., Series 2016-5A-B (3 Month LIBOR USD + 2.10%)	3.24% ^	01/20/2029	3,434,565
10,000,000	Vibrant Ltd., Series 2018-10A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.34% ^	10/20/2031	9,663,503
15,000,000	Wellfleet Ltd., Series 2018-2A-A1 (3 Month LIBOR USD + 1.20%, 1.20% Floor)	2.34% ^	10/20/2031	14,610,621
10,000,000	Wellfleet Ltd., Series 2018-3A-A1A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	2.39% ^	01/20/2032	9,770,181
17,500,000	Wellfleet Ltd., Series 2020-1A-A1A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	2.49% ^	04/15/2033	17,089,932
976,586	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%)	1.59% ^	05/01/2026	964.324
6,000,000	Whitehorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%) Whitehorse Ltd., Series 2018-12A-A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	2.47% ^	10/15/2031	5,745,000
		2.4/% ^		
14,500,000	Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)		01/15/2031	14,022,011
4,000,000	Wind River Ltd., Series 2019-3A-B (3 Month LIBOR USD + 2.10%)	3.32% ^	04/15/2031	3,930,790
2,083,028	Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%)	2.19% ^	07/25/2026	2,081,881
Total Collateralized Loan	Obligations (Cost \$901,242,698)			882,149,921
			-	
Foreign Corporate Bonds	- 8.8%			
5,900,000	Adani Ports & Special Economic Zone Ltd.	3.95%	01/19/2022	5,968,256
1,700,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	1,685,443
5,140,000	AerCap Global Aviation Trust	4.63%	10/30/2020	5,162,517
900,000	AES Dominicana	7.95%	05/11/2026	913,500
400,000	AES Gener S.A.	5.00%	07/14/2025	389,271
1,600,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13%	03/26/2079	1,654,825
1,400,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13% ^	03/26/2079	1,447,971
6,300,000	Alibaba Group Holding Ltd.	2.80%	06/06/2023	6,624,644
5,455,000	ANZ New Zealand International Ltd.	1.90% ^	02/13/2023	5,606,701
4,185,000	AstraZeneca PLC	2.38%	11/16/2020	4,216,934
1,325,000	AstraZeneca PLC	2.38%	06/12/2022	1,372,409
1,460,000	AstraZeneca PLC	3.50%	08/17/2023	1,580,545
5,926,000	Avolon Holdings Funding Ltd.	3.63% ^	05/01/2022	5,588,710
11,750,000	Axiata SPV2 BHD	3.47%	11/19/2020	11,822,890
1,600,000	Baidu, Inc.	3.50%	11/28/2022	1,667,687
4,800,000	Baidu, Inc.	3.88%	09/29/2023	5,119,667
1,200,000	Baidu, Inc.	3.08%	04/07/2025	1,263,738
	Banco Bradesco S.A.	5.90%		
8,680,000			01/16/2021	8,842,837
3,600,000	Banco Bradesco S.A.	2.85% ^	01/27/2023	3,556,116

1,600,000	Banco BTG Pactual S.A. (5 Year CMT Rate + 5.26%)	7.75% ^	02/15/2029	1,624,000
1,400,000	Banco de Credito del Peru (3 Month LIBOR USD + 7.04%)	6.13%	04/24/2027	1,491,000
1,500,000	Banco de Reservas de la Republica Dominicana	7.00%	02/01/2023	1,513,140
6,300,000	Banco do Brasil S.A. (10 Year CMT Rate + 7.78%)	8.50% †	10/20/2020	6,374,309
1,000,000	Banco Internacional del Peru S.A.A.	3.38%	01/18/2023	1,018,355
8,300,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	6.88% †	07/06/2022	7,962,149
11,000,000 2,400,000	Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%) Banco Santander	3.80% 4.13%	08/11/2026 11/09/2022	10,764,270 2,506,500
1,500,000	Banco Santander (5 Year CMT Rate + 3.00%)	5.95% ^	10/01/2028	1,542,840
400,000	Banco Santander (5 Teal CMT Rate + 5.0070)	2.50%	12/15/2020	403,286
1,250,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand	5.38% ^	04/17/2025	1,370,344
4,350,000	Bangkok Bank PCL	4.80%	10/18/2020	4,392,818
2,900,000	Bangkok Bank PCL	3.88%	09/27/2022	3,045,334
800,000	Banistmo S.A.	3.65% ^	09/19/2022	801,820
11,200,000	Banistmo S.A.	3.65%	09/19/2022	11,225,480
2,870,000	Bank of the Philippine Islands	2.50%	09/10/2024	2,903,329
12,095,000	Barclays Bank PLC	2.65%	01/11/2021	12,216,049
5,000,000	BBVA Banco Continental S.A.	5.00%	08/26/2022	5,305,075
2,400,000	BBVA Bancomer S.A.	6.75%	09/30/2022	2,561,556
2,530,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	2,479,400
2,000,000	BDO Unibank, Inc.	2.63%	10/24/2021	2,021,047
6,550,000	BDO Unibank, Inc.	2.95%	03/06/2023	6,713,038
4,320,000	BPCE S.A.	2.38% ^	01/14/2025	4,471,981
3,400,000	Brasil Bolsa Balcao S.A.	5.50%	07/16/2020	3,401,734
5,100,000	C&W Senior Financing DAC	7.50%	10/15/2026	5,229,566
6,000,000	Cemex S.A.B. de C.V.	6.13%	05/05/2025	5,843,130
1,750,000	Cemex S.A.B. de C.V.	7.75%	04/16/2026	1,790,705
2,600,000	CIMB Bank BHD (3 Month LIBOR USD + 0.78%)	2.10%	10/09/2024	2,538,796
300,000	CK Hutchison International Ltd.	2.25%	09/29/2020	300,483
11,600,000	CNAC HK Finbridge Company Ltd.,	3.50%	07/19/2022	11,904,202
1,100,000	CNOOC Finance Ltd.	4.25%	01/26/2021	1,117,028
9,553,000 9,000,000	CNOOC Finance Ltd. CNPC General Capital Ltd.	3.00% 3.95%	05/09/2023 04/19/2022	9,980,021 9,422,685
1,000,000	CNPC General Capital Ltd.	3.40%	04/16/2023	1,057,138
2,100,000	CNPC Overseas Capital Ltd.	4.50%	04/28/2021	2,155,650
900,000	Colbun S.A.	4.50%	07/10/2024	972,523
1,386,000	Colombia Telecomunicaciones S.A.	5.38%	09/27/2022	1,388,703
5,285,000	Commonwealth Bank of Australia	2.75% ^	03/10/2022	5,484,348
600,000	Corp Nacional del Cobre de Chile	3.88%	11/03/2021	616,795
1,200,000	Corporacion Nacional del Cobre de Chile	3.00%	07/17/2022	1,231,681
1,100,000	Credicorp Ltd.	2.75% ^	06/17/2025	1,096,865
6,295,000	Credit Suisse Group AG (3 Month LIBOR USD + 1.24%)	1.56% ^	06/12/2024	6,329,267
750,000	DBS Group Holdings Ltd.	2.85%	04/16/2022	777,962
700,000	DBS Group Holdings Ltd. (3 Month LIBOR USD + 0.62%)	1.61%	07/25/2022	700,092
900,000	DBS Group Holdings Ltd. (5 Year Mid Swap Rate USD + 1.59%)	4.52%	12/11/2028	974,205
9,100,000	DBS Group Holdings Ltd. (5 Year Swap Rate USD + 2.39%)	3.60% †	09/07/2021	9,158,832
3,840,000	Delek & Avner Tamar Bond Ltd.	4.44% ^	12/30/2020	3,838,497
186,130	Digicel Group Ltd. (PIK 7.00%)	7.00% ^†	07/16/2020	15,821
465,957	Digicel Group Ltd. (PIK 8.00%)	8.00% ^	04/01/2025	128,138
1,728,543	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	1,809,023
2,552,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	2,114,273
3,928,038	ENA Norte Trust	4.95%	04/25/2023	3,883,847
200,000	Equate Petrochemical B.V.	4.25% 1.21%	11/03/2026	211,768
500,000 3,100,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.85%) Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.21%	05/23/2024 11/20/2023	489,625 3,054,229
2,200,000	Geopark Ltd.	6.50%	09/21/2024	2,030,699
650,000	GlaxoSmithKline Capital PLC	3.13%	05/14/2021	665,966
7,252,000	GlaxoSmithKline Capital PLC	2.88%	06/01/2022	7,581,218
7,700,000	Global Bank Corporation	4.50%	10/20/2021	7,875,175
300,000	Global Bank Corporation	4.50% ^	10/20/2021	306,825
2,600,000	Grupo Aval Ltd.	4.75%	09/26/2022	2,626,897
3,700,000	Grupo Bimbo S.A.B. de C.V.	4.50%	01/25/2022	3,880,403
400,000	Grupo Bimbo S.A.B. de C.V. (5 Year CMT Rate + 3.28%)	5.95% †	04/17/2023	413,800
7,710,000	GrupoSura Finance S.A.	5.70%	05/18/2021	7,978,886
8,100,000	HPHT Finance Ltd.	2.88%	11/05/2024	8,366,443
5,789,000	HSBC Holdings PLC (3 Month LIBOR USD + 1.00%)	1.39%	05/18/2024	5,745,892
350,000	Indian Oil Corporation Ltd.	5.63%	08/02/2021	361,062
3,000,000	Indian Oil Corporation Ltd.	5.75%	08/01/2023	3,244,833
1,424,821	Interoceanica Finance Ltd.	0.00%	11/30/2025	1,312,617
35,034	Invepar Holdings	$0.00\%~\Omega$ Þ	12/30/2028	1,498
6,650,000	Inversiones CMPC S.A.	4.50%	04/25/2022	6,996,050
700,000	Israel Electric Corporation Ltd.	6.88%	06/21/2023	802,971
600,000	Itau Unibanco Holding S.A.	6.20%	12/21/2021	626,250
4,250,000	JD.com, Inc.	3.13%	04/29/2021	4,304,051
4,000,000	Korea East-West Power Company Ltd.	1.75% ^	05/06/2025	4,127,578
3,550,000	Korea Electric Power Corporation	1.13% ^	06/15/2025	3,560,929
4,150,000	Latam Finance Ltd.	$6.88\% \Omega$	04/11/2024	1,193,125
5,300,000	LG Chem Ltd.	3.25%	10/15/2024	5,640,535
6,505,000	Macquarie Bank Ltd.	2.10% ^	10/17/2022	6,686,710
3,000,000	Malayan Banking BHD (3 Month LIBOR USD + 0.80%)	1.19%	08/16/2024	2,919,212
8,700,000	Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	3.91%	10/29/2026	8,832,023
6,800,000	MEGlobal Canada ULC Mitarbighi UEL Financial Crown, Inc. (2 Month LIBOR USD + 0.860/)	5.00% ^	05/18/2025	7,346,924
11,920,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.86%)	1.85%	07/26/2023	11,887,071
11,738,000 5,200,000	Mizuho Financial Group, Inc. (3 Month LIBOR USD + 0.79%) Multibank, Inc.	1.12% 4.38%	03/05/2023	11,696,776 5,246,930
1,110,000	Nacional Financiera S.N.C.	3.38%	11/09/2022 11/05/2020	1,114,063
955,000	Nutrien Ltd.	1.90%	05/13/2023	986,204
7,484,000	Oleoducto Central S.A.	4.00%	05/07/2021	7,585,970
8,961,000	ONGC Videsh Ltd.	2.88%	01/27/2022	8,984,612
2,500,000	ONGC Videsh Ltd.	3.75%	05/07/2023	2,575,346
2,600,000	Oversea-Chinese Banking Corporation	4.25%	06/19/2024	2,816,934
8,034,947	Panama Metro Line SP	0.00%	12/05/2022	7,766,701
2,029,187	Panama Metro Line SP	0.00% ^	12/05/2022	1,961,443
2,273,006	Peru Enhanced Pass-Through Finance Ltd.	0.00%	06/02/2025	2,113,895
1,766,000	Perusahaan Listrik Negara PT	5.50%	11/22/2021	1,850,106
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1,550,000	Petrobras Global Finance B.V.	5.38%	01/27/2021	1,580,651
1,500,000	Petronas Capital Ltd.	3.13%	03/18/2022	1,548,195
4,105,000	POSCO	2.38%	11/12/2022	4,188,167
3,300,000	POSCO	2.38%	01/17/2023	3,358,548
1,000,000	POSCO	2.75%	07/15/2024	1,039,486
550,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	588,488
1,600,000	Qatar Government International Bond	4.50%	01/20/2022	1,687,238
1,500,000	Reliance Holdings, Inc.	4.50%	10/19/2020	1,512,035
10,250,000	Reliance Holdings, Inc.	5.40%	02/14/2022	10.810.045
500,000	Reliance Holdings, Inc.	4.13%	01/28/2025	542,692
		1.85%		
5,520,000	Royal Bank of Scotland Group PLC (3 Month LIBOR USD + 1.55%)		06/25/2024	5,524,811
6,555,000	Santander UK PLC	2.50%	01/05/2021	6,623,663
1,320,000	Santander UK PLC	2.10%	01/13/2023	1,363,240
4,000,000	Saudi Arabian Oil Company	2.75%	04/16/2022	4,085,726
6,000,000	Saudi Government International Bond	2.38%	10/26/2021	6,098,028
9,750,000	Scotiabank Peru S.A. (3 Month LIBOR USD + 3.86%)	4.50%	12/13/2027	10,013,835
1,400,000	SingTel Group Treasury Pte Ltd.	3.25%	06/30/2025	1,533,497
3,355,000	SingTel Group Treasury Pte Ltd.	2.38%	10/03/2026	3,569,614
5,250,000	Sinochem Overseas Capital Ltd.	4.50%	11/12/2020	5,313,233
900,000	Sinopec Group Overseas Development Ltd.	2.25%	09/13/2020	901,764
2,500,000	Sinopec Group Overseas Development Ltd.	2.00%	09/29/2021	2,523,122
6,500,000	Sinopec Group Overseas Development Ltd.	2.15% ^	05/13/2025	6,679,619
12,115,000	Sumitomo Mitsui Financial Group, Inc.	2.06%	07/14/2021	12,323,957
4,945,000	Takeda Pharmaceutical Ltd.	4.00%	11/26/2021	5,163,787
2,600,000	Tecnoglass, Inc.	8.20%	01/31/2022	2,536,339
7,050,000	Telefonica Chile S.A.	3.88%	10/12/2022	7,269,008
7,100,000	Tencent Holdings Ltd.	1.81% ^	01/26/2026	7,198,379
6,002,000	Toronto-Dominion Bank	3.25%	06/11/2021	6,167,165
5,800,000	UBS AG	2.45% ^	12/01/2020	5,837,701
4,150,000	Unifin Financiera S.A.B. de C.V.	7.25%	09/27/2023	3,386,400
3,650,000	Unifin Financiera S.A.B. de C.V.	7.00%	01/15/2025	2,748,906
1,900,000	Union Bank of the Philippines	3.37%	11/29/2022	1,969,345
200,000	United Overseas Bank Ltd. (3 Month LIBOR USD + 0.48%)	1.52%	04/23/2021	199,673
2,750,000	United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	3.75%	04/15/2029	2,909,225
2,000,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.65%)	2.88%	03/08/2027	2,030,470
5,200,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 2.24%)	3.50%	09/16/2026	5,307,354
				3,899,318
3,900,000	UPL Corporation	3.25%	10/13/2021	
1,500,000	Vedanta Resources Ltd.	7.13%	05/31/2023	1,077,000
200,000	Vedanta Resources Ltd.	6.13%	08/09/2024	138,924
5,800,000	VTR Finance B.V.	6.88%	01/15/2024	5,932,936
	Bonds (Cost \$596,247,051)			597,405,620
Total Foreign Corporate	bonds (Cost \$390,247,031)			397,403,620
Foreign Government Bon	ds, Foreign Agencies and Foreign Government Sponsored Corporations - 0.6%			
3,000,000	Abu Dhabi Government International Bond	2.50% ^	04/16/2025	3,167,430
1,800,000	Brazilian Government International Bond	2.88%	06/06/2025	1,779,750
3,700,000	Colombia Government International Bond	2.63%	03/15/2023	3,750,487
4,366,667	Dominican Republic International Bond	7.50%	05/06/2021	4,514,085
300,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	322,572
	Malaysia Sovereign Sukuk BHD	3.04% 3.90%		
4,800,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond	3.90%	04/27/2025	5,152,800
4,800,000 800,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit	3.90% 3.30%	04/27/2025 11/21/2022	5,152,800 828,700
4,800,000 800,000 2,000,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit	3.90% 3.30% 3.75%	04/27/2025 11/21/2022 03/01/2023	5,152,800 828,700 2,096,010
4,800,000 800,000 2,000,000 3,500,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond	3.90% 3.30% 3.75% 2.39%	04/27/2025 11/21/2022 03/01/2023 01/23/2026	5,152,800 828,700 2,096,010 3,641,750
4,800,000 800,000 2,000,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit	3.90% 3.30% 3.75%	04/27/2025 11/21/2022 03/01/2023	5,152,800 828,700 2,096,010
4,800,000 800,000 2,000,000 3,500,000 4,300,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond	3.90% 3.30% 3.75% 2.39% 2.38%	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021	5,152,800 828,700 2,096,010 3,641,750 4,360,738
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond	3.90% 3.30% 3.75% 2.39% 2.38% 2.88%	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD	3.90% 3.30% 3.75% 2.39% 2.38%	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021	5,152,800 828,700 2,096,010 3,641,750 4,360,738
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond	3.90% 3.30% 3.75% 2.39% 2.38% 2.88%	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmen	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD	3.90% 3.30% 3.75% 2.39% 2.38% 2.88%	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD	3.90% 3.30% 3.75% 2.39% 2.38% 2.88%	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmen (Cost \$36,732,512)	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD at Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	3.90% 3.30% 3.75% 2.39% 2.38% 2.88%	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7%	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65%	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD at Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65%	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 4,721,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65%	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 4,721,000 12,000,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor)	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65%	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 4,721,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65%	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 4,721,000 12,000,000 12,000,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusin Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65%	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 4,721,000 12,000,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40%	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 4,721,000 12,000,000 1,251,000 9,763,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	3.90% 3.30% 3.75% 2.38% 2.38% 4.65% 3.20% #^ 3.20% #^ 2.10% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 4,721,000 12,000,000 12,000,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80%	3.90% 3.30% 3.75% 2.38% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 4,721,000 12,000,000 1,251,000 9,763,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 4,721,000 12,000,000 1,251,000 9,763,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80%	3.90% 3.30% 3.75% 2.38% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 4,721,000 12,000,000 1,251,000 9,763,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD +	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65% 3.20% #^ 2.10% ^ 2.85% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 06/15/2035	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545
4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	3.90% 3.30% 3.75% 2.38% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377
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4,800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%,	3.90% 3.30% 3.75% 2.38% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 3.58% ^ 2.98% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2032 03/15/2032	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579
4,800,000 800,000 800,000 2,000,000 3,500,000 4,300,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%,	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 3.58% ^ 2.98% ^ 2.68% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2032 03/15/2034	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721
4,800,000 800,000 2,000,000 3,500,000 4,300,000 4,300,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	3.90% 3.30% 3.75% 2.38% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 3.58% ^ 2.98% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2032 03/15/2032	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579
4,800,000 800,000 800,000 2,000,000 3,500,000 4,300,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Artium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%,	3.90% 3.30% 3.75% 2.38% 2.38% 2.88% 4.65% 3.20% #^ 2.10% ^ 2.85% ^ 2.85% ^ 2.98% ^ 2.98% ^ 2.288% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2032 03/15/2034 09/15/2035	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570
4,800,000 800,000 800,000 2,000,000 3,500,000 4,300,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000 3,705,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor)	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 3.58% ^ 2.98% ^ 2.68% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2032 03/15/2034	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721
4,800,000 800,000 2,000,000 3,500,000 4,300,000 4,300,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Artium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%,	3.90% 3.30% 3.75% 2.38% 2.38% 2.88% 4.65% 3.20% #^ 2.10% ^ 2.85% ^ 2.85% ^ 2.98% ^ 2.98% ^ 2.288% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2032 03/15/2034 09/15/2035	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570
4,800,000 800,000 800,000 2,000,000 3,500,000 4,300,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000 3,705,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 2.85%, 2.85% Floor)	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 3.58% ^ 2.98% ^ 2.68% ^ 2.28% ^ 3.53% ^ 3.03% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/15/2035 09/15/2035 09/15/2035 09/15/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570 3,251,427
4,800,000 800,000 2,000,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000 3,705,000 1,174,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor)	3.90% 3.30% 3.75% 2.38% 2.38% 2.88% 4.65% 3.20% #^ 2.10% ^ 2.85% ^ 2.85% ^ 2.98% ^ 2.98% ^ 2.288% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2032 03/15/2034 09/15/2035	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570
4,800,000 800,000 800,000 2,000,000 3,500,000 4,300,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000 3,705,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusin Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.20%, 1.20% Floor)	3.90% 3.30% 3.75% 2.38% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 2.98% ^ 2.98% ^ 2.28% ^ 2.28% ^ 3.03% ^ 1.38% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2032 03/15/2034 09/15/2035 09/15/2036 09/15/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570 3,251,427 1,090,915
4,800,000 800,000 800,000 2,000,000 3,500,000 4,300,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000 3,705,000 1,174,000 1,338,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85% Floor) Bancorp Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor)	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 3.58% ^ 2.98% ^ 2.68% ^ 2.28% ^ 3.53% ^ 3.03% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/15/2035 09/15/2035 09/15/2035 09/15/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570 3,251,427
4,800,000 800,000 2,000,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000 3,705,000 1,174,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusin Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.20%, 1.20% Floor)	3.90% 3.30% 3.75% 2.38% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 2.98% ^ 2.98% ^ 2.28% ^ 2.28% ^ 3.03% ^ 1.38% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2032 03/15/2034 09/15/2035 09/15/2036 09/15/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570 3,251,427 1,090,915
4,800,000 800,000 800,000 2,000,000 3,500,000 4,300,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000 3,705,000 1,174,000 1,338,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor)	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 3.58% ^ 2.98% ^ 2.28% ^ 2.28% ^ 3.33% ^ 1.38% ^ 1.88% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2032 03/15/2034 09/15/2035 09/15/2036 09/15/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570 3,251,427 1,090,915 1,204,748
4,800,000 800,000 2,000,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000 3,705,000 1,174,000 1,338,000 17,543,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.70%, 1.70% Floor)	3.90% 3.30% 3.75% 2.38% 2.38% 2.88% 4.65% 3.20% #^ 2.10% ^ 2.10% ^ 2.85% ^ 3.58% ^ 2.98% ^ 2.28% ^ 2.28% ^ 3.03% ^ 1.38% ^ 1.88% ^ 3.68% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 06/15/2035 09/15/2032 03/15/2034 09/15/2036 09/15/2036 08/15/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570 3,251,427 1,090,915 1,204,748 13,699,504
4,800,000 800,000 2,000,000 3,500,000 4,300,000 4,300,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000 3,705,000 1,174,000 1,338,000 17,543,000 4,779,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Artium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.35% Floor) Bancary Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.50%, 3.50% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.50%, 1.50% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.50%, 3.50% Floor) BarClays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.50%, 3.50% Floor)	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 2.98% ^ 2.68% ^ 2.28% ^ 2.53% ^ 3.03% ^ 1.38% ^ 1.88% ^ 3.68% ^ 1.68% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2035 09/15/2034 09/15/2036 09/15/2036 08/15/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570 3,251,427 1,090,915 1,204,748 13,699,504 4,038,983
4,800,000 800,000 2,000,000 2,000,000 3,500,000 4,300,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000 3,705,000 1,338,000 17,543,000 4,779,000 10,250,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.70%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.70%, 1.50% Floor) BBCMS Mortgage Trust, Series 2018-CBM-E (1 Month LIBOR USD + 3.50%, 3.15% Floor) BBCMS Mortgage Trust, Series 2018-CBM-E (1 Month LIBOR USD + 3.50%, 3.15% Floor)	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 2.98% ^ 2.98% ^ 2.28% ^ 2.53% ^ 3.03% ^ 1.38% ^ 1.88% ^ 3.68% ^ 1.68% ^ 3.73% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2032 03/15/2034 09/15/2036 09/15/2036 08/15/2036 08/15/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570 3,251,427 1,090,915 1,204,748 13,699,504 4,038,983 8,364,341
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4,800,000 800,000 2,000,000 2,000,000 3,500,000 4,300,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000 3,705,000 1,174,000 1,338,000 17,543,000 4,779,000 10,250,000 15,176,000 11,001,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.70%, 1.70% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 1.50%, 1.50% Floor) BBCMS Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-TALL-F (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-TALL-F	3.90% 3.30% 3.75% 2.38% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 3.58% ^ 2.98% ^ 2.288% ^ 2.288% ^ 3.58% ^ 3.58% ^ 3.58% ^ 3.68% ^ 1.88% ^ 3.68% ^ 3.68% ^ 3.73% ^ 3.42% ^ 3.03% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2032 03/15/2034 09/15/2036 09/15/2036 08/15/2036 08/15/2036 08/15/2036 10/15/2037 07/15/2037	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570 3,251,427 1,090,915 1,204,748 13,699,504 4,038,983 8,364,341 12,531,614 9,461,574
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4,800,000 800,000 800,000 2,000,000 3,500,000 4,300,000 1,700,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 3,711,000 3,705,000 1,174,000 1,338,000 17,543,000 4,779,000 10,250,000 15,176,000 11,001,000 7,538,000 21,618,000 10,202,000 165,041,500 6,531,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Artium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.70%, 1.70% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 3.15%, 3.15% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 3.15%, 3.15% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 3.50%, 3.24% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 3.15%, 3.15% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 3.58% ^ 2.98% ^ 2.28% ^ 2.28% ^ 3.03% ^ 1.88% ^ 1.88% ^ 3.68% ^ 1.68% ^ 3.73% ^ 3.03% ^ 3.42% ^ 3.03% ^ 3.68% #^ 2.72% ^ 2.08% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 06/15/2035 09/15/2035 09/15/2036 09/15/2036 08/15/2036 08/15/2036 08/15/2036 08/15/2036 08/15/2036 08/15/2036 08/15/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570 3,251,427 1,090,915 1,204,748 13,699,504 4,038,983 8,364,341 12,531,614 9,461,574 5,633,505 18,471,243 9,296,408
4,800,000 800,000 2,000,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000 3,705,000 1,174,000 1,338,000 17,543,000 4,779,000 10,250,000 15,176,000 11,001,000 7,538,000 21,618,000 10,202,000 165,041,500	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Government International Bond Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Artium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.10%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.70%, 1.70% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 3.50%, 3.50% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 3.50%, 3.54% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 3.50%, 3.54% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 3.50%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 3.50%, 3.54% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 3.50%, 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mo	3.90% 3.30% 3.75% 2.39% 2.38% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 3.58% ^ 2.98% ^ 2.28% ^ 2.53% ^ 3.03% ^ 1.38% ^ 1.88% ^ 3.68% ^ 3.42% ^ 3.03% ^ 3.68% #^ 2.72% ^ 2.08% ^ 0.00% #^I/O 1.96% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2035 09/15/2034 09/15/2036 09/15/2036 08/15/2036 08/15/2036 08/15/2036 08/15/2036 08/15/2036 08/15/2037 07/15/2037 07/15/2037 03/15/2034 06/05/2034 06/05/2034 07/15/2035 07/15/2035 07/15/2035 07/15/2035	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570 3,251,427 1,090,915 1,204,748 13,699,504 4,038,983 8,364,341 12,531,614 9,461,574 5,633,505 18,471,243 9,296,408 1,650 5,723,595
4,800,000 800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000 3,705,000 1,174,000 1,338,000 17,543,000 4,779,000 10,250,000 11,001,000 7,538,000 21,618,000 10,202,000 165,041,500 6,531,000 10,613,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Government International Bond Qatar Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Artium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.50%, 1.20% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 1.50%, 1.50% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (3.90% 3.30% 3.75% 2.38% 2.38% 2.38% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 3.58% ^ 2.98% ^ 2.288% ^ 2.288% ^ 3.58% ^ 3.03% ^ 1.38% ^ 1.88% ^ 3.68% ^ 3.73% ^ 3.03% ^ 3.68% #^ 2.72% ^ 2.08% ^ 0.00% #^I/O	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2032 03/15/2034 09/15/2036 08/15/2036 08/15/2036 08/15/2036 08/15/2036 10/15/2037 07/15/2037 01/15/2037 01/15/2034 06/05/2030 10/15/2034 06/05/2030 07/15/2035 07/15/2035	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570 3,251,427 1,090,915 1,204,748 13,699,504 4,038,983 8,364,341 12,531,614 9,461,574 5,633,505 18,471,243 9,296,408 1,650
4,800,000 800,000 800,000 2,000,000 3,500,000 4,300,000 1,700,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 3,711,000 3,705,000 1,174,000 1,338,000 17,543,000 4,779,000 10,250,000 15,176,000 11,001,000 7,538,000 21,618,000 10,202,000 165,041,500 6,531,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Government International Bond Qatar Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, 2.35% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancap Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.50%, 3.30% Floor) BBCMS Mortgage Trust, Series 2018-BMH-C (1 Month LIBOR USD + 1.50%, 3.15% Floor) BBCMS Mortgage Trust, Series 2018-BMH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BNH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BNH-C (1 Month LIBOR USD + 2.55%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BNH-C (1 Month LIBOR USD + 2.55%, 2.85% Floor) BBCMS Mortga	3.90% 3.30% 3.75% 2.39% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 2.98% ^ 2.68% ^ 2.28% ^ 2.53% ^ 3.03% ^ 1.38% ^ 1.88% ^ 3.68% ^ 3.42% ^ 3.42% ^ 3.03% ^ 3.68% #^ 2.72% ^ 2.08% ^ 0.00% #^IO	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2035 09/15/2034 09/15/2036 08/15/2036 08/15/2036 08/15/2036 08/15/2036 08/15/2037 07/15/2037 07/15/2037 07/15/2037 07/15/2034 06/05/2030 10/15/2035 08/15/2036	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570 3,251,427 1,090,915 1,204,748 13,699,504 4,038,983 8,364,341 12,531,614 9,461,574 5,633,505 18,471,243 9,296,408 1,650 5,723,595 8,423,096
4,800,000 800,000 800,000 2,000,000 3,500,000 4,300,000 6,000,000 1,700,000 Total Foreign Governmer (Cost \$36,732,512) Non-Agency Commercial 4,721,000 12,000,000 1,251,000 9,763,000 10,000,000 7,231,000 4,952,000 3,711,000 3,705,000 1,174,000 1,338,000 17,543,000 4,779,000 10,250,000 11,001,000 7,538,000 21,618,000 10,202,000 165,041,500 6,531,000 10,613,000	Malaysia Sovereign Sukuk BHD Mexico Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Government International Bond Qatar Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 11.7% 20 Times Square Trust, Series 2018-20TS-F 20 Times Square Trust, Series 2018-20TS-G AREIT Trust, Series 2019-CRE3-C (1 Month LIBOR USD + 1.90%, 1.90% Floor) AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Artium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Austin Fairmont Hotel Trust, Series 2019-FAIR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor) BAMLL Commercial Mortgage Securities Trust, Series 2019-AHT-D (1 Month LIBOR USD + 2.50%, 2.50% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%, Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%, 2.85% Floor) Bancorp Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%, 1.20% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.70%, 1.70% Floor) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 1.50%, 1.20% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 1.50%, 1.50% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (1 Month LIBOR USD + 2.85%, 2.85% Floor) BBCMS Mortgage Trust, Series 2018-BXH-C (3.90% 3.30% 3.75% 2.39% 2.38% 2.38% 2.88% 4.65% 3.20% #^ 3.20% #^ 2.10% ^ 2.85% ^ 3.58% ^ 2.98% ^ 2.28% ^ 2.53% ^ 3.03% ^ 1.38% ^ 1.88% ^ 3.68% ^ 3.42% ^ 3.03% ^ 3.68% #^ 2.72% ^ 2.08% ^ 0.00% #^I/O 1.96% ^	04/27/2025 11/21/2022 03/01/2023 01/23/2026 06/02/2021 03/04/2023 07/06/2021 05/15/2035 05/15/2035 09/14/2036 09/14/2036 09/15/2035 09/15/2034 09/15/2036 09/15/2036 08/15/2036 08/15/2036 08/15/2036 08/15/2036 08/15/2036 08/15/2037 07/15/2037 07/15/2037 03/15/2034 06/05/2034 06/05/2034 07/15/2035 07/15/2035 07/15/2035 07/15/2035	5,152,800 828,700 2,096,010 3,641,750 4,360,738 6,270,096 1,763,285 37,647,703 4,063,534 3,865,023 10,663,092 1,101,199 7,468,377 8,040,545 6,287,579 4,465,721 3,294,570 3,251,427 1,090,915 1,204,748 13,699,504 4,038,983 8,364,341 12,531,614 9,461,574 5,633,505 18,471,243 9,296,408 1,650 5,723,595

12,515,000	BX Commercial Mortgage Trust, Series 2019-IMC-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.08% ^	04/15/2034	11,206,638
7,834,000	BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90%	2.0670	04/13/2034	11,200,038
	Floor)	3.08% ^	04/15/2034	6,595,872
2,940,107	BX Trust, Series 2017-APPL-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.33% ^	07/15/2034	2,752,687
1,680,598 4,119,100	BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	2.23% ^ 3.33% ^	07/15/2034 07/15/2034	1,604,833 3,850,985
3,159,000	BX Trust, Series 2018-GW-E (1 Month LIBOR USD + 1.97%, 1.97% Floor)	2.15% ^	05/15/2035	2,804,749
3,434,000	BX Trust, Series 2018-GW-F (1 Month LIBOR USD + 2.42%, 2.42% Floor)	2.60% ^	05/15/2035	2,985,935
1,414,000	BX Trust, Series 2018-GW-G (1 Month LIBOR USD + 2.92%, 2.92% Floor)	3.10% ^	05/15/2035	1,178,726
14,456,000 9,594,000	BX Trust, Series 2019-MMP-E (1 Month LIBOR USD + 1.90%, 1.90% Floor) BX Trust, Series 2019-OC11-E	2.08% ^ 4.08% #^	08/15/2036 12/09/2041	13,512,281 8,523,770
11,389,000	Carbon Capital Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD +	4.0 0 / 0 π	12/07/2041	0,323,770
	2.85%, 2.85% Floor)	3.03% ^	10/15/2035	9,815,776
48,568,435	CD Commercial Mortgage Trust, Series 2017-CD3-XA	1.17% #I/O	02/10/2050	2,324,898
66,651,933 3,553,000	CD Commercial Mortgage Trust, Series 2017-CD4-XA CF Trust, Series 2019-MF1-E (1 Month LIBOR USD + 2.20%, 2.20% Floor)	1.46% #I/O 3.20% ^	05/10/2050 08/21/2032	3,890,953 3,257,153
21,241,182	CFCRE Commercial Mortgage Trust, Series 2016-C3-XA	1.17% #I/O	01/10/2048	978,401
22,700,748	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.86% #I/O	05/10/2058	1,586,875
56,783,024	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.78% #I/O	06/15/2050	3,881,705
16,201,000 39,410,000	CFCRE Commercial Mortgage Trust, Series 2017-C8-XB CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.11% #I/O 1.85% #^I/O	06/15/2050 02/15/2033	840,838 1,478,462
736,000	CHT Mortgage Trust, Series 2017-CSMO-E (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.18% ^	11/15/2036	679,166
921,000	CHT Mortgage Trust, Series 2017-CSMO-F (1 Month LIBOR USD + 3.74%, 3.74% Floor)	3.93% ^	11/15/2036	834,668
7,673,033	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	1.14% #I/O	10/10/2047	268,224
641,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.57% #^	02/10/2048	424,059
5,360,623 1,750,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA Citigroup Commercial Mortgage Trust, Series 2015-GC31-C	1.49% #I/O 4.19% #	02/10/2048 06/10/2048	247,040 1,671,191
19,110,987	Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.42% #I/O	02/10/2049	941,207
13,095,315	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	1.86% #I/O	04/15/2049	905,597
13,488,255	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	2.13% #I/O	07/10/2049	1,108,133
13,572,992	Citigroup Commercial Mortgage Trust, Series 2017-P7-XA	1.28% #I/O	04/14/2050	754,885
4,865,000	Citigroup Commercial Mortgage Trust, Series 2019-SST2-D (1 Month LIBOR USD + 1.60%, 1.60% Floor)	1.78% ^	12/15/2036	4,646,824
7,736,000	Citigroup Commercial Mortgage Trust, Series 2019-SST2-E (1 Month LIBOR USD + 2.00%,			
	2.00% Floor)	2.18% ^	12/15/2036	7,369,417
19,958,000	CLNC Ltd., Series 2019-FL1-D (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.09% ^	08/20/2035	16,002,943
5,636,000 8,106,934	Commercial Mortgage Pass-Through Certificates, Series 2012-CR4-D Commercial Mortgage Pass-Through Certificates, Series 2013-CR10-XA	4.75% #^Þ 0.82% #I/O	10/15/2045 08/10/2046	1,675,301 145,965
24,636,628	Commercial Mortgage Pass-Through Certificates, Series 2013-CR12-XA	1.29% #I/O	10/10/2046	766,236
2,411,302	Commercial Mortgage Pass-Through Certificates, Series 2014-CR17-XA	1.13% #I/O	05/10/2047	73,844
233,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C	4.89% #	08/10/2047	225,920
1,876,000	Commercial Mortgage Pass-Through Certificates, Series 2014-FL5-D (1 Month LIBOR USD +	1.570/ ^	10/15/2021	1 522 (00
18,449,015	4.00%, 4.00% Floor) Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA	1.57% ^ 1.03% #I/O	10/15/2031 03/10/2048	1,533,688 560,461
34,126,671	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-XA	0.99% #I/O	08/10/2048	1,170,285
37,886,392	Commercial Mortgage Pass-Through Certificates, Series 2015-CR27-XA	1.21% #I/O	10/10/2048	1,494,770
5,373,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C	4.45% #	02/10/2048	4,952,785
10,250,942	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-XA	1.17% #I/O	02/10/2048	356,384
47,986,262	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-XA	0.85% #I/O	07/10/2048	1,367,834
1,470,000 1,769,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC23-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C	4.80% # 4.80% #	10/10/2048 02/10/2049	1,446,881 1,640,124
17,047,143	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-XA	1.15% #I/O	02/10/2049	725,035
11,396,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-D (1 Month LIBOR USD			
12 200	+ 2.18%, 2.18% Floor)	2.36% ^	09/15/2033	10,342,513
12,389 10,011,271	Credit Suisse Commercial Mortgage Trust, Series 2007-C1-AM Credit Suisse Mortgage Capital Certificates, Series 2014-USA-X1	5.42% 0.69% #^I/O	02/15/2040 09/15/2037	12,375 235,674
27,485,438	CSAIL Commercial Mortgage Trust, Series 2015-C1-XA	0.98% #I/O	04/15/2050	850,853
3,606,934	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	2.06% #I/O	01/15/2049	268,629
1,538,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-C	3.73% #	03/15/2053	1,318,777
7,370,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor)	3.48% ^	07/15/2032	5,759,552
6,650,000 3,750,000	CSMC Trust, Series 2017-LSTK-E DBCG Mortgage Trust, Series 2017-BBG-C (1 Month LIBOR USD + 1.00%, 1.10% Floor)	3.44% #^ 1.18% ^	04/05/2033 06/15/2034	6,123,606 3,620,490
9,876,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.45%, 2.45% Floor)	2.63% ^	06/15/2033	8,857,859
18,888,777	Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA	1.60% #I/O	05/10/2049	1,147,563
16,254,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-F	4.09% #^	12/10/2036	13,468,209
16,254,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	4.09% #^	12/10/2036	12,613,658
2,084,806 642,063	FREMF Mortgage Trust, Series 2010-K8-C FREMF Mortgage Trust, Series 2016-KF22-B (1 Month LIBOR USD + 5.05%, 5.05% Floor)	0.00% ^P/O 5.23% ^	09/25/2043 07/25/2023	2,072,152 645,315
5,154,851	FREMF Mortgage Trust, Series 2010-KF22-B (1 Month LIBOR USD + 3.05%, 3.05% Floor) FREMF Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.08% ^	06/25/2025	4,885,925
350,000	Grace Mortgage Trust, Series 2014-GRCE-A	3.37% ^	06/10/2028	351,043
13,636,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.32% ^	12/15/2036	11,620,609
3,903,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-D (1 Month LIBOR USD + 2.40%, 2.40% Floor)	2.58% ^	09/15/2037	3,526,361
12,469,000	GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A	3.55% ^	04/10/2034	12,634,269
3,909,559	GS Mortgage Securities Corporation, Series 2014-GC24-XA	0.87% #I/O	09/10/2047	93,295
33,743,480	GS Mortgage Securities Corporation, Series 2015-GC32-XA	0.91% #I/O	07/10/2048	1,016,036
9,226,628	GS Mortgage Securities Corporation, Series 2015-GC34-XA GS Mortgage Securities Corporation, Series 2018 LUAL F (1 Month LIBOR LISD + 2.559/	1.42% #I/O	10/10/2048	466,256
1,518,000	GS Mortgage Securities Corporation, Series 2018-LUAU-E (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.73% ^	11/15/2032	1,313,035
5,000,000	GS Mortgage Securities Corporation, Series 2018-TWR-E (1 Month LIBOR USD + 2.10%,			
	2.10% Floor)	2.28% ^	07/15/2031	4,595,252
5,000,000	GS Mortgage Securities Corporation, Series 2018-TWR-F (1 Month LIBOR USD + 2.80%, 2.80% Floor)	2.98% ^	07/15/2031	4,508,684
5,000,000	GS Mortgage Securities Corporation, Series 2018-TWR-G (1 Month LIBOR USD + 3.92%,	2.98%	07/13/2031	4,308,084
	3.98% Floor)	4.11% ^	07/15/2031	4,362,019
13,059,000	GS Mortgage Securities Corporation, Series 2019-SOHO-E (1 Month LIBOR USD + 1.87%,			
0,000,000	1.87% Floor) GS Mostagae Sequeities Corporation, Series 2010 SOHO F (1 Month LIBOR USD ± 2.20%)	2.06% ^	06/15/2036	12,272,375
8,000,000	GS Mortgage Securities Corporation, Series 2019-SOHO-F (1 Month LIBOR USD + 2.20%, 2.20% Floor)	2.38% ^	06/15/2036	6,689,153
2,030,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.66% #^	11/10/2047	1,291,839
8,866,694	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.92% #I/O	11/10/2048	316,615
19,487,481	GS Mortgage Securities Trust, Series 2015-GS1-XA GS Mortgage Securities Trust, Series 2016-GS2-XA	1.80% #I/O	05/10/2049	1,236,068
19,487,481 29,183,472	GS Mortgage Securities Trust, Series 2015-GS1-XA GS Mortgage Securities Trust, Series 2016-GS2-XA GS Mortgage Securities Trust, Series 2016-GS3-XA	1.80% #I/O 1.37% #I/O	05/10/2049 10/10/2049	1,236,068 1,533,953
19,487,481	GS Mortgage Securities Trust, Series 2015-GS1-XA GS Mortgage Securities Trust, Series 2016-GS2-XA	1.80% #I/O	05/10/2049	1,236,068

2,391,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSC	5.07% #^	03/10/2033	2,248,440
2,314,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSD	5.07% #	03/10/2033	2,057,890
2,893,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSE	5.07% #^	03/10/2033	2,480,330
12,284,000	GS Mortgage Securities Trust, Series 2019-SMP-E (1 Month LIBOR USD + 2.60%, 2.60%	2 700/ ^	09/15/2022	10 105 477
6 929 000	Floor) CS Montage a Securities Trust Series 2010 SMD F (1 Month LIDOR LISD + 2 100/ 2 100/	2.78% ^	08/15/2032	10,195,477
6,838,000	GS Mortgage Securities Trust, Series 2019-SMP-F (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.28% ^	08/15/2032	5,102,157
14,505,000	GSCG Trust, Series 2019-600C-E	4.12% #^	09/06/2034	13,559,293
17,540,000	Hawaii Hotel Trust, Series 2019-MAUI-G (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.33% ^	05/15/2038	13,153,483
1,988,000	Hilton USA Trust, Series 2016-SFP-D	4.93% ^	11/05/2035	1,952,339
3,000,000	Hilton USA Trust, Series 2016-SFP-F	6.16% ^	11/05/2035	2,744,297
1,064,651	HPLY Trust, Series 2019-HIT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.18% ^	11/15/2036	957,977
1,944,894	HPLY Trust, Series 2019-HIT-E (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.53% ^	11/15/2036	1,706,176
10,609,630	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.33% ^	11/15/2036	8,721,646
8,000,000	Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)	2.58% ^ 2.33% ^	08/15/2034	7,567,912
4,916,390 275,643	IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%, 2.15% Floor) IMT Trust, Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%, 2.85% Floor)	3.03% ^	06/15/2034 06/15/2034	4,264,123 233,452
21,966,078	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2015-JP1-XA	1.23% #I/O	01/15/2049	694,728
291,022	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-FL10-D (1 Month	1.2370 1110	01/15/2019	071,720
,	LIBOR USD + 1.90%, 1.90% Floor)	2.08% ^	06/15/2032	277,807
5,106,483	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-C (1 Month			
	LIBOR USD + 1.60%, 1.60% Floor)	1.78% ^	06/15/2032	4,651,069
714,825	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-D (1 Month			
1 001 014	LIBOR USD + 2.10%, 2.30% Floor)	2.30% ^	06/15/2032	630,535
1,891,014	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-E (1 Month LIBOR USD + 3.00%, 3.35% Floor)	3.35% ^	06/15/2035	1,629,107
1,180,201	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2006-LDP9-AMS	5.34%	05/15/2047	917,685
36,145,030	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2000-LDF 9-AMS JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.82% #I/O	12/15/2049	1.023,259
3,776,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-WIKI-E	4.14% #^	10/05/2031	3,247,653
5,245,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% ^	07/05/2033	5,016,490
4,216,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-C	4.34% ^	05/05/2032	4,243,088
4,314,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-D	4.60% #^	05/05/2032	4,256,395
5,040,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-E	4.60% #^	05/05/2032	4,456,287
5,287,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-F	4.60% #^	05/05/2032	4,463,344
5,775,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.60% #^ 3.97% ^	05/05/2032	4,644,307 10,473,442
11,575,000 5,510,130	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.99% #I/O	01/16/2037 02/15/2047	131,333
500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C13-XA	4.62% #	09/15/2047	492,905
360,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	4.12% #^	09/15/2047	290,574
19,253,083	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	1.00% #I/O	11/15/2047	573,823
1,303,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-C	4.52% #	01/15/2048	1,227,603
5,639,763	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-XA	1.11% #I/O	01/15/2048	194,628
5,287,890	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.94% #^	02/15/2048	4,156,240
125,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.35% #	05/15/2048	113,737
20,068,649	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.84% #I/O	05/15/2048	468,390
26,331,957 12,061,941	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.65% #I/O 1.03% #I/O	07/15/2048 08/15/2048	562,358 402,837
21,930,224	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	1.47% #I/O	11/15/2048	671,503
580,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.77% #	12/15/2048	537,495
9,040,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-MFP-E (1 Month LIBOR USD +			
	2.10%, 2.16% Floor)	2.34% ^	07/15/2036	8,317,768
10,000,000	LCCM, Series 2017-LC26-C	4.71% ^	07/12/2050	9,065,331
1,000,000	LoanCore Issuer Ltd., Series 2018-CRE1-C (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.73% ^	05/15/2028	940,000
1,000,000	LoanCore Issuer Ltd., Series 2018-CRE1-D (1 Month LIBOR USD + 2.95%, 2.95% Floor)	3.13% ^	05/15/2028	915,000
2,500,000	LoanCore Issuer Ltd., Series 2019-CRE3-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	2.68% ^	04/15/2034	2,283,750
10,208,609 80,975,294	LSTAR Commercial Mortgage Trust, Series 2016-4-XA LSTAR Commercial Mortgage Trust, Series 2017-5-X	1.99% #^I/O 1.15% #^I/O	03/10/2049 03/10/2050	496,571 2,849,828
2,512,000	Marathon CRE, Series 2018-FL1-C (1 Month LIBOR USD + 2.60%, 2.60% Floor)	2.78% ^	06/15/2028	2,382,632
15,958,000	MBRT, Series 2019-MBR-F (1 Month LIBOR USD + 2.55%, 2.55% Floor)	2.73% ^	11/15/2036	13,898,971
11,933,000	MFT Trust, Series 2020-ABC-D	3.48% #^	02/10/2042	10,736,855
3,575,000	MKT Mortgage Trust, Series 2020-525M-F	2.94% #^	02/12/2040	3,151,336
10,600,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.30% #^	10/15/2030	8,866,930
3,522,077	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12-XA	0.76% #I/O	10/15/2046	55,881
15,003,268	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7-XA	1.47% #I/O	02/15/2046	416,522
5,887,078	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C14-XA	1.15% #I/O	02/15/2047 10/15/2047	127,734
500,000 120,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.67% #		465,205 111,390
18,887,119	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	4.61% # 1.35% #I/O	02/15/2048 01/15/2049	906,614
2,330,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20%	1.00 /0 //10	U1/10/2017	700,017
,,	Floor)	2.38% ^	11/15/2034	1,767,063
8,494,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15%			
	Floor)	3.33% ^	11/15/2034	6,397,120
2,647,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35%	4.520/ ^	11/15/2024	1.721.262
2.025.000	Floor) Magaza Stanlay Conital Trust Social 2018 SUN D (1 Month LIDOR USD + 1 659/ 1 659/	4.53% ^	11/15/2034	1,731,262
2,935,000	Morgan Stanley Capital Trust, Series 2018-SUN-D (1 Month LIBOR USD + 1.65%, 1.65% Floor)	1.83% ^	07/15/2035	2,673,714
4,380,000	Morgan Stanley Capital Trust, Series 2018-SUN-F (1 Month LIBOR USD + 2.55%, 2.55%	1.0570	07/13/2033	2,073,714
1,500,000	Floor)	2.73% ^	07/15/2035	3,870,112
2,935,000	Morgan Stanley Capital Trust, Series 2018-SUN-G (1 Month LIBOR USD + 3.05%, 3.05%			, ,
•	Floor)	3.23% ^	07/15/2035	2,487,887
711,000	Morgan Stanley Capital Trust, Series 2019-NUGS-F (1 Month LIBOR USD + 2.84%, 4.34%			
12 227 000	Floor)	4.34% ^	12/15/2036	624,147
13,327,000	Morgan Stanley Capital Trust, Series 2019-PLND-E (1 Month LIBOR USD + 2.15%, 2.15%	2 220/- ^	05/15/2024	11 100 114
1,331,000	Floor) Morgan Stanley Capital Trust, Series 2019-PLND-F (1 Month LIBOR USD + 2.80%, 2.80%	2.33% ^	05/15/2036	11,488,416
1,331,000	Floor)	2.98% ^	05/15/2036	1,106,920
5,166,962	Motel 6 Trust, Series 2017-MTL6-D (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.33% ^	08/15/2034	4,881,989
3,119,917	Motel 6 Trust, Series 2017-MTL6-F (1 Month LIBOR USD + 4.25%, 4.25% Floor)	4.43% ^	08/15/2034	2,740,752
1,192,550	MSCG Trust, Series 2016-SNR-C	5.21% ^	11/15/2034	1,171,305
9,940,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD +			
	2.20%, 2.20% Floor)	2.38% ^	06/15/2035	8,839,946
8,191,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ1	3.62% #^	01/15/2037	7,655,667
4,742,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ2	3.62% #^	01/15/2037	4,195,265
4,426,000 4,665,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ3 Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK1	3.62% #^ 3.36% #^	01/15/2037 12/15/2036	3,685,467 4,634,138
4,414,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK1 Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK2	3.36% #^	12/15/2036	4,269,676
., 11 1,000			-2.10.2000	.,20,,070

2,623,000				
	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK3	3.36% #^	12/15/2036	2,143,399
9,000,000	NLY Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD + 1.90%, 1.90%	• 000/		
7 609 000	Floor)	2.08% ^	02/15/2036	8,548,020
7,608,000 33,885,584	One Market Plaza Trust, Series 2017-1MKT-E SLIDE, Series 2018-FUN-XCP	4.14% ^ 0.98% #^I/O	02/10/2032 12/15/2020	7,572,611 151,801
459,000	STWD Ltd., Series 2019-FL1-C (1 Month LIBOR USD + 1.95%, 1.95% Floor)	2.13% ^	07/15/2038	433,067
14,307,000	STWD Ltd., Series 2019-FL1-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.53% ^	07/15/2038	13,284,050
8,426,455	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.18%, 3.10%	2.007.0	07/12/2000	15,20 1,00 0
٠,٠=٠,٠٠٠	Floor)	3.36% ^	11/11/2034	7,078,528
2,034,000	UBS Commercial Mortgage Trust, Series 2017-C1-XB	1.05% #I/O	06/15/2050	112,246
84,783,961	UBS Commercial Mortgage Trust, Series 2018-C13-XA	0.91% #I/O	10/15/2051	4,041,075
6,009,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.86% #	02/15/2051	5,648,558
86,721,433	UBS Commercial Mortgage Trust, Series 2018-C8-XA	1.04% #I/O	02/15/2051	4,041,080
500,000	UBS Commercial Mortgage Trust, Series 2018-NYCH-G (1 Month LIBOR USD + 4.84%,	5.000/ 4	00/15/0000	200.221
6 129 225	4.84% Floor)	5.02% ^	02/15/2032	380,331
6,128,225 572,000	VMC Finance LLC, Series 2019-FL3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Walls Farra Commercial Mortgage Trust Series 2014 LC16 D	2.84% ^ 3.94% ^	09/15/2036 08/15/2050	5,488,769 465,953
540,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16-D Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/15/2047	551,605
11,665,423	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	1.03% #I/O	02/15/2048	378,283
52,964,786	Wells Fargo Commercial Mortgage Trust, Series 2015-C30-XA	1.04% #I/O	09/15/2058	1,860,727
20,559,215	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	1.14% #I/O	11/15/2048	885,804
26,055,625	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.81% #I/O	07/15/2058	724,101
1,150,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS4-E	3.82% #^	12/15/2048	776,306
954,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.88% #	01/15/2059	886,717
4,381,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-D	3.12% ^	03/15/2059	3,078,646
13,825,537	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-XA	1.87% #I/O	03/15/2059	872,201
76,164,419	Wells Fargo Commercial Mortgage Trust, Series 2017-C38-XA	1.20% #I/O	07/15/2050	4,125,415
15,663,250	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-XA	1.66% #I/O	01/15/2060	1,060,673
3,279,894	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	1.19% #I/O	03/15/2047	86,854
7,817,055	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.19% #I/O	08/15/2047	256,585
28,529,448	WF-RBS Commercial Mortgage Trust, Series 2016-NXS6-XA	1.77% #I/O	11/15/2049	1,793,980
Iotal Non-Agency Comme	ercial Mortgage Backed Obligations (Cost \$921,451,780)		_	786,912,413
Non-Agency Residential C	ollateralized Mortgage Obligations - 12.7%			
5,769,621	Ajax Mortgage Loan Trust, Series 2018-C-A	4.36% # ^	09/25/2065	6,067,482
19,056,948	Ajax Mortgage Loan Trust, Series 2018-C-A Ajax Mortgage Loan Trust, Series 2019-C-A	3.95% # ^	10/25/2058	19,197,970
6,982,914	Alternative Loan Trust, Series 2005-49CB-A6	5.50%	11/25/2035	6,086,616
9,982,022	Alternative Loan Trust, Series 2005-62-1A1 (1 Month LIBOR USD + 0.30%, 0.30% Floor)	0.48%	12/25/2035	8,272,387
7,513,185	Alternative Loan Trust, Series 2006-36T2-1A3	5.75%	12/25/2036	4,717,484
9,485,491	Alternative Loan Trust, Series 2007-12T1-A5	6.00%	06/25/2037	6,925,784
6,157,261	Alternative Loan Trust, Series 2007-8CB-A1	5.50%	05/25/2037	4,763,952
10,193,475	Angel Oak Mortgage Trust, Series 2020-2-A1A	2.53% # ^	01/26/2065	10,215,707
3,541,508	Arroyo Mortgage Trust, Series 2019-1-A1	3.81% # ^	01/25/2049	3,613,598
2,264,632	Arroyo Mortgage Trust, Series 2019-2-A2	3.50% # ^	04/25/2049	2,333,394
14,568,132	Arroyo Mortgage Trust, Series 2019-3-A3	3.42% # ^	10/25/2048	14,790,671
1,551,642	Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%,	0.970/	04/20/2025	1 526 476
2,077,519	0.45% Floor, 11.00% Cap) Banc of America Funding Corporation, Series 2006-7-T2A1	0.87% 5.88% #	04/20/2035 10/25/2036	1,536,476 2,008,042
2,136,497	Banc of America Mortgage Securities Trust, Series 2005-I-2A5	3.99% #	10/25/2035	2,070,813
5,304,773	Banc of America Mortgage Securities Trust, Series 2007-3-1A1	6.00%	09/25/2037	5,218,851
15,109,272	Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1	3.43% ^ §	06/28/2034	15,328,601
3,281,591	Bayview Opportunity Master Fund Trust, Series 2020-RN1-A1	3.23% ^ §	02/28/2035	3,152,517
2,013,453	BCAP LLC Trust, Series 2012-RR1-3A4	5.50% # ^	10/26/2035	1,837,681
1,064,157	Bellemeade Ltd., Series 2018-3A-M1B (1 Month LIBOR USD + 1.85%, 1.85% Floor)	2.03% ^	10/25/2028	1,059,271
3,115,153	BRAVO Residential Funding Trust, Series 2019-NQM1-A2	2.89% # ^	07/25/2059	3,182,865
35,098	CitiCorporationResidential Mortgage Securities, Inc., Series 2007-1-A4	5.22% ß	03/25/2037	35,109
26,580,074	Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1	4.00% # ^	01/25/2068	27,036,778
4,572,964	Citigroup Mortgage Loan Trust, Series 2019-B-A1	3.26% # ^	04/25/2066	4,605,466
31,554,290	Citigroup Mortgage Loan Trust, Series 2019-E-A1	3.23% ^ §	11/25/2070	31,943,027
17,400,000	Citigroup Mortgage Loan Trust, Series 2020-EXP1-A1A	1.80% # ^	05/25/2060	17,533,545
1,127,992	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	5.75%	05/25/2037	1,058,212
109,814	Colony American Finance Ltd., Series 2016-1-A	2.54% ^ 2.38% # ^	06/15/2048	109,651
1,300,000 8,349	COLT Mortgage Loan Trust, Series 2020-3-A3 Countrywide Alternative Loan Trust, Series 2004-33-1A1	2.38% # ^ 4.14% #	04/27/2065 12/25/2034	1,303,865 8,245
523,185	Countrywide Alternative Loan Trust, Series 2004-33-1A1 Countrywide Alternative Loan Trust, Series 2005-23CB-A15	5.50%	07/25/2035	506,306
1,846,125	Countrywide Alternative Loan Trust, Series 2005-25CB-A75 Countrywide Alternative Loan Trust, Series 2005-28CB-1A6	5.50%	08/25/2035	1,817,541
1,865,638	Countrywide Alternative Loan Trust, Series 2006-J6-A5	6.00%	09/25/2036	1,337,977
1.003.030	,		07/25/2037	
430,279	Countrywide Alternative Loan Trust, Series 2007-15CB-A7	6.00%		367,553
430,279 1,298,196	Countrywide Home Loans, Series 2005-10-A2	5.50%	05/25/2035	1,250,944
430,279 1,298,196 756,642	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15	5.50% 6.50%	05/25/2035 09/25/2037	1,250,944 633,535
430,279 1,298,196 756,642 2,452	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1	5.50% 6.50% 4.50%	05/25/2035 09/25/2037 12/25/2019	1,250,944 633,535 2,465
430,279 1,298,196 756,642 2,452 2,117,701	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1	5.50% 6.50% 4.50% 6.00%	05/25/2035 09/25/2037 12/25/2019 12/25/2035	1,250,944 633,535 2,465 1,953,491
430,279 1,298,196 756,642 2,452 2,117,701 75,941	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5	5.50% 6.50% 4.50% 6.00%	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035	1,250,944 633,535 2,465 1,953,491 75,418
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9	5.50% 6.50% 4.50% 6.00% 6.00% 5.50%	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035	1,250,944 633,535 2,465 1,953,491 75,418 690,891
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5	5.50% 6.50% 4.50% 6.00% 6.00% 5.50% 3.90% # ^	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035 07/27/2036	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-5R-6A9	5.50% 6.50% 4.50% 6.00% 6.00% 5.50% 3.90% # ^ 3.65% # ^	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035 07/27/2036 11/27/2037	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-5R-6A9 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1	5.50% 6.50% 4.50% 6.00% 6.00% 5.50% 3.90% # ^ 3.65% # ^ 3.52% ^	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-5R-6A9 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A1	5.50% 6.50% 4.50% 6.00% 6.00% 5.50% 3.90% # ^ 3.65% # ^ 3.52% ^ 3.39% ^ §	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058 02/25/2024	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-5R-6A9 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A1 CSMC Trust, Series 2018-RPL8-A1	5.50% 6.50% 4.50% 6.00% 6.00% 5.50% 3.90% # ^ 3.65% # ^ 3.52% ^ 3.39% ^ § 4.13% # ^	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2058	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883 12,190,019
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490 3,554,016	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-5R-6A9 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 CSMC Trust, Series 2018-RPL8-A1 CSMC Trust, Series 2019-JR1-A1	5.50% 6.50% 4.50% 6.00% 6.00% 5.50% 3.90% # ^ 3.65% # ^ 3.52% ^ 3.39% ^ §	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2058 09/27/2066	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883 12,190,019 3,601,079
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-5R-6A9 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A1 CSMC Trust, Series 2018-RPL8-A1	5.50% 6.50% 4.50% 6.00% 6.00% 5.50% 3.90% # ^ 3.65% # ^ 3.52% ^ 3.39% ^ § 4.13% # ^	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2058	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883 12,190,019
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490 3,554,016 61,733,714	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-5R-6A9 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A1 CSMC Trust, Series 2019-RPL8-A1 CSMC Trust, Series 2019-RP10-A1	5.50% 6.50% 4.50% 6.00% 6.00% 5.50% 3.90% # ^ 3.52% ^ 3.39% ^ § 4.13% # ^ 4.10% # ^ 3.14% # ^	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2058 09/27/2066 12/26/2059	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883 12,190,019 3,601,079 63,868,886
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490 3,554,016 61,733,714 18,064,727 23,797,467 10,263,417	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-6A9 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 CSMC Trust, Series 2018-RPL8-A1 CSMC Trust, Series 2019-RP10-A1 CSMC Trust, Series 2019-RP10-A1 CSMC Trust, Series 2019-RPL2-A1	5.50% 6.50% 4.50% 6.00% 6.00% 6.00% 5.50% 3.90% # ^ 3.65% # ^ 3.52% ^ 3.39% ^ § 4.13% # ^ 4.10% # ^ 3.14% # ^ 3.86% # ^ 3.09% # ^ 3.09% # ^	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2058 09/27/2066 12/26/2059 11/25/2058 10/27/2059 02/25/2059	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,888 12,190,019 3,601,079 63,868,886 18,690,431 24,693,380 10,358,478
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490 3,554,016 61,733,714 18,064,727 23,797,467 10,263,417 937,038	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-5R-6A9 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A1 CSMC Trust, Series 2019-RPL8-A1 CSMC Trust, Series 2019-RPL9-A1 CSMC Trust, Series 2019-RPL2-A1 CSMC Trust, Series 2019-RPL2-A1 CSMC Trust, Series 2019-RPL2-A1 CSMC Trust, Series 2019-RPL2-A1 CSMC Trust, Series 2019-RPL2-A12 Deephaven Residential Mortgage Trust, Series 2017-1A-A1	5.50% 6.50% 4.50% 6.00% 6.00% 6.00% 5.50% 3.90% # ^ 3.65% # ^ 3.52% ^ 3.39% ^ § 4.13% # ^ 3.14% # ^ 3.86% # ^ 3.09% # ^ 3.09% # ^	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2058 09/27/2066 12/26/2059 11/25/2058 10/27/2059 02/25/2060 12/26/2046	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883 12,190,019 3,601,079 63,868,886 18,690,431 24,693,380 10,358,478 936,627
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490 3,554,016 61,733,714 18,064,727 23,797,467 10,263,417 937,038 583,244	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-5R-6A9 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A1 CSMC Trust, Series 2019-RPL8-A1 CSMC Trust, Series 2019-RP10-A1 CSMC Trust, Series 2019-RP10-A1 CSMC Trust, Series 2019-RPL9-A1 CSMC Trust, Series 2020-RPL2-A1 CSMC Trust, Series 2020-RPL2-A1 CSMC Trust, Series 2020-RPL2-A1 CSMC Trust, Series 2020-RPL2-A12 Deephaven Residential Mortgage Trust, Series 2017-1A-A1 Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2	5.50% 6.50% 4.50% 6.00% 6.00% 5.50% 3.90% # ^ 3.65% # ^ 3.32% ^ 8 4.13% # ^ 4.10% # ^ 3.86% # ^ 3.09% # ^ 3.55% ^ 2.73% # ^ 6.50% # ^	05/25/2035 09/25/2037 12/25/2019 12/25/2019 12/25/2035 10/25/2035 10/25/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2058 09/27/2066 12/26/2059 11/25/2058 10/27/2059 02/25/2060 12/26/2046 07/27/2037	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883 12,190,019 3,601,079 63,868,886 18,690,431 24,693,380 10,358,478 936,627 536,427
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490 3,554,016 61,733,714 18,064,727 23,797,467 10,263,417 937,038 583,244 696,023	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 CSMC Trust, Series 2018-RPL8-A1 CSMC Trust, Series 2019-RPL0-A1 CSMC Trust, Series 2019-RP10-A1 CSMC Trust, Series 2019-RPL9-A1 CSMC Trust, Series 2019-RPL9-A1 CSMC Trust, Series 2019-RPL9-A1 CSMC Trust, Series 2019-RPL9-A1 CSMC Trust, Series 2020-RPL2-A12 Deephaven Residential Mortgage Trust, Series 2017-1A-A1 Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2 Deutsche Securities, Inc., Series 2006-AB4-A1A	5.50% 6.50% 4.50% 6.00% 6.00% 6.00% 5.50% 3.90% # ^ 3.65% # ^ 3.52% ^ 3.39% ^ § 4.13% # ^ 4.10% # ^ 3.14% # ^ 3.86% # ^ 3.55% ^ 2.73% # ^ 6.50% # ^ 6.01% #	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2024 07/25/2058 09/27/2066 12/26/2059 11/25/2058 10/27/2059 02/25/2060 12/26/2046 07/27/2037 10/25/2036	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883 12,190,019 3,601,079 63,868,886 18,690,431 24,693,380 10,358,478 936,627 536,427 659,037
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490 3,554,016 61,733,714 18,064,727 23,797,467 10,263,417 937,038 583,244 696,023 3,514,798	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-6A9 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A1 CSMC Trust, Series 2018-RPL8-A1 CSMC Trust, Series 2019-IR1-A1 CSMC Trust, Series 2019-RP10-A1 CSMC Trust, Series 2019-RPL2-A1 CSMC Trust, Series 2019-RPL2-A1 CSMC Trust, Series 2019-RPL3-A1	5.50% 6.50% 4.50% 6.00% 6.00% 6.00% 5.50% 3.90% # ^ 3.65% # ^ 3.52% ^ 8 4.13% # ^ 4.10% # ^ 3.14% # ^ 3.86% # ^ 3.55% ^ 2.73% # ^ 6.50% # ^ 6.01% # * 3.47% ^ \$	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2058 09/27/2066 12/26/2059 11/25/2058 10/27/2059 02/25/2060 12/26/2046 07/27/2037 10/25/2036 06/25/2024	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883 12,190,019 3,601,079 63,868,886 18,690,431 24,693,380 10,358,478 936,627 536,427 659,037 3,442,367
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490 3,554,016 61,733,714 18,064,727 23,797,467 10,263,417 937,038 583,244 696,023 3,514,798 6,195,844	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-6A9 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 CSMC Trust, Series 2018-RPL8-A1 CSMC Trust, Series 2019-RPL3-A1	5.50% 6.50% 4.50% 6.00% 6.00% 6.00% 5.50% 3.90% # ^ 3.52% ^ 3.39% ^ § 4.13% # ^ 3.14% # ^ 3.86% # ^ 3.55% ^ 2.73% # ^ 6.50% # ^ 6.01% # 3.47% ^ § 3.35% ^ §	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2058 09/27/2066 12/26/2059 11/25/2058 10/27/2059 02/25/2060 12/26/2046 07/27/2037 10/25/2036 06/25/2024 10/25/2049	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883 12,190,019 3,601,079 63,868,886 18,690,431 24,693,380 10,358,478 936,627 536,427 659,037 3,442,367 6,064,983
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490 3,554,016 61,733,714 18,064,727 23,797,467 10,263,417 937,038 583,244 696,023 3,514,798 6,195,844 7,023,390	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A1 CSMC Trust, Series 2019-RPL8-A1 CSMC Trust, Series 2019-RP10-A1 CSMC Trust, Series 2019-RP10-A1 CSMC Trust, Series 2019-RPL9-A1 CSMC Trust, Series 2019-RPL9-A1 CSMC Trust, Series 2020-RPL2-A12 Deephaven Residential Mortgage Trust, Series 2017-1A-A1 Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2 Deutsche Securities, Inc., Series 2006-AB4-A1A GCAT LLC, Series 2019-2-A1 GCAT LLC, Series 2019-3-A1 GCAT LLC, Series 2020-1-A1	5.50% 6.50% 4.50% 6.00% 6.00% 5.50% 3.90% # ^ 3.52% ^ 3.39% ^ \$ 4.10% # ^ 3.86% # ^ 3.55% ^ 2.73% # ^ 6.01% # ^ 6.01% # 3.47% ^ \$ 3.37% ^ \$ 3.37% ^ \$ 2.98% ^ \$	05/25/2035 09/25/2037 12/25/2019 12/25/2019 12/25/2035 10/25/2035 10/25/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2058 09/27/2066 12/26/2059 11/25/2058 10/27/2059 02/25/2060 12/26/2046 07/27/2037 10/25/2036 06/25/2024 10/25/2049 01/26/2060	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883 12,190,019 3,601,079 63,868,886 18,690,431 24,693,380 10,358,478 936,627 536,427 659,037 3,442,367 6,064,983 6,860,532
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490 3,554,016 61,733,714 18,064,727 23,797,467 10,263,417 937,038 583,244 696,023 3,514,798 6,195,844 7,023,390 3,600,000	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 CSMC Trust, Series 2018-RPL8-A1 CSMC Trust, Series 2018-RPL8-A1 CSMC Trust, Series 2019-RP10-A1 CSMC Trust, Series 2019-RP10-A1 CSMC Trust, Series 2019-RPL9-A1 CSMC Trust, Series 2019-RPL9-A1 CSMC Trust, Series 2019-RPL9-A1 CSMC Trust, Series 2020-RPL2-A12 Deephaven Residential Mortgage Trust, Series 2017-1A-A1 Deutsche Mortgage & Asset Receiving Corporation, Series 2014-RS1-1A2 Deutsche Securities, Inc., Series 2006-AB4-A1A GCAT LLC, Series 2019-3-A1 GCAT LLC, Series 2020-1-A1 GCAT LLC, Series 2020-1-A1 GCAT LLC, Series 2020-2-A1	5.50% 6.50% 4.50% 6.00% 6.00% 6.00% 6.00% 8.550% 3.90% # ^ 3.65% # ^ 3.52% ^ 8.413% # ^ 4.10% # ^ 3.14% # ^ 3.86% # ^ 6.50% # ^ 6.50% # ^ 6.50% # ^ 6.50% # ^ 8.335% ^ 2.73% # ^ 8.335% ^ 2.98% ^ 8.335% ^ 8.335% ^ 8.335% ^	05/25/2035 09/25/2037 12/25/2019 12/25/2019 12/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2058 09/27/2066 12/26/2059 11/25/2058 10/27/2059 02/25/2060 12/26/2046 07/27/2037 10/25/2036 06/25/2024 10/25/2049 01/26/2060 06/25/2049	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883 12,190,019 3,601,079 63,868,886 18,690,431 24,693,380 10,358,478 936,627 536,427 659,037 3,442,367 6,064,983 6,860,532 3,610,397
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490 3,554,016 61,733,714 18,064,727 23,797,467 10,263,417 937,038 583,244 696,023 3,514,798 6,195,844 7,023,390 3,600,000 5,772,471	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-6A9 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A1 CSMC Trust, Series 2019-RPL8-A1 CSMC Trust, Series 2019-RPL9-A1 CSMC Trust, Series 2019-RPL2-A1 CSMC Trust, Series 2019-RPL3-A1 CSMC Trust, Series 2019-2-A1 GCAT LLC, Series 2019-3-A1 GCAT LLC, Series 2020-1-A1 GCAT LLC, Series 2020-2-A1 GS Mortgage-Backed Securities Trust, Series 2019-SL1-A1	5.50% 6.50% 4.50% 6.00% 6.00% 6.00% 5.50% 3.90% # ^ 3.52% ^ 3.39% ^ \$ 4.13% # ^ 4.10% # ^ 3.14% # ^ 3.86% # ^ 3.55% ^ 2.73% # ^ 6.50% # ^ 6.50% # ^ 6.01% # 3 3.47% ^ \$ 3.37% ^ \$ 2.98% ^ \$ 2.98% ^ \$ 2.63% # ^	05/25/2035 09/25/2037 12/25/2019 12/25/2019 12/25/2035 10/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2058 09/27/2066 12/26/2059 11/25/2058 10/27/2059 02/25/2060 12/26/2046 07/27/2037 10/25/2036 06/25/2024 10/25/2049 01/26/2060 06/25/2025 01/25/2059	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883 12,190,019 63,868,886 18,690,431 24,693,380 10,358,478 936,627 536,427 659,037 3,442,367 6,064,983 6,860,532 3,610,397 5,829,323
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490 3,554,016 61,733,714 18,064,727 23,797,467 10,263,417 937,038 583,244 696,023 3,514,798 6,195,844 7,023,390 3,600,000 5,772,471 647,980	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-6A9 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 CSMC Trust, Series 2018-RPL8-A1 CSMC Trust, Series 2019-RPL3-A1 CSMC Trust, Series 2019-RPL2-A1 CSMC Trust, Series 2019-RPL2-A1 CSMC Trust, Series 2019-RPL2-A1 CSMC Trust, Series 2019-RPL2-A1 CSMC Trust, Series 2019-RPL3-A1 GCAT LLC, Series 2019-3-A1 GCAT LLC, Series 2019-3-A1 GCAT LLC, Series 2020-2-A1 GS Mortgage-Backed Securities Trust, Series 2019-SL1-A1 GSAA Home Equity Trust, Series 2005-11-2A1 (1 Month LIBOR USD + 0.28%, 0.28% Floor)	5.50% 6.50% 4.50% 6.00% 6.00% 6.00% 5.50% 3.90% # ^ 3.65% # ^ 3.32% ^ \$.3.39% ^ § 4.13% # ^ 3.14% # ^ 3.14% # ^ 3.86% # ^ 6.50% # ^ 6.50% # ^ 6.10% # ^ 6.10% # 8 3.35% ^ § 2.98% ^ § 3.72% ^ § 2.63% # ^ 0.46%	05/25/2035 09/25/2037 12/25/2019 12/25/2035 12/25/2035 10/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2058 09/27/2066 12/26/2059 11/25/2058 10/27/2059 02/25/2060 12/26/2046 07/27/2037 10/25/2036 06/25/2024 10/25/2049 01/26/2060 06/25/2025 01/25/2059 10/25/2059	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883 12,190,019 3,601,079 63,868,886 18,690,431 24,693,380 10,358,478 936,627 536,427 659,037 3,442,367 6,064,983 6,860,532 3,610,397 5,829,323 648,926
430,279 1,298,196 756,642 2,452 2,117,701 75,941 831,268 1,000,000 392,295 20,785,291 45,787,679 11,792,490 3,554,016 61,733,714 18,064,727 23,797,467 10,263,417 937,038 583,244 696,023 3,514,798 6,195,844 7,023,390 3,600,000 5,772,471	Countrywide Home Loans, Series 2005-10-A2 Countrywide Home Loans, Series 2007-14-A15 Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-8-6A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-2A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-11-8A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-6A9 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2019-RPL4-A1 Credit Suisse Mortgage Capital Certificates, Series 2020-BPL1-A1 CSMC Trust, Series 2019-RPL8-A1 CSMC Trust, Series 2019-RPL9-A1 CSMC Trust, Series 2019-RPL2-A1 CSMC Trust, Series 2019-RPL3-A1 CSMC Trust, Series 2019-2-A1 GCAT LLC, Series 2019-3-A1 GCAT LLC, Series 2020-1-A1 GCAT LLC, Series 2020-2-A1 GS Mortgage-Backed Securities Trust, Series 2019-SL1-A1	5.50% 6.50% 4.50% 6.00% 6.00% 6.00% 5.50% 3.90% # ^ 3.52% ^ 3.39% ^ \$ 4.13% # ^ 4.10% # ^ 3.14% # ^ 3.86% # ^ 3.55% ^ 2.73% # ^ 6.50% # ^ 6.50% # ^ 6.01% # 3 3.47% ^ \$ 3.37% ^ \$ 2.98% ^ \$ 2.98% ^ \$ 2.63% # ^	05/25/2035 09/25/2037 12/25/2019 12/25/2019 12/25/2035 10/25/2035 10/25/2035 07/27/2036 11/27/2037 08/26/2058 02/25/2024 07/25/2058 09/27/2066 12/26/2059 11/25/2058 10/27/2059 02/25/2060 12/26/2046 07/27/2037 10/25/2036 06/25/2024 10/25/2049 01/26/2060 06/25/2025 01/25/2059	1,250,944 633,535 2,465 1,953,491 75,418 690,891 960,406 394,077 21,429,988 45,886,883 12,190,019 63,868,886 18,690,431 24,693,380 10,358,478 936,627 536,427 659,037 3,442,367 6,064,983 6,860,532 3,610,397 5,829,323

1481.51					
1,977,07 Program Internates Lant Time, Sense 2007-81-42 Month HR0R HR0R 1987 + 0.4546, 0.4556 0.9552039	1.418.511	IndyMac Mortgage Loan Trust, Series 2006-AR5-2A1	3.54% #	05/25/2036	1,259,729
1.332.279 Cappy Margape Asser Trans. Series 2016-CR5.1.4 3.25% 10.255.2087 1.255.2087					,,
1.397.279	,,,,,,,,		0.52%	04/25/2047	7 374 176
1,5907_40 Lippy Morepipe Auer Tast, Sense 2011-451-14 0.5% or 2011-451-15 1,100.00 1,100	13 287 270				
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\$\frac{5}{250,00}\$ \$1,124.4 \$1,000 \$0,000 \text{					
1.049.16 Especy Merrappe Avon Trust, Series 2018-511.A 2.099 2.002-52056 2.105054 3.25% 5.002-52056 2.105054 3.25% 5.002-52056 2.105054 3.25% 5.002-52056 2.105054 3.25% 5.002-52056 2.105054 3.25% 5.002-52056 2.105054 3.25% 5.002-52056 2.105054 3.25% 5.002-52056 2.105054 3.25% 5.002-52056 2.105054 3.25% 5.002-52056 2.105054 3.002-52056 3.			3.20% ^ §		
7-980656 Lago Murging Austrate, Stree 2000-653-A1 325% 9.022-2000 7.34, 10.07, 10.0				06/25/2059	
1,257.12 Loginy Murtiple AsserTrust, Sense 2004-054-A 2,295 6,229.00 72,196.00 1,269.0	3,691,165	Legacy Mortgage Asset Trust, Series 2019-SL1-A		12/28/2054	3,753,393
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266,927 Infinite Mortingie Trans. Series 2006-22.4 (1 Month 1 BOR 187) - 0.195, 6.196 0.235,0216 0.236,0216 0.23					
1.1.51.024 Long Bosch Mortgage Cont Trust. Series 2009-2-2A3 (1 Month LBOR USD + 0,19%, 0.19%) 1.0.75%					
1.000			3.3070	02/23/2030	219,090
190,351 MASTR Aglusable Ram Morragoe Trus, Series 2006-2-241 4.08% # 0.1252007 232,203 132,203 14,023.922 Morrill Lynch Mortago Investor Trus, Series 2006-8MN-A1A (1 Morta) LIBOR USD + 1.085 # 0.1252007 132,203	11,131,924		0.250/	00/05/0046	5 000 40 2
440,380 Merril Lynch Mortings Environment Note Average Trust, Series 2007-11-2A6 6.00% 0.125/2017 727-231 1.027-2018 1.026.773 1.027-2018 1.026.773 1.027-2018 1.026.773 1.027-2018 1.026.773 1.027-2018 1.026.773 1.027-2018 1.026.773 1.027-2018 1.026.773 1.027-2018 1.026.773 1.027-2018 1.026.773 1.027-2018 1.026.773 1.027-2018 1.026.773 1.027-2018 1.026.773 1.027-2018 1.026.773 1.027-2018 1.026.773 1.027-2018 1.027					
1.537.270 Merill Lipixth Mortings Inversions Trans, Series 2006-AFI-AFIZC 5.25% 605.25086 1.050.7573 1.259.507 1	120,351	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	4.08% #	04/25/2036	96,887
1.537.270 Merrill Loubt Morage Investors Trust, Schee 2006-AFI-AFIZC 5.69% 00:520036 10.507.371 1	430,386	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A6	6.00%	03/25/2037	275,293
1-623-525 Merrill Lords Mongage Investors Frank Series 2006-15M2-AIAC (Menth LiBOR USD 1.555-50.07 0.555-5			6.25%		1.026.773
1.030.007 0.37%, 0.10% Floor) 10.395.740 0.55% 0.55% 0.55% 0.305.740 0.375.640 0.375			0.2570	00/25/2000	1,020,775
325,605 Morgan Stanley, Morgang Laun Fast, Series 2006-274. \$65,907 \$735,007 \$	41,023,732		0.550/	05/25/2027	16 505 507
373.563 Pretriam Moregage Coeff Partners LLC, Series 2019-NPL-A1 319% \$ 1227,2050 1328,2019 1328	226.005				
13.224.481					
7-500,000 Pertina Morgiage Corde Patters LLC, Sories 2020-NPL2-A1 3.72% \$ 02.72% 02.72		Pretium Mortgage Credit Partners LLC, Series 2019-NPL2-A1		12/27/2058	
4.710.418 PRPM LLC, Seine 2019-2A-A1 5.702.09 PRPM LLC, Seine 2019-2A-A1 5.702.00 PRPM LLC, Seine 2019-A1 5.702.00 PR	13,234,481	Pretium Mortgage Credit Partners LLC, Series 2019-NPL3-A1		07/27/2059	13,285,942
4.710.418 PRPM LLC, Seine 2019-2A-A1 5.702.09 PRPM LLC, Seine 2019-2A-A1 5.702.00 PRPM LLC, Seine 2019-A1 5.702.00 PR	7,500,000	Pretium Mortgage Credit Partners LLC, Series 2020-NPL2-A1	3.72% ^ §	02/27/2060	7,526,017
5.702.956 PRPM LLC, Series 2019-2A-A1 3.79% \$ 0425-2024 5.750.085 9.780.075 PRPM LLC, Series 2019-2A-A1 3.25% \$ 0425-2024 5.980.2277 9.780.2277 9.780.2277 1.780.2272					
9.762.195 PRPM LLC, Series 2019-3A-A1 335% § 0725-2024 98.02_277 15.06.253 PRPM LLC, Series 2019-3A-A1 335% § 0725-2024 98.02_277 15.074.271 12.004.277 PRPM LLC, Series 2019-3A-A1 2.98% § 0.02_52.025 1.008.372 18.074.272 Radior-Ld, Series 2019-3A-M1A Month LIBOR USD + 1.20%, 1.20% Floor) 1.38% § 0.02_52.025 1.20%, 1.20% 18.074.273 Radior-Ld, Series 2019-3A-M1A Month LIBOR USD + 1.20%, 1.20% Floor) 1.38% § 0.02_52.025 1.00%, 1.00% 19.074 Residential Accordial Coase, Inc., Series 2006-QS12.2A3 6.00% 0725-2037 1.252.03 19.074 Residential Accordial Coase, Inc., Series 2006-QS12.2A3 6.00% 0725-2037 1.252.03 19.075 Residential Accordial Coase, Inc., Series 2006-QS12.2A3 6.00% 0725-2037 1.252.03 19.075 Residential Accordial Coase, Inc., Series 2006-QS12.2A3 6.00% 0725-2037 1.252.03 19.075 Placed Transport of the Company of the					
1.5,602.839 PRPM LLC, Senice 2019-40-ACI 3.35% s 11.25.2014 5.583.747 5.212.529 PRPM LLC, Senice 2019-20-ACI 1.05.2014 5.308.2056 1.05.2014					
5.427.525 PRPM LLC, Series 2019-ACS1-A1 1.004-207 PRPM LLC, Series 2019-ACS1-A1 1.004-207 PRPM LLC, Series 2019-ACS1-ACS1 1.004-207 PRPM LLC, Series 2019-ACS1-ACS1-ACS1-ACS1-ACS1-ACS1-ACS1-ACS1					
13,004.297 PRPM LLC, Series 2009-LAM (Month LIBOR USD -1.20%, 1.20% Floor) 1.35% of 0.0252/020 1.36% of 0.0252/020 1.2042/03 1					
1,837,421 Radinor Lal, Series 2019-2-MI A (Manth IBBOR USD - 1,20%, 1,20%, 150m) 1,25%, 20% 1,25%, 20% 3,60%, 30% 3,00%, 30% 3,00%, 30% 3,00%, 30% 3,00%, 30% 3,00%, 30% 3,00%, 30% 3,00%, 30% 3,00%, 30% 3,00%, 30% 3,00%, 30%, 30% 3,0	5,427,525	PRPM LLC, Series 2019-GS1-A1		10/25/2024	5,398,296
1,837,421 Radinor Lal, Series 2019-2-MI A (Machi LIBOR USD - 1,20%, 1,20% Floor) 1,38% 60,25/2029 3,468,92 3,669,937 3,408,92 3	13,004,297	PRPM LLC, Series 2020-1A-A1	2.98% ^ §	02/25/2025	12,987,756
3,679,313 RCO Trust, Series 2017-INV1-AM 2,016-102 RCO Trust, Series 2017-INV1-AM 1,125-2012 RCO RESIDENT RE		Radnor Ltd., Series 2019-2-M1A (1 Month LJBOR USD + 1.20%, 1.20% Floor)	1.38% ^	06/25/2029	
2.006.1202 RCO Trust, Series 2017-INV1-MI 910.77 Residential Accredit Loans, Inc., Series 2000-QS12-2A3 6.007 (972-2016) 17241-860 Residential Accredit Loans, Inc., Series 2000-QS29-342 11 2.41.460 Residential Accredit Loans, Inc., Series 2000-QS29-342 11 3.682-29 Sound-view Home Loan Trust, Series 2000-QS29-342 11 3.682-29 Sound-view Home Loan Trust, Series 2000-QS29-343 11 3.243-29 Floor) Loans Accept Loans, Inc., Series 2000-QS29-343 11 3.243-29 Floor) Loans Accept					
910,074 Residential Accredit Lours, Inc., Series 2006-QS12-2A3 6.09% 607252036 7876,346 1244,486 Residential Accredit Lours, Inc., Series 2006-QS2-2A3 6.09% 607252037 1,125,2106 334,075 3808,219 Residential Accredit Lours, Series 2006-QS2-2A3 6.09% 607252037 1,125,2106 334,075 340,075 34					
1.241.486 Residential Acervalis Lours, Inc., Series 2007-C99-A33 6.50% 07.25/2037 1.125/210 334,075 3.682,799 Standerew Home Loan Traus, Series 2007-C9715-2A3 (Month LIBOR USD + 0.18%, 0.18% 0.125/2048 334,075 3.682,799 484,912 Surveyood Mortgage Residential Trats, Series 2005-22-A1 4.03% # 0.25/2048 3.983,433 3.224,399 Structured Algistshike Rate Mortgage Loan Traus, Series 2005-22-A1 4.03% # 0.125/2048 3.983,433 3.224,399 Structured Algistshike Rate Mortgage Loan Traus, Series 2005-22-A1 4.03% # 0.125/2048 3.927,316 3.937,414 4.03% # 0.125/2048 3.927,316 3					
Section Residential Asset Securitization Trust, Series 2006-02-71 23,4075 34,075 34					
Sociation Soci	1,241,486	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	1,125,210
Floor	808,211	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	534,075
Floor	3.682.399	Soundview Home Loan Trust, Series 2007-OPT3-2A3 (1 Month LIBOR USD + 0.18%, 0.18%)			
9,448,912 Starwood Mortgage Residential Trust, Series 2018-MC1-A3 3,232-499 Structured Adjustable Rate Mortgage Loan Irust, Series 2005-22-A11 4,000,000 Toorak Mortgage Corporation Ltd., Series 2005-22-A11 2,75% * § 03,257,2023 3,973,616 8,671,361 Vectors (Commercial Capital Loan Trust, Series 2008-2-A 4,007,100 Toorak Mortgage Corporation Ltd., Series 2008-1-A2 4,573,972 Velocity Commercial Capital Loan Trust, Series 2008-1-A1 4,573,972 Velocity Commercial Capital Loan Trust, Series 2008-1-A1 4,604,714 Verterest Opportunity Loan Trust, Series 2008-1-A1 4,604,714 Verterest Opportunity Loan Trust, Series 2008-1-A1 4,604,714 Verterest Opportunity Loan Trust, Series 2008-1-A1 2,015,751 Verterest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 02,257,004 4,604,714 Verterest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 03,257,004 3,1223,009 Verticest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 03,257,004 3,1223,009 Verticest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 06012-058 1,139,399 Verticest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 06012-058 1,130,309 Verticest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 06012-058 1,130,300 Verticest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 06012-058 1,130,300 Verticest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 06012-058 1,130,300 Verticest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 06012-058 1,130,300 Verticest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 06012-058 1,130,300 Verticest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 06012-058 1,130,300 Verticest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 06012-058 1,130,300 Verticest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 06012-058 1,130,300 Verticest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 06012-058 1,130,300 Verticest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 06012-058 1,130,300 Verticest Opportunity Loan Trust, Series 2008-NPL-A1A 3,15% * 06012-058 1,130,300 Verticest Opportunity Loan Trust, Ser	-,,		0.36%	08/25/2037	3 518 635
3.224,399 Structured Adjussible Rate Mortagae Loan Trust, Series 2005-22-4A1 4,039, # 12/25/203 3,014-1,013 4.000,000 Toors Mortagae Corporation Ld., Series 2005-1-A1 2,739, * 8 0,225/202 3),973,616 6.744,842 VCAI LLC, Series 2019-NPL-A1 3,579, * 8 0,225/204 6,070,714 4.4573,972 Velocity Commercial Copil Loan Trust, Series 2008-1-M2 2,988, * 9 0,225/204 4,047,14 4.640,714 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1 3,579, * 8 0,225/2049 4,648,877 2.0,737,161 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1 3,379, * 8 0,225/2049 4,648,877 9,125,571 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1 3,359, * 8 0,225/2049 3,038,467 9,125,571 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1 A 3,189, * 8 0,225/2049 3,038,467 9,125,571 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1 A 3,189, * 9 0,025/2049 3,038,467 1,139,939 Verus Securitation Trust, Series 2018-2-A2 3,789, * 9 0,001/2058 1,149,822 1,123,222 Verus Securitation Trust, Series 2018-2-A2 3,789, * 9 0,001/2058 1,149,822 1,123,222 Verus Securitation Trust, Series 2018-2-A2 3,349, * 9 0,001/2058 1,149,822 1,200,000 Verus Securitation Trust, Series 2018-2-A2 3,349, * 9 0,001/2058 1,333,247 1,500,000 Verus Securitation Trust, Series 2018-2-A3 3,349, * 9 0,001/2058 1,333,247 1,500,000 Verus Securitation Trust, Series 200-NPL-A1 3,329, * 9 0,001/2058 1,330,349, * 9 0,001/	0.448.012				
40,000,000 Torak Mortgage Corporation Ld., Series 2020-1-A1 2.73% % \$ 03/25/2023 39,573.616 6.674.842 VCAT LLC, Series 2019-NPL-A1 3.75% % \$ 11225/4049 6,707.714 8.671.501 Velicety Commercial Capital Loan Trust, Series 2019-NPL-A1 4.05% % \$ 10.25.2049 8.675.71.501 Velicety Commercial Capital Loan Trust, Series 2019-NPL-A1 3.75% % \$ 02.25.5049 9.125.751 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3.35% % \$ 082.5049 9.125.751 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3.15% % \$ 082.5049 9.125.751 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3.15% % \$ 082.5049 9.125.751 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3.15% % \$ 082.5049 9.125.751 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3.15% % \$ 11225.049 9.125.751 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3.25% % \$ 11225.049 9.125.751 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3.25% % \$ 11225.049 9.125.752 Veric Securitization Trust, Series 2020-NPL-A1A 3.25% % \$ 11225.049 9.125.752 Veric Securitization Trust, Series 2020-NPL-A1A 3.25% % \$ 0601/2058 3.133.247 1.500.000 Veric Securitization Trust, Series 2018-A1A 3.25% % \$ 10227.004 3.133.247 1.500.000 Veric Securitization Trust, Series 2001-NPL-A1A 3.25% % \$ 10227.004 4.348 1.125.752 Veric Securitization Trust, Series 2001-NPL-A1A 3.25% % \$ 10227.004 4.348 1.125.752 Veric Securitization Trust, Series 2001-NPL-A1A 3.25% % \$ 10227.004 4.348 1.125.752 Veric Securitization Trust, Series 2001-NPL-A1A 3.25% % \$ 10227.004 4.348 1.125.752 Veric Securitization Trust, Series 2001-NPL-A1A 3.25% % \$ 10227.004 4.348 1.125.752 Veric Securitization Trust, Series 2006-Securitization Trust, Series 2006-Securitization Trust, Series 2006-Securitization Trust, Series 2007-Securitization Trust, Series 2006-Securitization Trust, Series 2006-Securitization Trust, Series 2006-Securitization Trust, Series 2006-Securitization Trust, Serie					
6.744,842 VCAT LLC, Séries 2019-NPL-A1 3.57% % 11/25/2049 6,707,714 8,773,972 Volocity Commercial Capital Loan Trust, Series 2018-2-A 4.05% % 10/26/2048 8,875,911 4,773,972 Volocity Commercial Capital Loan Trust, Series 2018-1-M2 2,28% % 10/25/2049 4,297,094 1,207,373,161 Voricered Opportunity Loan Trust, Series 2019-NPL-A1A 3.35% 8 08,250.049 9,084,4872 9,125,771 Voricered Opportunity Loan Trust, Series 2019-NPL-A1A 3.35% 8 10/25/2049 9,083,462 10,175,661 Voricered Opportunity Loan Trust, Series 2019-NPL-A1A 3.28% 11/25/2049 10,151,69 31,1223,309 Verticered Opportunity Loan Trust, Series 2019-NPL-A1A 3.28% 9 10/25/2049 10,151,69 31,1223,309 Verticered Opportunity Loan Trust, Series 2019-NPL-A1A 3.28% 9 10/25/2049 10,151,69 31,1223,309 Verticered Opportunity Loan Trust, Series 2019-NPL-A1A 3.28% 9 10/25/2049 11,149,822 11,14					
8,671,361 Velocity Commercial Capital Loan Trust, Series 2018-2-A			2.73% ^ §		
8,671,361 Velocity Commercial Capital Loan Trust, Series 2018-2-A	6,744,842	VCAT LLC, Series 2019-NPL2-A1	3.57% ^ §	11/25/2049	6,707,714
4,573,972 Velocity Commercial Capital Loan Trust, Series 2019-NPL-A11 3.97% \(^{+}\) 0225/2049 4,648,877	8,671,361	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% #^	10/26/2048	8,875,911
4,604,714 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3.35% \sq. 80252049 4,648,897 20,737,161 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3.18% \sq. 80252049 20,844 872 0,125,571 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3.18% \sq. 8 10.252049 3,083,462 0,175,661 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3.18% \sq. 8 10.252049 3,083,462 0,175,661 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3.18% \sq. 8 10.252049 3,083,462 1,139,973 Veric Securitization Trust, Series 2018-NPL-A1A 3.78% \sq. 9 06.011,2088 1,149,822 1,323,282 Veric Securitization Trust, Series 2018-NPL-A1A 3.78% \sq. 9 06.011,2088 1,149,822 1,500,000 Veric Securitization Trust, Series 2018-NPL-A1A 3.34% \sq. 9 1,277,2049 4,394,661 1,696,418 Vol. TLLC, Series 2019-NPL-A1A 3.23% \sq. 9 1,277,2049 4,394,661 1,696,418 Vol. TLLC, Series 2019-NPL-A1A 3.23% \sq. 9 1,272,2049 1,692,818 4,394,661 1,274,744 Vol. TLLC, Series 2019-NPL-A1A 3.23% \sq. 9 1,282,2049 1,692,818 4,394,661 4,394,			2.98% #^		
20,737,16 Vericest Opportunity Loan Trust, Series 2019-NPL-A1A 3.35% *\$ 0825;2049 20,844,872 9,125,571 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3.18% *\$ 1025;2049 9,083,462 10,175,661 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3.28% *\$ 1125;2049 10,215,169					
9,125,571 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 3,18% \$ 1025/2049 10,215,160 3,1223,309 Vericrest Opportunity Loan Trust, Series 2019-NPL-A1A 2,9% \$ 0225/2050 3,10,10,107 1,139,303 Vericrest Opportunity Loan Trust, Series 2010-NPL-A1A 2,9% \$ 0225/2050 3,10,10,107 1,139,303 Vericrest Opportunity Loan Trust, Series 2010-NPL-A1A 2,9% \$ 0225/2050 3,10,10,107 1,130,303 Vericrest Opportunity Loan Trust, Series 2010-NPL-A1A 3,4% \$ 0601/2058 1,149,822 1,130,302 Veric Securitation Trust, Series 2010-NPL-A1A 3,4% \$ 10,25/2050 1,530,846 1,303,832 Veric Securitation Trust, Series 2010-NPL-A1A 3,4% \$ 10,25/2050 1,530,846 1,696,478 VOLT LLC, Series 2019-NPL-A1A 3,23% \$ 10,25/2050 1,530,846 1,696,478 VOLT LLC, Series 2019-NPL-A1A 3,23% \$ 10,25/2050 1,530,846 1,709,74,74 VOLT LLC, Series 2019-NPL-A1A 3,23% \$ 02,25/2050 1,16,957 2,277,697 Washington Muntal Mortgage Pass-Through Certificates Trust, Series 2005-8-2CB3 (I Month) 1,234,24 VOLT LLC, Series 2019-NPL-A1A 3,22% \$ 02,25/2050 1,16,957 2,277,697 Washington Muntal Mortgage Pass-Through Certificates, Series 2006-S-1A5 6 60% 07,25/2050 1,19,93,438 1,234,24 Washington Muntal Mortgage Pass-Through Certificates, Series 2006-S-1A5 6 60% 07,25/2050 1,19,93,438 1,234,24 Washington Muntal Mortgage Pass-Through Certificates, Series 2006-S-1A5 (60% 1125/2037 1,03,158) 1,100,33,859 Wells Fargo Mortgage Backed Securities Trust, Series 2007-15-A1 (60% 1125/2037 1,03,158) 1,100,34,34,34,34,34,34,34,34,34,34,34,34,34,					
10,175,661 Vericrest Opportunity Loan Trust, Series 2019-NPLS-A1A 3.28% \$ 11/25/2049 10,215,169 31,223,309 Vericrest Opportunity Loan Trust, Series 2020-NPL-A1A 2.98% \$ 0225/2050 31,01,010 1,139,939 Verus Securitzation Trust, Series 2018-2-A2 3.78% # 0601/2058 1,133,227 1,500,000 Verus Securitzation Trust, Series 2015-NPL-A1A 3.78% # 04/25/2060 1,530,846 4,666,478 VOLT LLC, Series 2019-NPL-A1A 3.33% * 01/25/2060 1,530,846 4,666,478 VOLT LLC, Series 2019-NPL-A1A 3.33% * 01/25/2060 1,530,846 4,666,478 VOLT LLC, Series 2019-NPL-A1A 3.33% * 01/25/2060 1,530,846 4,666,478 VOLT LLC, Series 2019-NPL-A1A 3.33% * 01/25/2060 1,530,846 4,666,478 VOLT LLC, Series 2019-NPL-A1A 3.33% * 01/25/2050 1,510,846 4,666,478 VOLT LLC, Series 2019-NPL-A1A 3.33% * 01/25/2050 1,510,846 4,666,478 VOLT LLC, Series 2019-NPL-A1A 3.33% * 01/25/2050 1,510,846 4,666,478 VOLT LLC, Series 2019-NPL-A1A 2.98% * 01/25/2050 1,510,978 2,227,697 Vashington Mutual Mortgage Pass-Through Certificates Trust, Series 2005-8-2CB3 (1 Month LIBOR USD + 0.41%, 0.41% Floor, 5.50% (ap) 0.59% 1025/2015 1,530,486 4,812,412 Washington Mutual Mortgage Pass-Through Certificates, Series 2006-Set 0.5 0.09% 0.725/2016 115,248 4,812,412 Washington Mutual Mortgage Pass-Through Certificates, Series 2006-Set 0.5 0.09% 0.725/2016 1,530,486					
31,223,309 Vericrest Opportunity Loan Trust, Series 2020-NPL2-A1A 2,98% 6,025/2050 3,1010,107 1,139/939 Veris Securitization Trust, Series 2018-2-A3 3,83% #					
1,139,999 Vens Securitization Trust, Series 2018-2-A2 3,78% #" 06,01/2058 1,149,822 1,322,322 Vens Securitization Trust, Series 2020-INVI-A2 3,48% #" 06,01/2058 1,333,247 1,500,000 Vens Securitization Trust, Series 2020-INVI-A2 3,49% #" 04/25/2060 1,530,846 4,383,828 VOIT_LLC, Series 2019-NPIO-A1A 3,43% % 12/27/2049 4,394,061 4,394,06	10,175,661	Vericrest Opportunity Loan Trust, Series 2019-NPL8-A1A	3.28% ^§	11/25/2049	10,215,169
1,139,999 Vens Securitization Trust, Series 2018-2-A2 3,78% #" 06,01/2058 1,149,822 1,322,322 Vens Securitization Trust, Series 2020-INVI-A2 3,48% #" 06,01/2058 1,333,247 1,500,000 Vens Securitization Trust, Series 2020-INVI-A2 3,49% #" 04/25/2060 1,530,846 4,383,828 VOIT_LLC, Series 2019-NPIO-A1A 3,43% % 12/27/2049 4,394,061 4,394,06	31,223,309	Vericrest Opportunity Loan Trust, Series 2020-NPL2-A1A	2.98% ^\$	02/25/2050	31,010,107
1,323,282 Vens Securitization Trust, Series 2018-2-A3 3,49% 06,01/2058 1,333,247 1,500,000 Vens Securitization Trust, Series 2019-NPIC-A1A 3,49% 01/27/2049 4,394,061 1,696,478 VOLT LLC, Series 2019-NPIC-A1A 3,29% 10,27049 4,394,061 1,914/247 VOLT LLC, Series 2019-NPIC-A1A 3,29% 01/25/2059 9,102,2818 1,718,539 VOLT LLC, Series 2019-NPIC-A1A 3,29% 01/25/2059 9,102,2818 1,914/247 VOLT LLC, Series 2019-NPIC-A1A 3,29% 01/25/2059 9,103,197 1,920,414 VOLT LLC, Series 2020-NPIL-A1A 3,29% 01/25/2059 9,103,197 1,920,414 VOLT LLC, Series 2020-NPIL-A1A 3,29% 01/25/2059 9,103,197 1,920,414 VOLT LLC, Series 2020-NPIL-A1A 3,29% 01/25/2059 9,103,197 1,920,414 VOLT LCC, Series 2020-NPIL-A1A 3,29% 01/25/2059 9,103,197 1,920,414 VOLT LCC, Series 2020-NPIL-A1A 0,59% 02/25/2059 9,103,197 1,920,414 VOLT LCC, Series 2020-NPIL-A1A 0,59% 02/25/2059 9,103,197 1,920,414 VOLT LCC, Series 2020-NPIL-A1A 0,59% 02/25/2059 0,103,197 1,934,424 Washington Mutual Mortgage Pass-Through Certificates, Series 2006-Se-2CB3 (I Month					
1,500,000 Vens Securitization Trust, Series 2020-INV1-A2					
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9,174,774 VOLT LLC, Series 2020-NPL1-A1A 2,328	5,718,539	VOLT LLC, Series 2019-NPL9-A1A	3.33% ^§	11/26/2049	5,737,114
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3,450,000	DTE Energy Company	2.53%	10/01/2024	3,614,407
3,580,000	DuPont de Nemours, Inc.	3.77%	11/15/2020	3,621,070
700,000	DuPont de Nemours, Inc.	4.21%	11/15/2023	768,689
6,230,000	eBay, Inc.	2.75%	01/30/2023	6,516,215
4,095,000	Energy Transfer Operating LP	4.25%	03/15/2023	4,327,693
1,800,000	Energy Transfer Operating LP	2.90%	05/15/2025	1,845,204
5,075,000	Equinix, Inc.	1.25%	07/15/2025	5,099,106
4,755,000	Exxon Mobil Corporation	1.57%	04/15/2023	4,879,357
1,930,000	General Mills, Inc.	3.20%	04/16/2021	1,972,537
4,195,000	General Mills, Inc.	3.15%	12/15/2021	4,324,612
9,615,000	Goldman Sachs Group, Inc.	2.35%	11/15/2021	9,677,209
6,270,000	Hyundai Capital America	2.85% ^	11/01/2022	6,402,987
2,565,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.70%)	3.21%	04/01/2023	2,671,340
4,790,000	Kinder Morgan Energy Partners LP	3.95%	09/01/2022	5,052,437
2,560,000	Marathon Petroleum Corporation	4.75%	12/15/2023	2,812,293
4,465,000	Marsh & McLennan Companies, Inc. (3 Month LIBOR USD + 1.20%)	1.51%	12/29/2021	4,467,287
3,885,000	McDonald's Corporation	2.63%	01/15/2022	4,016,528
5,100,000	Microchip Technology, Inc.	3.92%	06/01/2021	5,200,557
3,510,000	Mondelez International, Inc.	0.63%	07/01/2022	3,509,509
2,843,000	Mondelez International, Inc.	3.63%	05/07/2023	3,064,210
12,983,000	Morgan Stanley (3 Month LIBOR USD + 0.93%)	2.03%	07/22/2022	13,051,390
2,460,000	National Securities Clearing Corporation	1.20% ^	04/23/2023	2,498,982
4,660,000	NextEra Energy Capital Holdings, Inc.	3.34%	09/01/2020	4,683,389
5,411,000	Northrop Grumman Corporation	2.08%	10/15/2020	5,436,522
1,295,000	Northrop Grumman Corporation	3.25%	08/01/2023	1,394,285
1,480,000	Omnicom Capital, Inc.	3.63%	05/01/2022	1,561,601
3,305,000	ORACLE Corporation	2.50%	04/01/2025	3,558,603
4,970,000	PayPal Holdings, Inc.	2.20%	09/26/2022	5,146,448
165,000	PayPal Holdings, Inc.	1.35%	06/01/2023	168,552
5,995,000	Penske Truck Leasing Company	2.70% ^	11/01/2024	6,175,172
5,255,000	PepsiCo, Inc.	0.75%	05/01/2023	5,309,242
1,545,000	PNC Bank	2.45%	11/05/2020	1,553,303
1,775,000	PNC Bank (3 Month LIBOR USD + 0.42%)	2.03%	12/09/2022	1,812,017
2,500,000	PNC Funding Corporation	3.30%	03/08/2022	2,610,674
2,220,000	Prudential Financial, Inc.	4.50%	11/15/2020	2,254,114
865,000	Prudential Financial, Inc.	4.50%	11/16/2021	911,863
8,410,000	Prudential Financial, Inc.	3.50%	05/15/2024	9,317,178
6,210,000	PSEG Power LLC	3.85%	06/01/2023	6,710,820
6,065,000	Republic Services, Inc.	2.50%	08/15/2024	6,455,147
3,035,000	Reynolds American, Inc.	4.00%	06/12/2022	3,208,074
5,015,000	Schlumberger Holdings Corporation	3.75% ^	05/01/2024	5,405,187
6,095,000	Simon Property Group LP	2.00%	09/13/2024	6,254,345
5,000,000	Synchrony Financial	3.75%	08/15/2021	5,114,094
755,000	Synchrony Financial	2.85%	07/25/2022	768,223
4,924,000	Target Corporation	2.90%	01/15/2022	5,122,605
5,925,000	Union Pacific Corporation	3.20%	06/08/2021	6,072,256
1,560,000	Upjohn, Inc.	1.13% ^	06/22/2022	1,569,139
5,300,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	1.49%	05/15/2025	5,368,212
5,805,000	Volkswagen Group of America Finance LLC	4.00% ^	11/12/2021	6,046,000
3,003,000				
4 892 000	Waste Management Inc	2 95%	06/15/2024	5 010 842
4,892,000	Waste Management, Inc.	2.95%	06/15/2024	5,010,842
12,774,000	Wells Fargo & Company	2.60%	01/15/2021	12,929,823
12,774,000 5,820,000	Wells Fargo & Company Welltower, Inc.			12,929,823 6,221,465
12,774,000	Wells Fargo & Company Welltower, Inc.	2.60%	01/15/2021	12,929,823
12,774,000 5,820,000 Total US Corporate Bonds	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055)	2.60%	01/15/2021	12,929,823 6,221,465
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0%	2.60% 3.63%	01/15/2021 03/15/2024	12,929,823 6,221,465 359,886,160
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1	2.60%	01/15/2021	12,929,823 6,221,465
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation. Pool 2B1122 (12 Month LIBOR USD + 1.65%.	2.60% 3.63% 1.44% # I/O	01/15/2021 03/15/2024 03/25/2023	12,929,823 6,221,465 359,886,160 853,660
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap)	2.60% 3.63% 1.44% # I/O 3.65%	01/15/2021 03/15/2024 03/25/2023 02/01/2043	12,929,823 6,221,465 359,886,160 853,660 4,043,277
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626	2.60% 3.63% 1.44% # I/O 3.65% 3.00%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%,	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap)	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD +	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 2.50% 2.50% 0.70%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap)	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool RB6049 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%,	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap)	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%,	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2026	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap)	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2026 11/15/2042	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2026	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD +	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2026 11/15/2044	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap)	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2044 02/15/2044 09/15/2044	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap)	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2044 02/15/2044 09/15/2044 09/15/2044	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4734-A Federal Home Loan Mortgage Corporation, Series 4738-LA	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 0.53% 3.00%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2026 11/15/2042 02/15/2044 09/15/2044 09/15/2044 11/15/2042 11/15/2043	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4771-NA	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 0.53% 3.00% 4.00%	01/15/2021 03/15/2024 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 09/15/2047 07/15/2042 11/15/2043 11/15/2043 11/15/2043	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4771-NA Federal Home Loan Mortgage Corporation, Series 4771-NA Federal Home Loan Mortgage Corporation, Series 4773-EA	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 0.53% 3.00% 4.00% 4.00%	01/15/2021 03/15/2024 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 11/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4734-A Federal Home Loan Mortgage Corporation, Series 4771-NA Federal Home Loan Mortgage Corporation, Series 4773-EA Federal Home Loan Mortgage Corporation, Series 4778-EA Federal Home Loan Mortgage Corporation, Series 4794-VB	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 0.53% 3.00% 4.00% 4.00% 4.00%	01/15/2021 03/15/2024 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 09/15/2042 11/15/2042 11/15/2043 11/15/2042 10/15/2042 05/15/2038	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4734-A Federal Home Loan Mortgage Corporation, Series 4734-B Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4744-VB Federal Home Loan Mortgage Corporation, Series 4784-LA	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 4.00% 4.00% 4.00% 4.50%	01/15/2021 03/15/2024 03/15/2024 03/25/2023 02/01/2043 02/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2026 11/15/2042 02/15/2044 09/15/2042 11/15/2042 11/15/2042 11/15/2042 05/15/2038	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253	Wells Fargo & Company Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4771-NA Federal Home Loan Mortgage Corporation, Series 4773-EA Federal Home Loan Mortgage Corporation, Series 4773-EA Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Corporation, Series 4941-SW	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 0.53% 3.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O	01/15/2021 03/15/2024 03/15/2024 03/25/2023 02/01/2043 02/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 09/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042 02/15/2048	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200 2,905,030
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253 32,700,000	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4773-EA Federal Home Loan Mortgage Corporation, Series 4773-EA Federal Home Loan Mortgage Corporation, Series 4773-EA Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Corporation, Series 4824-EA Federal Home Loan Mortgage Corporation, Series 4941-SW Federal National Mortgage Association	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 4.00% 4.00% 4.00% 4.50%	01/15/2021 03/15/2024 03/15/2024 03/25/2023 02/01/2043 02/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2026 11/15/2042 02/15/2044 09/15/2042 11/15/2042 11/15/2042 11/15/2042 05/15/2038	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 471-GA Federal Home Loan Mortgage Corporation, Series 471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 6.260) Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4734-A Federal Home Loan Mortgage Corporation, Series 4734-A Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4734-A Feder	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 0.53% 3.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O 3.00%	01/15/2021 03/15/2024 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 09/15/2042 11/15/2043 11/15/2043 11/15/2042 10/15/2044 02/15/2044 02/15/2044	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200 2,905,030 34,743,013
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253 32,700,000 2,786,604	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4734-A Federal Home Loan Mortgage Corporation, Series 4734-A Federal Home Loan Mortgage Corporation, Series 4744-VB Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Corporation, Series 4824-EA Federal Home Loan Mortgage Association Federal National Mortgage Association Pass-Thru, Pool AL2987 (12 Month LIBOR U	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 0.53% 3.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O	01/15/2021 03/15/2024 03/15/2024 03/25/2023 02/01/2043 02/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 09/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042 02/15/2048	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200 2,905,030
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253 32,700,000	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 6.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 6.25% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 473-EA Federal Home Loan Mortgage Corporation, Series 474-VB Federal Home Loan Mortgage Corporation, Series 474-SB Federal Home Loan Mortgage Corporation, Series 478-EA Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Corporation, S	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 0.53% 3.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O 3.00% 3.88%	01/15/2021 03/15/2024 03/15/2024 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 09/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2043 02/15/2044 07/15/2044 07/15/2044 11/15/2044 05/15/2048 07/25/2040 11/01/2042	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200 2,905,030 34,743,013
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253 32,700,000 2,786,604 5,330,770	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4734-A Federal Home Loan Mortgage Corporation, Series 4734-A Federal Home Loan Mortgage Corporation, Series 4734-A Federal Home Loan Mortgage Corporation, Series 4741-NA Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Association Pass-Thru, Pool AL2987 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.33% Cap) Federal National Mortgage Association Pass-Thru, Pool AP7870 (12 Month LIBOR USD + 1.60%, 1.70% Floor, 7.49% Cap)	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 3.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O 3.00% 3.88% 4.31%	01/15/2021 03/15/2024 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 09/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2043 11/15/2042 05/15/2038 02/15/2045 12/15/2045 12/15/2046 07/25/2040 11/01/2042	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200 2,905,030 34,743,013 2,900,548 5,553,241
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253 32,700,000 2,786,604 5,330,770 2,114,764	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 0.628%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4771-NA Federal Home Loan Mortgage Corporation, Series 4771-NA Federal Home Loan Mortgage Corporation, Series 478-EA Federal Home Loan Mortgage Corporation, Series 4824-EA Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Corporation, Series 4824-EA Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Association Pass-Thru, Pool AL2987 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.33% Cap) Federal National Mortgage Association Pass-Thru, Pool AP7870 (12 Month LIBOR USD + 1.70% Floor, 7.49% Cap) Federal National Mortgage	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 0.53% 3.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O 3.00% 3.88% 4.31% 3.00%	01/15/2021 03/15/2024 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 09/15/2042 11/15/2042 11/15/2043 11/15/2042 10/15/2044 07/15/2044 07/15/2044 07/15/2044 07/15/2044 07/15/2044 07/15/2045 12/15/2048 07/25/2040 11/01/2042 03/01/2045	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200 2,905,030 34,743,013 2,900,548 5,553,241 2,248,386
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253 32,700,000 2,786,604 5,330,770 2,114,764 408,775	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 4734-A Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4734-A Federal Home Loan Mortgage Corporation, Series 473-B Federal Home Loan Mortgage Corporation, Series 474-WB Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Corporation, Series 4941-SW Federal Home Loan Mortgage Association Pass-Thru, Pool AL2987 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.33% Cap) Federal National Mortgage Association Pass-Thru, Pool AP7870 (12 Month LIBOR USD + 1.70%, 1.70% Floor, 7.49% Cap)	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 4.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O 3.00% 3.88% 4.31% 3.00% 3.00% 3.00%	01/15/2021 03/15/2024 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 07/15/2042 11/15/2042 11/15/2042 11/15/2043 11/15/2043 02/15/2045 12/15/2048 07/25/2040 11/01/2042 07/01/2042 03/01/2045 10/01/2045	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200 2,905,030 34,743,013 2,900,548 5,553,241 2,248,386 432,104
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253 32,700,000 2,786,604 5,330,770 2,114,764 408,775 3,527,804	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4784-A Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Corporation, Series 4824-EA Federal Home Loan Mortgage Corporation, Series 4941-SW Federal National Mortgage Association Pass-Thru, Pool AAL2987 (12 Month LIBOR USD + 1.60%, 1.70%	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 0.53% 3.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O 3.00% 3.88% 4.31% 3.00%	01/15/2021 03/15/2024 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 09/15/2042 11/15/2042 11/15/2043 11/15/2042 10/15/2044 07/15/2044 07/15/2044 07/15/2044 07/15/2044 07/15/2044 07/15/2045 12/15/2048 07/25/2040 11/01/2042 03/01/2045	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200 2,905,030 34,743,013 2,900,548 5,553,241 2,248,386
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253 32,700,000 2,786,604 5,330,770 2,114,764 408,775	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool S8049 Federal Home Loan Mortgage Corporation, Pool S8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4171-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 478-LA Federal Home Loan Mortgage Corporation, Series 471-NA Federal Home Loan Mortgage Corporation, Series 478-LA Federal Home Loan Mortgage Corporation, Series 478-LA Federal Home Loan Mortgage Corporation, Series 479-L-NB Federal Home Loan Mortgage Association Pass-Thru, Pool AL2987 (12 Month LIBOR USD + 1.53%, 1.70% Floor, 7.49% Cap) Federal National Mortgage Association Pa	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 3.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O 3.08% 3.88% 4.31% 3.00%	01/15/2021 03/15/2024 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2044 07/25/2046 11/01/2042 03/01/2045 10/01/2045 10/01/2032 05/01/2045	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200 2,905,030 34,743,013 2,900,548 5,553,241 2,248,386 432,104 3,680,995
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253 32,700,000 2,786,604 5,330,770 2,114,764 408,775 3,527,804 2,278,643	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool B85048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 366-F5 (1 Month LIBOR USD + 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 471-GA Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Association Pass-Thru, Pool AP870 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.33% Cap) Federal National Mortgage Association Pass-Thru, Pool MA1200 Federal National Mortgage Associat	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 4.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O 3.00% 3.88% 4.31% 3.00% 3.00% 3.00%	01/15/2021 03/15/2024 03/15/2024 03/25/2023 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 07/15/2042 11/15/2042 11/15/2042 11/15/2043 11/15/2043 02/15/2045 12/15/2048 07/25/2040 11/01/2042 07/01/2042 03/01/2045 10/01/2045	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200 2,905,030 34,743,013 2,900,548 5,553,241 2,248,386 432,104
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253 32,700,000 2,786,604 5,330,770 2,114,764 408,775 3,527,804	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 7.40% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 1.60%, 1.63% Floor, 7.33% Cap) Federal Home Loan Mortgage Association Pass-Thru, Pool AP7870 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.33% Cap) Federal National Mortgage Association Pass-Thru, Pool MA2270 Federal National Mor	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 4.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O 3.00% 3.88% 4.31% 3.00%	01/15/2021 03/15/2024 03/15/2024 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 09/15/2044 11/15/2042 11/15/2043 11/15/2043 11/15/2043 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 03/01/2045 05/01/2045	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200 2,905,030 34,743,013 2,900,548 5,553,241 2,248,386 432,104 3,680,995 2,364,954
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253 32,700,000 2,786,604 5,330,770 2,114,764 408,775 3,527,804 2,278,643 11,569,899	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4471-GA Federal Home Loan Mortgage Corporation, Series 471-GA Federal Home Loan Mortgage Corporation, Series 471-GA Federal Home Loan Mortgage Corporation, Series 471-GA Federal Home Loan Mortgage Corporation, Series 471-NA Federal Home Loan Mortgage Corporation, Series 478-LA Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Association Pass-Thru, Pool AL2987 (12 Month LIBOR USD + 1.63%, 1.63%, 1.63% Floor, 7.39% Cap) Federal National Mortgage Association Pass-Thru, Pool AP0-R870 (12 Month LIBOR USD + 1.70%, 1.70%, 1.70% Floor, 7.49% Cap) Federal National Mortgage Association Pass-Thru, Pool MA1200 Fede	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 0.53% 3.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O 3.08% 3.00% 3.88% 4.31% 3.00% 3.00% 3.00% 3.00% 3.00% 3.20%	01/15/2021 03/15/2024 03/15/2024 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 09/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042 10/15/2048 02/15/2048 02/15/2048 02/15/2048 02/15/2048 02/15/2048 02/15/2048 03/01/2045 05/01/2045 05/01/2045	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200 2,905,030 34,743,013 2,900,548 5,553,241 2,248,386 432,104 3,680,995 2,364,954 11,956,782
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253 32,700,000 2,786,604 5,330,770 2,114,764 408,775 3,527,804 2,278,643 11,569,899 47,660,382	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool S08049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Association Pass-Thru, Pool AP870 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.33% Cap) Federal National Mortgage Association Pass-Thru, Pool AP870 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.49% Cap) Federal Nation	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 4.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O 3.00% 3.88% 4.31% 3.00%	01/15/2021 03/15/2024 03/15/2024 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 09/15/2044 11/15/2042 11/15/2043 11/15/2043 11/15/2043 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 02/15/2045 03/01/2045 05/01/2045	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200 2,905,030 34,743,013 2,900,548 5,553,241 2,248,386 432,104 3,680,995 2,364,954
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253 32,700,000 2,786,604 5,330,770 2,114,764 408,775 3,527,804 2,278,643 11,569,899	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool RB5048 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Pool SB8049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 6.28%, 6.28% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4734-A Federal Home Loan Mortgage Corporation, Series 474-VB Federal Home Loan Mortgage Corporation, Series 478-EA Federal Home Loan Mortgage Corporation, Series 478-EA Federal Home Loan Mortgage Corporation, Series 478-VB Federal National Mortgage Association Pass-Thru, Pool AP7870 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.33% Cap) Federal National Mortgage Association Pass-Thru, Pool AP7870 (12 Month LIBOR USD + 1.66%, 1.70%, 1.7	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 3.00% 4.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O 3.00% 3.88% 4.31% 3.00%	01/15/2021 03/15/2024 03/25/2023 02/01/2043 02/01/2045 05/01/2045 05/01/2043 02/15/2038 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 09/15/2042 11/15/2042 11/15/2043 11/15/2043 11/15/2044 05/15/2038 02/15/2047 07/15/2044 11/15/2042 11/15/2043 11/15/2044 07/15/2045 12/15/2048 07/25/2040 11/01/2042 05/01/2045 05/01/2045 05/01/2045 05/01/2045	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 2,905,030 34,743,013 2,900,548 5,553,241 2,248,386 432,104 3,680,995 2,364,954 11,956,782 49,347,201
12,774,000 5,820,000 Total US Corporate Bonds US Government and Agen 31,184,945 3,886,261 1,416,688 1,490,947 23,051,399 7,953,812 12,857,893 469,269 9,847,838 6,437,242 7,485,814 1,447,326 12,080,764 8,739,503 12,066,291 6,867,098 6,133,211 8,000,000 5,557,011 22,209,253 32,700,000 2,786,604 5,330,770 2,114,764 408,775 3,527,804 2,278,643 11,569,899 47,660,382	Welltower, Inc. (Cost \$351,683,055) cy Mortgage Backed Obligations - 7.0% Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1 Federal Home Loan Mortgage Corporation, Pool 2B1122 (12 Month LIBOR USD + 1.65%, 1.65% Floor, 7.14% Cap) Federal Home Loan Mortgage Corporation, Pool G08626 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool G08631 Federal Home Loan Mortgage Corporation, Pool S08049 Federal Home Loan Mortgage Corporation, Series 317-F3 (1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 3417-SM (-1 x 1 Month LIBOR USD + 0.52%, 0.52% Floor 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 356-F5 (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4060-QA Federal Home Loan Mortgage Corporation, Series 4125-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4718-FA (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap) Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4738-LA Federal Home Loan Mortgage Corporation, Series 4794-VB Federal Home Loan Mortgage Association Pass-Thru, Pool AP870 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.33% Cap) Federal National Mortgage Association Pass-Thru, Pool AP870 (12 Month LIBOR USD + 1.63%, 1.63% Floor, 7.49% Cap) Federal Nation	2.60% 3.63% 1.44% # I/O 3.65% 3.00% 3.00% 2.50% 2.50% 0.70% 6.10% I/F I/O 0.68% 1.50% 0.53% 3.00% 0.53% 3.00% 4.00% 4.00% 4.00% 4.50% 5.79% ± I/F I/O 3.08% 3.00% 3.88% 4.31% 3.00% 3.00% 3.00% 3.00% 3.00% 3.20%	01/15/2021 03/15/2024 03/15/2024 02/01/2043 02/01/2045 03/01/2045 05/01/2040 06/01/2035 11/15/2043 02/15/2038 09/15/2047 09/15/2042 02/15/2044 09/15/2044 09/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042 11/15/2042 10/15/2048 02/15/2048 02/15/2048 02/15/2048 02/15/2048 02/15/2048 02/15/2048 03/01/2045 05/01/2045 05/01/2045	12,929,823 6,221,465 359,886,160 853,660 4,043,277 1,508,064 1,586,808 24,051,342 8,335,905 12,861,556 109,230 9,772,119 6,489,955 7,476,263 1,531,433 12,038,091 8,833,319 12,286,400 6,984,578 6,244,600 8,264,614 5,654,200 2,905,030 34,743,013 2,900,548 5,553,241 2,248,386 432,104 3,680,995 2,364,954 11,956,782

7,835,354	Federal National Mortgage Association, Series 2011-63-FX (1 Month LIBOR USD + 0.35%,			
011.052	0.35% Floor, 7.00% Cap)	0.53%	07/25/2041	7,854,435
811,973	Federal National Mortgage Association, Series 2012-134-FT (1 Month LIBOR USD + 0.35%, 0.35% Floor, 6.50% Cap)	0.53%	12/25/2042	808,907
2,242,002	Federal National Mortgage Association, Series 2012-32-DA	2.00%	11/25/2026	2,289,477
8,693,388	Federal National Mortgage Association, Series 2013-20-FE (1 Month LIBOR USD + 0.35%,	2.0070	11/25/2020	2,200,177
	0.35% Floor, 6.50% Cap)	0.53%	03/25/2043	8,660,782
12,090,536	Federal National Mortgage Association, Series 2013-28-ZJ	3.00%	04/25/2043	12,296,015
3,628,933	Federal National Mortgage Association, Series 2013-40-KP	3.50%	04/25/2042	3,749,760
389,345 3,066,187	Federal National Mortgage Association, Series 2014-66-QE Federal National Mortgage Association, Series 2015-59-A	2.00% 3.00%	01/25/2040 06/25/2041	389,119 3,105,308
2,260,205	Federal National Mortgage Association, Series 2015-9-HA	3.00%	01/25/2045	2,421,884
6,029,807	Federal National Mortgage Association, Series 2016-72-PA	3.00%	07/25/2046	6,340,975
3,253,576	Federal National Mortgage Association, Series 2017-116-FB (1 Month LIBOR USD + 0.25%,			
6.015.615	0.25% Floor, 6.50% Cap)	0.44%	05/20/2044	3,235,214
6,015,615 4,953,773	Federal National Mortgage Association, Series 2017-13-ML Federal National Mortgage Association, Series 2017-2-HA	3.00% 3.00%	08/25/2041 09/25/2041	6,125,344 5,034,141
3,805,957	Federal National Mortgage Association, Series 2017-2-117	3.00%	06/25/2042	3,854,080
11,452,158	Federal National Mortgage Association, Series 2018-15-JF (1 Month LIBOR USD + 0.30%,			, ,
0.000 ((1	0.30% Floor, 6.50% Cap)	0.48%	03/25/2048	11,377,552
8,029,661	Federal National Mortgage Association, Series 2018-16-FN (1 Month LIBOR USD + 0.25%,	0.420/	02/25/2049	7,000,260
9,193,325	0.25% Floor, 6.50% Cap) Federal National Mortgage Association, Series 2018-31-FD (1 Month LIBOR USD + 0.30%,	0.43%	03/25/2048	7,989,368
7,175,325	0.30% Floor, 6.50% Cap)	0.48%	05/25/2048	9,175,153
12,505,144	Federal National Mortgage Association, Series 2018-57-FA (1 Month LIBOR USD + 0.30%,			
	0.30% Floor, 6.50% Cap)	0.48%	08/25/2048	12,471,114
5,697,629	Federal National Mortgage Association, Series 2018-63-FC (1 Month LIBOR USD + 0.30%,	0.400/	09/25/2048	E ((O E 10
14,146,782	0.30% Floor, 6.50% Cap) Federal National Mortgage Association, Series 2018-77-FA (1 Month LIBOR USD + 0.30%,	0.48%	09/23/2048	5,669,548
14,140,762	0.30% Floor, 6.50% Cap)	0.48%	10/25/2048	14,101,013
5,939,879	Federal National Mortgage Association, Series 2018-80-FG (1 Month LIBOR USD + 0.35%,			, , ,, ,
	0.35% Floor, 6.50% Cap)	0.53%	10/25/2048	5,922,134
14,834,566	Federal National Mortgage Association, Series 2019-25-SB (-1x1 Month LIBOR USD +	5 070/ I/E I/O	06/25/2049	2 270 652
9,968,075	6.05%, 6.05% Cap) Federal National Mortgage Association, Series 2020-39-MH	5.87% I/F I/O 3.00%	06/25/2049	3,370,652 10,725,035
8,076,327	Government National Mortgage Association, Series 2020-37-WH Government National Mortgage Association, Series 2010-116-FA (1 Month LIBOR USD +	3.0070	00/23/2040	10,723,033
2,2,2,0	0.60%, 0.60% Floor, 6.50% Cap)	0.79%	09/20/2040	8,137,604
7,789,172	Government National Mortgage Association, Series 2011-156-FJ (1 Month LIBOR USD +			
11 000 000	0.40%, 0.40% Floor, 7.00% Cap)	0.59%	04/20/2040	7,782,489
11,008,998	Government National Mortgage Association, Series 2011-28-FG (1 Month LIBOR USD + 0.50%, 0.50% Floor, 6.50% Cap)	0.69%	12/20/2040	11,021,865
6,562,574	Government National Mortgage Association, Series 2013-129-FN (1 Month LIBOR USD +	0.0770	12/20/2040	11,021,003
0,0 0=,0 1	0.35%, 0.35% Floor, 6.50% Cap)	0.54%	09/20/2043	6,555,671
17,446,928	Government National Mortgage Association, Series 2016-136-UD	3.00%	04/20/2045	17,819,621
2,527,746	Government National Mortgage Association, Series 2017-4-NC	3.00%	10/20/2045	2,580,792
8,633,833	Government National Mortgage Association, Series 2019-42-FK (1 Month LIBOR USD + 0.45%, 0.45% Floor, 6.50% Cap)	0.64%	04/20/2049	8,658,080
Total US Covernment and	l Agency Mortgage Backed Obligations (Cost \$466,482,855)	0.0470	04/20/2047	470,065,006
Total CS Government and	Trigeticy moregage backed obligations (cost \$400,402,033)			470,003,000
US Government and Ager				
320,400,000	United States Treasury Notes	2.63%	05/15/2021	327,289,853
321,700,000 128,100,000	United States Treasury Notes United States Treasury Notes	1.50% ‡ 1.38%	09/30/2021 01/31/2022	327,053,287 130,549,412
184,100,000	United States Treasury Notes	0.13%	05/15/2023	183,848,300
306,250,000	United States Treasury Notes	2.25%	12/31/2023	328,225,829
	Agency Obligations (Cost \$1,280,239,985)			1,296,966,681
1.00011 1.13.5	2.00/			
Affiliated Mutual Funds - 19,895,522	3.0% DoubleLine Ultra Short Bond Fund (Class I)			199,353,133
Total Affiliated Mutual F				199,353,133
Total Allillated Mutual F	unus (Cost \$199,501,692)			199,333,133
Warrants - 0.0%				
29,232	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00* Þ			
Total Warrants (Cost \$ -)				
Short Term Investments -	5.0%			
112,756,581	First American Government Obligations Fund - Class U	0.11% ◆		112,756,581
112,756,581	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.11% ♦		112,756,581
112,756,582	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.15% ♦		112,756,582
Total Short Term Investm		J.UJ/U ▼		338,269,745
Tomi Short Term Investill	(000, 000, 000)			330,207,143
Total Investments - 96.9%				6,535,277,671
Other Assets in Excess of I	Diabilities - 3.1%			211,456,182
NET ASSETS - 100.0%				<u>\$6,746,733,853</u>

- 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.
- # Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of June 30, 2020.
- ± 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 June 30, 2020.
- § The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of June 30, 2020.
- † Perpetual Maturity
- P Value determined using significant unobservable inputs.
- Ω Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- I/O Interest only security
- P/O Principal only security
- The interest rate may step up conditioned upon the aggregate remaining principal balance of the underlying mortgage loans being reduced below a targeted percentage of the aggregate original principal balance of the mortgage loans. The interest rate shown is the rate in effect as of June 30, 2020.
- I/F Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.
- BRL Brazilian Real
- ‡ All or a portion of this security has been pledged as collateral.
- * Non-income producing security
- Seven-day yield as of June 30, 2020

SECURITY TYPE BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	19.2%
Collateralized Loan Obligations	13.1%
Non-Agency Residential Collateralized Mortgage Obligations	12.7%
Non-Agency Commercial Mortgage Backed Obligations	11.7%
Foreign Corporate Bonds	8.8%
US Government and Agency Mortgage Backed Obligations	7.0%
Asset Backed Obligations	6.5%
US Corporate Bonds	5.3%
Short Term Investments	5.0%
Bank Loans	4.0%
Affiliated Mutual Funds	3.0%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.6%
Warrants	0.0% ~
Other Assets and Liabilities	3.1%
	100.0%

 $[\]sim$ Represents less than 0.05% of net assets

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	19.2%
Collateralized Loan Obligations	13.1%
Non-Agency Residential Collateralized Mortgage Obligations	12.7%
Non-Agency Commercial Mortgage Backed Obligations	11.7%
US Government and Agency Mortgage Backed Obligations	7.0%
Asset Backed Obligations	6.5%
Banking	5.1%
Short Term Investments	5.0%
Affiliated Mutual Funds	3.0%
Energy	1.5%
Healthcare	1.0%
Transportation	0.9%
Pharmaceuticals	0.8%
Telecommunications	0.8%
Technology	0.8%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	0.7%
Utilities	0.7%
Electronics/Electric	0.6%
Chemicals/Plastics	0.5%
Finance	0.5%
Business Equipment and Services	0.5%
Food Products	0.5%
Insurance	0.4%
Media	0.4%
Building and Development (including Steel/Metals)	0.3%
Automotive	0.3%
Hotels/Motels/Inns and Casinos	0.3%
Food Service	0.2%
Aerospace & Defense	0.2%
Retailers (other than Food/Drug)	0.2%
Real Estate	0.2%
Environmental Control	0.2%
Industrial Equipment	0.1%
Chemical Products	0.1%
Pulp & Paper	0.1%
Diversified Manufacturing	0.1%
Commercial Services	0.1%
Financial Intermediaries	0.1%
Consumer Products	0.1%
Food/Drug Retailers	0.1%
Leisure	0.1%
Beverage and Tobacco	0.1%
Containers and Glass Products	0.1%
Mining	0.0% ~
Cosmetics/Toiletries	0.0% ~
Conglomerates	0.0% ~
Construction	0.0% ~
Other Assets and Liabilities	3.1%
	100.0%

 $[\]sim$ Represents less than 0.05% of net assets

EXCESS RETURN SWAPS

Defenses Estite	Country out	Y (C)	Financing	Payment	Termination	Notional	Unrealized Appreciation (Depreciation)
Reference Entity Shiller Barclays CAPE® US Sector ER II USD Index	Barclays Capital, Inc.	Long/Short	Rate 0.40%	Termination	Date 04/29/2021	Amount 100,000,000	/ Value 13,345,410
Shiller Barclays CAPE® US Sector ER II USD Index Shiller Barclays CAPE® US Sector ER II USD Index	Canadian Imperial Bank of	Long					
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Commerce BNP Paribas	Long Long	0.40%	Termination Termination	05/25/2021 05/19/2021	100,000,000	10,497,823 8,961,346
Shiller Barclays CAPE® US Sector ER II USD Index Shiller Barclays CAPE® US Sector ER II USD Index	Barclays Capital, Inc.	Long	0.40%	Termination	05/13/2021	95,000,000	8,851,291
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	04/14/2021	100,000,000	7,878,757
Shiller Barclays CAPE® US Sector ER II USD Index $\mbox{\ensuremath{\square}}$		Long	0.38%	Termination	06/02/2021	100,000,000	7,876,751
Shiller Barclays CAPE® US Sector ER II USD Index $\mbox{\ensuremath{\square}}$	Canadian Imperial Bank of		0.40%				, ,
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Commerce BNP Paribas	Long Long	0.40%	Termination Termination	05/11/2021 09/09/2020	75,000,000	7,664,788 4,133,545
Shiller Barclays CAPE® US Sector ER II USD Index ¤	BNP Paribas	Long	0.39%	Termination	08/26/2020	100,000,000	4,133,545
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Bank of America Merrill	т.	0.200/	T	10/06/2020	100 000 000	4.062.607
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Lynch Barclays Capital, Inc.	Long Long	0.38% 0.40%	Termination Termination	10/06/2020 08/20/2020	100,000,000	4,062,697 4,045,163
Shiller Barclays CAPE® US Sector ER II USD Index ¤	BNP Paribas	Long	0.39%	Termination	07/08/2020	100,000,000	4,003,993
Shiller Barclays CAPE® US Sector ER II USD Index ¤	BNP Paribas	Long	0.39%	Termination	04/07/2021	100,000,000	3,945,903
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/08/2020	100,000,000	3,827,278
Shiller Barclays CAPE® US Sector ER II USD Index $\mbox{\ensuremath{\square}}$	Bank of America Merrill Lynch		0.38%				
Shiller Barclays CAPE® US Sector ER II USD Index ¤	BNP Paribas	Long Long	0.38%	Termination Termination	10/14/2020 10/07/2020	100,000,000	3,730,377 3,228,786
Shiller Barclays CAPE® US Sector ER II USD Index Shiller Barclays CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II US Sector ER II US Sector II US	BNP Paribas	Long	0.39%	Termination	07/22/2020	100,000,000	3,072,586
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Barclays Capital, Inc.	Long	0.40%	Termination	11/19/2020	100,000,000	2,982,911
•	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	07/07/2020	100,000,000	2,879,588
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	12/15/2020	100,000,000	2,868,843
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Barclays Capital, Inc.	Long	0.40%	Termination	07/01/2021	100,000,000	2,726,834
Shiller Barclays CAPE® US Sector ER II USD Index Shiller Barclays CAPE® US Sector ER II USD Index Description of the sector in the sector i	Barclays Capital, Inc. Canadian Imperial Bank of	Long	0.40%	Termination	07/09/2020	100,000,000	2,513,863
	Commerce	Long	0.40%	Termination	10/13/2020	100,000,000	2,492,041
Shiller Barclays CAPE® US Sector ER II USD Index ¤ Shiller Barclays CAPE® US Sector ER II USD Index ¤	Commerce Bank of America Merrill	Long	0.40%	Termination	09/08/2020	100,000,000	2,462,064
·	Lynch	Long	0.38%	Termination	03/16/2021	100,000,000	2,392,001
Shiller Barclays CAPE® US Sector ER II USD Index E	Barclays Capital, Inc.	Long	0.40%	Termination	04/01/2021	100,000,000	2,385,207 2,363,451
Shiller Barclays CAPE® US Sector ER II USD Index Shiller Barclays CAPE® US Sector ER II USD Index	Barclays Capital, Inc. Barclays Capital, Inc.	Long Long	0.40% 0.40%	Termination Termination	08/13/2020 06/17/2021	100,000,000	2,303,431
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Bank of America Merrill Lynch	Long	0.38%	Termination	07/21/2020	100,000,000	2,182,695
Shiller Barclays CAPE® US Sector ER II USD Index ¤	BNP Paribas	Long	0.39%	Termination	08/05/2020	100,000,000	2,137,257
Shiller Barclays CAPE® US Sector ER II USD Index ¤	BNP Paribas Canadian Imperial Bank of	Long	0.39%	Termination	11/18/2020	100,000,000	2,116,275
	Commerce	Long	0.40%	Termination	10/20/2020	100,000,000	2,109,566
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Barclays Capital, Inc.	Long	0.40%	Termination	04/08/2021	75,000,000	2,017,528
Shiller Barclays CAPE® US Sector ER II USD Index Shiller Barclays CAPE® US Sector ER II USD Index	Barclays Capital, Inc. Bank of America Merrill	Long	0.40%	Termination	12/09/2020	90,000,000	1,979,481
Shiller Barclays CAPE® US Sector ER II USD Index ¤		Long	0.38%	Termination	08/04/2020	100,000,000	1,924,893
Chillan Danalaya CADE® US Seaton ED II USD Inday N	Commerce	Long	0.40%	Termination	11/03/2020	100,000,000	1,887,788
Shiller Barclays CAPE® US Sector ER II USD Index Shiller Barclays CAPE® US Sector ER II USD Index	Canadian Imperial Bank of	Long	0.40%	Termination	08/06/2020		1,780,161
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Commerce Barclays Capital, Inc.	Long Long	0.40% 0.40%	Termination Termination	11/10/2020 11/05/2020	100,000,000 90,000,000	1,471,881 1,324,693
Shiller Barclays CAPE® US Sector ER II USD Index Shiller Barclays CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE	BNP Paribas	Long	0.39%	Termination	06/09/2021	100,000,000	1,291,345
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Canadian Imperial Bank of Commerce						
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Barclays Capital, Inc.	Long Long	0.40% 0.40%	Termination Termination	09/22/2020 11/12/2020	100,000,000	839,187 782,949
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	03/17/2021	50,000,000	730,015
Shiller Barclays CAPE® US Sector ER II USD Index $\mbox{\ensuremath{\square}}$		Long	0.40%	Termination	12/29/2020	100,000,000	594,285
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Canadian Imperial Bank of						
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Commerce Bank of America Merrill	Long	0.40%	Termination	03/31/2021	35,000,000	500,813
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Lynch Canadian Imperial Bank of	Long	0.38%	Termination	09/29/2020	50,000,000	428,415
CITI D. 1. CADEMIICO : ED HAIODA	Commerce	Long	0.40%	Termination	11/17/2020	100,000,000	387,510
Shiller Barclays CAPE® US Sector ER II USD Index Shiller Barclays CAPE® US Sector ER II USD Index	BNP Paribas Bank of America Merrill	Long	0.39%	Termination	11/11/2020	100,000,000	346,163
Chiller Develoys CADE® HCCt- ED HHCD L.1	Lynch Paralaya Canital Inc	Long	0.38%	Termination	12/22/2020	100,000,000	63,281 5,604
Shiller Barclays CAPE® US Sector ER II USD Index Shiller Barclays CAPE® US Sector ER II USD Index	Barclays Capital, Inc. BNP Paribas	Long Long	0.40% 0.39%	Termination Termination	07/01/2020 09/16/2020	11,900,000 100,000,000	(55,865)
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Barclays Capital, Inc.	Long	0.40%	Termination	07/29/2021	100,000,000	(93,041)
Shiller Barclays CAPE® US Sector ER II USD Index	Bank of America Merrill Lynch	Long	0.38%	Termination	12/01/2020	100,000,000	(168,786)
Shiller Barclays CAPE® US Sector ER II USD Index ©	Lynch	Long	0.38%	Termination	11/04/2020	100,000,000	(548,428)
Shiller Barclays CAPE® US Sector ER II USD Index Shiller Barclays CAPE® US Sector ER II USD Index Shiller Barclay CAPE® US Sector ER II USD Index Shiller Barclay CAPE® US Sector ER II USD Index Shiller Barclay CAPE® US Sector ER II USD Index Shiller Barclay CAPE® US Sector ER II USD Index Shiller Barclay CAPE® US Sector ER II USD Index Shiller Barclay CAPE® US Sector ER II USD Index Shiller Barclay CAPE® US Sector ER II USD Index Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay CAPE® US Sector ER II USD INDEX Shiller Barclay C	Barclays Capital, Inc. Bank of America Merrill	Long	0.40%	Termination	07/15/2021	80,000,000	(1,091,462)
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Lynch	Long	0.38%	Termination	09/01/2020	100,000,000	(1,100,037)
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Lynch	Long	0.38%	Termination	03/23/2021	100,000,000	(1,221,068)
Submys C. I D - 05 Sector EX II ODD HUCA w	Lynch	Long	0.38%	Termination	01/12/2021	100,000,000	(1,558,109)

CLUL D. I. GARRONICO . ED WAIGH A I	D 1 01 1 1/1						
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Bank of America Merrill						
	Lynch	Long	0.38%	Termination	01/05/2021	100,000,000	(1,570,743)
Shiller Barclays CAPE® US Sector ER II USD Index	Bank of America Merrill						
,	Lvnch	Long	0.38%	Termination	07/13/2021	100,000,000	(1,641,725)
Shiller Barclays CAPE® US Sector ER II USD Index ¤	BNP Paribas	Long	0.39%	Termination	03/10/2021	100,000,000	(2,099,731)
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Canadian Imperial Bank of	e				, ,	()))
Sinner Barciays Crit E - Co Sector Ere it Cob mack -	Commerce	Long	0.40%	Termination	03/09/2021	100,000,000	(2,103,155)
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Bank of America Merrill	Long	0.4070	Termination	03/07/2021	100,000,000	(2,103,133)
Smiler Barciays CAPE® US Sector ER II USD Index \(\times\)			0.2007		00/00/0001	100 000 000	(2.244.020)
	Lynch	Long	0.38%	Termination	03/02/2021	100,000,000	(2,344,830)
Shiller Barclays CAPE® US Sector ER II USD Index	BNP Paribas	Long	0.39%	Termination	03/24/2021	100,000,000	(2,352,628)
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Barclays Capital, Inc.	Long	0.40%	Termination	03/25/2021	100,000,000	(2,355,861)
Shiller Barclays CAPE® US Sector ER II USD Index	BNP Paribas	Long	0.39%	Termination	12/16/2020	100,000,000	(2,856,275)
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Canadian Imperial Bank of	ŭ					, , , , ,
•	Commerce	Long	0.40%	Termination	01/19/2021	100,000,000	(2,935,109)
Shiller Barclays CAPE® US Sector ER II USD Index	Bank of America Merrill	9					, , , , ,
•	Lvnch	Long	0.38%	Termination	02/09/2021	100,000,000	(3,123,587)
Shiller Barclays CAPE® US Sector ER II USD Index ¤	BNP Paribas	Long	0.39%	Termination	06/23/2021	70,000,000	(3,528,153)
Shiller Barclays CAPE® US Sector ER II USD Index II	BNP Paribas	Long	0.39%	Termination	07/07/2021	100,000,000	(3,866,405)
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Barclays Capital, Inc.	Long	0.40%	Termination	02/04/2021	50,000,000	(4,414,891)
•	, ,	8				, ,	\$ 117,405,100
							φ 117, 4 03,100

Shiller Barclays CAPE® US Sector ER II USD Index aims to provide notional long exposure to the top four United States equity sectors that are relatively undervalued, as defined by a modified version of the classic CAPE® Ratio (the "Relative CAPE® Indicator") and that possess relatively strong price momentum over the prior twelve months. Each U.S. equity sector is represented by an index of equity securities of companies in the relevant sector. Information on the sector constituents as of June 30, 2020, is available on the Barclays Capital, Inc. website at https://indices.barclays/IM/12/en/indices/details.app;ticker=BXIICS2E.

A summary of the DoubleLine Shiller Enhanced CAPE®'s investments in affiliated mutual funds for the period ended June 30, 2020 is as follows:

	Value at March 31,	Gr	oss			Shares Held at June 30,	Value at June 30,	Į	Change in Unrealized for the eriod Ended June 30,	Ear	Dividend Income rned in the riod Ended	Gain in the E	Realized (Loss) Period nded ne 30,
Fund	2020	Purc	hases	Gross	s Sales	2020	2020		2020	Jur	ne 30, 2020	2	020
DoubleLine Ultra Short Bond Fund													
(Class I)	\$195,175,073	\$		\$	_	19,895,522	\$199,353,133	\$	4,178,060	\$	434,260	\$	-
	\$195,175,073	\$	_	\$		19,895,522	\$199,353,133	\$	4,178,060	\$	434,260	\$	

DoubleLine Flexible Income Fund

Schedule of Investments June 30, 2020 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$	
Asset Backed Obligations					
2,869,231	Castlelake Aircraft Securitization Trust, Series 2018-1-B	5.30% ^	06/15/2043	1,946,23	
2,454,942	Castlelake Aircraft Securitization Trust, Series 2019-1A-C	6.90% ^	04/15/2039	1,526,21	
6,250,000	ExteNet Issuer LLC, Series 2019-1A-C	5.22% ^	07/26/2049	5,973,00	
1,706,388	GAIA Aviation Ltd., Series 2019-1-C	7.00% ^§	12/15/2044	928,20	
4,398,911	Harley Marine Financing LLC, Series 2018-1A-A2	5.68% ^	05/15/2043	3,644,44	
2,667,495	Helios Issuer LLC, Series 2017-1A-A	4.94% ^	09/20/2049	2,619,09	
4,350,000	Hertz Vehicle Financing II LP, Series 2019-2A-B	3.67% ^	05/25/2025	4,202,28	
950,000	Hertz Vehicle Financing LP, Series 2018-1A-B	3.60% ^	02/25/2024	920,22	
1,856,589		6.90% ^	07/15/2039	1,071,41	
	Horizon Aircraft Finance Ltd., Series 2019-1-C				
1,945,000	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% ^	07/30/2047	1,786,45	
1,134,247	JOL Air Ltd., Series 2019-1-B	4.95% ^	04/15/2044	725,84	
4,885,633	Mosaic Solar Loan Trust, Series 2018-1A-C	0.00% ^P/O	06/22/2043	3,913,32	
1,875,000	Mosaic Solar Loan Trust, Series 2020-1A-C	4.47% ^	04/20/2046	1,881,76	
8,797	SoFi Consumer Loan Program Trust, Series 2016-2-A	3.09% ^	10/27/2025	8,82	
120,006	SoFi Consumer Loan Program Trust, Series 2017-1-A	3.28% ^	01/26/2026	120,44	
500,000	SoFi Consumer Loan Program Trust, Series 2017-1-B	4.73% #^	01/26/2026	505,94	
149,698	SoFi Consumer Loan Program Trust, Series 2017-2-A	3.28% ^	02/25/2026	150,12	
467,175	SoFi Consumer Loan Program Trust, Series 2017-5-A2	2.78% ^	09/25/2026	471,97	
2,000,000	Springleaf Funding Trust, Series 2017-AA-A	2.68% ^	07/15/2030	1,999,04	
1,853,547		4.49% ^	06/20/2046	1,738,57	
	Sunnova Helios Issuer LLC, Series 2019-AA-B				
2,910,000	Taco Bell Funding LLC, Series 2016-1A-A2II	4.38% ^	05/25/2046	2,935,12	
4,838,934	Vivint Colar Financing LLC, Series 2018-1A-A	4.73% ^	04/30/2048	4,553,84	
8,290,487	Wave LLC, Series 2019-1-C	6.41% ^	09/15/2044	4,288,82	
1,334,375	Willis Engine Structured Trust, Series 2018-A-A	4.75% ^§	09/15/2043	1,010,26	
4,365,912	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% ^	10/15/2038	4,007,17	
	ations (Cost \$63,201,339)			52,928,67	
			-	. , , , , ,	
ank Loans - 5.0%					
704,159	1011778 B.C. Unlimited Liability Company, Senior Secured First Lien Term Loan (1 Month				
	LIBOR USD + 1.75%)	1.93%	11/19/2026	669,03	
299,269	Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.92%	02/27/2025	285,86	
252,076	Achilles Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.7270	02/27/2023	203,00	
232,070	4.00%)	4.19%	10/12/2025	241,15	
115 446		4.1970	10/13/2025	241,13.	
115,446	Advanced Drainage Systems, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	2.4407	0.5 (0.1 (0.00)	110.50	
	USD + 2.25%)	2.44%	07/31/2026	112,70	
227,088	Agiliti Health, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.19%	01/05/2026	220,27	
257,724	Air Methods Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD +				
	3.50%, 1.00% Floor)	4.50%	04/22/2024	213,850	
371,041	Alera Group Intermediate Holdings, Inc., Senior Secured First Lien Term Loan (1 Month				
2,-,-,-	LIBOR USD + 4.00%)	5.07%	08/01/2025	357,127	
278,451	AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%,	,			
276,431	1.00% Floor)	3.50%	04/04/2024	269,953	
406 272		3.3070	04/04/2024	209,93.	
406,272	Alliant Holdings Intermediate LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	2 440/	05/00/2025	200.24	
240.250	USD + 3.25%)	3.44%	05/09/2025	388,244	
348,250	Allied Universal Holdco LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD +				
	4.25%)	4.43%	07/10/2026	339,011	
324,123	Almonde, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00%				
	Floor)	4.50%	06/13/2024	284,860	
150,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%,				
	1.00% Floor)	8.25%	06/16/2025	130,750	
349,184	Alterra Mountain Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	0.2570	00/10/2020	150,75	
347,104		2.93%	07/21/2024	330,520	
75 000	3.00%, 1.00% Floor)	2.9370	07/31/2024	330,320	
75,000	Amentum Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.100/	00/01/0005	50 0.40	
	4.00%)	4.18%	02/01/2027	73,843	
75,000	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +				
	1.75%)	1.93%	01/29/2027	57,600	
445,408	American Airlines, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +				
	2.00%)	2.18%	12/15/2023	361,15	
	American Tire Distributors, Inc., Senior Secured First Lien Term Loan				
179,977	(1 Month LIBOR USD + 7.50%, 1.00% Floor, 8.00% PIK)	8.50%	09/02/2024	120,32	
22,199	(3 Month LIBOR USD + 7.50%, 1.00% Floor, 8.00% PIK)	8.50%	09/02/2024	14,842	
370,000		0.5070	07/02/2024	17,07.	
370,000	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.020/	02/11/2025	251.46	
1.00 555	1.75%)	1.93%	03/11/2025	351,46	
169,575	Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +				
	1.75%)	1.93%	01/15/2027	160,43	
144,885	Arctic Glacier, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%,				
	1.00% Floor)	4.50%	03/20/2024	123,28	
349,123	AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.68%	02/12/2027	334,940	
20,904	Asurion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.18%	11/04/2024	20,24	
102,881	Asurion LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD + 6.50%)	6.68%	08/04/2025	102,62	
181,417	Athenahealth, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%)	5.31%	02/11/2026	176,42	
		J.J1/0	04/11/2020	1 / 0,42	
249,260	Auris Luxembourg III Sarl, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.020/	02/27/2026	210.24	
1.00	3.75%)	3.93%	02/27/2026	219,34	
168,551	Avantor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00%				
	Floor)	3.25%	11/21/2024	164,65	
267,126	Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.43%	12/16/2024	247,49	
180,684	Azalea TopCo, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	4.26%	07/24/2026	175,26	
237,647	Bass Pro Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%,			,=0	
237,047	0.75% Floor)	6.07%	09/25/2024	229,583	
316,000	Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD	0.0770	071231202 T	447,30.	
310,000		2.049/	11/27/2025	207.20	
107.272	+ 2.75%)	2.94%	11/27/2025	306,389	
107,273	Bausch Health Companies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD	2.100/	06/02/2025	101 -	
	+ 3.00%)	3.19%	06/02/2025	104,565	

53,400 300,923	Berry Global, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%) Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	2.18%	10/03/2022	52,201
375,926	USD + 3.00%) Blackstone CQP Holdco LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.18%	06/16/2025	278,603
2.2,22	3.50%)	3.81% 5.29%	09/30/2024	361,203
129,942	Brand Energy & Infrastructure Services, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.29%	06/21/2024	119,437
112,674	(3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.64%	06/21/2024	103,567
1,268 365,290	(3 Month LIBOR USD + 4.25%, 1.00% Floor) Brazos Delaware LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.25% 4.19%	06/21/2024 05/21/2025	1,166 251,139
252,179	Bright Bidco B.V., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	4.57%	06/28/2024	112,221
244,388	Buckeye Partners LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.92%	11/02/2026	234,917
140,000 49,625	Caesars Resort, Senior Secured First Lien Term Loan Calpine Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.68% ± 2.18%	06/19/2025 08/12/2026	132,016 47,848
341,648	Camelot US Acquisition Company, Senior Secured First Lien Term Loan (1 Month LIBOR			
376,669	USD + 3.25%) Capri Acquisitions BidCo Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.18%	10/30/2026	331,773
185,000	3.00%)	3.76% 8.50% ±	11/01/2024 06/30/2025	362,544 178,988
219,041	Carnival Corporation, Senior Secured First Lien Term Loan Catalent Pharma Solutions, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD			
236,857	+ 2.25%) Cengage Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.25%	05/18/2026	217,491
	4.25%, 1.00% Floor)	5.25%	06/07/2023	193,038
238,800 589,778	CenturyLink, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) CEOC LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.43% 2.18%	03/15/2027 10/04/2024	225,981 587,843
220,823	Charter NEX US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.43%	05/16/2024	212,321
188,010	CHG Healthcare Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.070/	06/07/2022	101.766
346,562	3.00%, 1.00% Floor) CHG PPC Parent LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.07% 2.93%	06/07/2023 03/31/2025	181,766 330,967
177,246	Cincinnati Bell, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%,	4.250/	10/02/2024	175 500
74,438	1.00% Floor) Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR	4.25%	10/02/2024	175,599
223,142	USD + 3.50%) ClubCorporationHoldings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD	4.26%	08/21/2026	67,887
	+ 2.75%)	3.06%	09/18/2024	190,404
292,484	Compass Power Generation LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	12/20/2024	281,028
89,563	Connect U.S. Finco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	12/11/2026	84,581
110,000	Conservice Midco LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%)	4.56%	05/13/2027	107,525
235,000	Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +			
168,446	4.25%) Covia Holdings Corporation, Senior Secured First Lien Term Loan (1 Week LIBOR USD +	5.35%	04/22/2027	231,623
252,468	3.75%, 1.00% Floor) CSC Heldings LLC Senior Segured First Lien Terms Lean (1 Month LIDOR LISD + 2.25%)	5.39% 2.43%	06/02/2025 07/17/2025	96,699 239,726
133,313	CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) CSC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	2.43%	01/15/2026	126,707
315,350	CSM Bakery Solutions LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +			·
360,962	4.00%, 1.00% Floor) Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00%	7.25%	01/04/2022	303,788
114,105	Floor) Cyanco Intermediate Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR	3.93%	11/29/2024	313,135
295,987	USD + 3.50%) Cyxtera DC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.68%	03/17/2025	111,039
	3.00%, 1.00% Floor)	4.00%	05/01/2024	227,509
44,775 305,000	Dealer Tire LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%) Deerfield Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD	4.42%	12/12/2025	42,909
388,334	+ 3.75%, 1.00% Floor) DentalCorporationPerfect Smile ULC, Senior Secured First Lien Term Loan (1 Month LIBOR)	4.75%	04/09/2027	297,248
	USD + 3.75%, 1.00% Floor)	4.75%	06/06/2025	348,044
267,939 79,400	Diamond B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) Diamond Sports Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.76%	09/06/2024	247,397
	3.25%)	3.43%	08/24/2026	65,009
155,174	Digicel International Finance Ltd., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%)	4.25%	05/27/2024	131,200
174,563	DigiCert Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	4.18%	10/16/2026	169,398
376,798	Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD +		10/16/2026	
145,344	5.00%) Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR	4.18%	02/06/2026	368,084
70 142	USD + 3.50%)	3.81%	04/06/2026	125,178
78,142	Dynasty Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.95%	04/06/2026	67,300
54,855 295,834	Dynatrace LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) EAB Global, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%,	2.43%	08/22/2025	53,667
293,034	1.00% Floor)	4.89%	11/15/2024	281,418
189,681	EG America LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%)	5.07%	02/06/2025	178,617
180,000 350,242	Elanco Animal Health, Inc., Senior Secured First Lien Term Loan Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR	1.94% ±	02/04/2027	172,125
146,926	USD + 3.75%) Equinox Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD +	3.93%	10/10/2025	232,911
	3.00%, 1.00% Floor)	4.07%	03/08/2024	114,589
182,754 413,546	ESH Hospitality, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%) Excelitas Technologies Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR	2.18%	09/18/2026	174,061
	USD + 3.50%, 1.00% Floor)	4.50%	12/02/2024	405,618
71,709	Exgen Renewables IV LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	11/29/2024	69,737
354,202	Financial & Risk US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.43%	10/01/2025	346,498
195,000	Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.43%	12/29/2023	186,886
185,000	Flex Acquisition Company, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%)	4.68%	06/30/2025	174,786
274,172	Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR			·
	USD + 3.50%)	3.81%	08/01/2024	221,737

296,834	Flexera Software LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%,			
,	1.00% Floor)	4.50%	02/26/2025	290,225
34,778 132,850	Foresight Energy LLC, Senior Secured First Lien Term Loan Foresight Energy LLC, Senior Secured First Lien Term Loan	0.00% 9.50% ±	09/04/2020 06/30/2027	31,300 132,850
6,113	Foresight Energy LLC, Senior Secured First Lien Delayed-Draw Term Loan (1 Month LIBOR			
60,311	USD + 11.00%, 2.00% Floor) Foresight Energy LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	12.00%	09/04/2020	5,502
	11.00%, 1.00% Floor)	12.00%	09/04/2020	54,280
470,960	Foresight Energy LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.75%, 1.00% Floor)	$7.36\%~\Omega$	03/28/2022	37,677
246,306	Forest City Enterprises L.P., Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
225,439	3.50%) Forterra Finance LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%,	3.68%	12/08/2025	231,527
	1.00% Floor)	4.00%	10/25/2023	219,803
225,000 148,232	Froneri US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Frontdoor, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.43% 2.69%	01/29/2027 08/18/2025	212,204 144,279
177,867	Frontera Generation Holdings LLC, Senior Secured First Lien Term Loan (1 Month LÍBOR			
124,688	USD + 4.25%, 1.00% Floor) Gardner Denver, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	5.39% 1.93%	05/02/2025 03/01/2027	110,455 119,155
109,437	Gates Global LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%,			
175,000	1.00% Floor) Gavilan Resources LLC, Senior Secured Second Lien Term Loan (1 Month LIBOR USD +	3.75%	04/01/2024	105,732
173,000	6.00%, 1.00% Floor)	$7.00\%~\Omega$	03/01/2024	2,187
269,325	Genesee & Wyoming, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.31%	12/30/2026	260,044
459,536	Genesys Telecommunications Laboratories, Inc., Senior Secured First Lien Term Loan (1	2.3170	12/30/2020	200,044
254.037	Month LIBOR USD + 3.25%) Cotty Images Inc. Series Secured First Lieu Terra Lean (1 Month LIBOR USD + 4.50%)	3.43% 4.69%	12/01/2023	443,946 227,363
467,254	Getty Images, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%) GOBP Holdings Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	3.74%	02/19/2026 10/22/2025	450,900
102 005	Golden Nugget, Inc., Senior Secured First Lien Term Loan	2.250/	10/04/2022	147.502
183,805 155,945	(2 Month LIBOR USD + 2.50%, 0.75% Floor) (1 Month LIBOR USD + 2.50%, 0.75% Floor)	3.25% 3.25%	10/04/2023 10/04/2023	147,503 125,146
369,657	GoodRX, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	2.93%	10/10/2025	353,715
283,766	GrafTech Finance, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	4.50%	02/12/2025	277,263
	Granite US Holdings Corporation, Senior Secured First Lien Term Loan			
108,057 21,616	(6 Month LIBOR USD + 5.25%) (3 Month LIBOR USD + 5.25%)	6.32% 6.32%	09/30/2026 09/30/2026	95,090 19,023
601,856	Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.67%	01/02/2026	584,592
482,575	Grifols Worldwide Operations USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.11%	11/15/2027	465,958
222,031	GTT Communications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
	2.75%) Gulf Finance LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.25%,	2.93%	06/02/2025	165,252
	1.00% Floor)			
131,235 217,147	(3 Month LIBOR USD + 5.25%, 1.00% Floor) (1 Month LIBOR USD + 5.25%, 1.00% Floor)	6.25% 6.25%	08/25/2023 08/25/2023	85,850 142,049
176,634	Harbor Freight Tools USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD	0.2370	06/23/2023	142,049
100 202	+ 2.50%, 0.75% Floor) Hayward Industries, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.25%	08/18/2023	170,526
108,202	3.50%)	3.68%	08/05/2024	104,550
412,925	HC Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4 600/	09/06/2026	402.257
173,250	4.50% Hexion, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.68% 4.94%	08/06/2026 07/01/2026	402,257 169,352
293,087	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.69%)	3.87%	05/23/2025	280,051
291,560	Hilton Worldwide Finance LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 1.75%)	1.93%	06/22/2026	276,148
188,557	Houston Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.93%	07/21/2025	175,594
335,362	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.00%	07/01/2024	326,951
106,771	Hyland Software, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD +		07/07/2025	
96,750	7.00%, 0.75% Floor) IAA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%)	7.75% 2.44%	07/07/2025 06/29/2026	105,881 93,485
152,284	IHeartCommunications, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
210,000	3.00%) Illuminate Buyer LLC, Senior Secured First Lien Term Loan	3.18% 4.18% ±	05/01/2026 06/16/2027	140,990 207,218
139,650	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	02/25/2027	134,134
34,204 227,473	Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	6.50% ±	07/14/2021	34,813
,	3.75%, 1.00% Floor)	8.00%	11/27/2023	227,295
241,533	ION Trading Technologies SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.00%, 1.00% Floor)	5.07%	11/21/2024	233,510
696,688	IQVIA, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	1.93%	01/17/2025	676,226
347,525	IRB Holding Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/05/2025	322,143
238,860	IRI Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.50%)	4.61%	12/01/2025	227,515
600,393	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	01/02/2026	577,224
563,106	Jaguar Holding Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
538,188	2.50%, 1.00% Floor) JBS USA Lux S.A., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	3.50% 3.07%	08/18/2022 05/01/2026	557,475 516,811
76,176	Jo-Ann Stores LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%,			
361,469	1.00% Floor) KAR Auction Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	6.00%	10/20/2023	47,610
	2.25%)	2.50%	09/21/2026	343,847
214,017 318,400	KBR, İnc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%,	2.93%	02/05/2027	210,362
318,400	Restrei Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	12/11/2026	258,700
280,470	Kindred Healthcare, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
179,794	5.00%) Klockner-Pentaplast of America, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR	5.19%	07/02/2025	270,653
	USD + 4.25%, 1.00% Floor)	5.25%	06/30/2022	169,263
372,608	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00%	05/15/2023	356,051
393,495	Kronos, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	3.18%	11/01/2023	393,218
	11001	3.10/0	11/01/2023	393,210

107,945	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	03/01/2027	102,432
390,296	Life Time Fitness, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%,	1.7370	03/01/2027	102,732
	1.00% Floor)	3.75%	06/10/2022	349,073
104,466	Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	02/27/2025	101,462
106,271	Lions Gate Capital Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	4.0070	02/2//2023	101,402
	USD + 2.25%)	2.43%	03/24/2025	100,958
346,056	Lower Cadence Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.18%	05/22/2026	309,720
359,279	Lucid Energy Group II Borrower LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	4.1070	03/22/2020	307,720
	USD + 3.00%, 1.00% Floor)	4.00%	02/18/2025	301,345
283,951	Mavis Tire Express Services Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.56%	03/20/2025	257,066
125,936	McDermott International, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.3070	03/20/2023	237,000
45.706	5.00%, 1.00% Floor)	7.25% Ω	05/12/2025	46,203
45,796 182,764	MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%) MED ParentCo LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%)	4.61% 4.61%	08/31/2026 08/31/2026	41,740 166,576
142,466	Messer Industries LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +			
150,000	2.50%) Mileage Plus Holdings I.I.C. Senior Secured First Lian Term Loan	2.81% 6.25% ±	03/02/2026 06/25/2027	136,334 149,078
361,128	Mileage Plus Holdings LLC, Senior Secured First Lien Term Loan Millennium Trust Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	0.2370 ±	00/23/2027	149,076
	USD + 5.00%)	5.18%	03/27/2026	335,547
371,387	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.38%	05/14/2026	336,627
75,000	Mitchell International, Inc., Senior Secured Second Lien Term Loan (1 Month LIBOR USD +	4.3070	03/14/2020	330,027
150.000	7.25%)	7.43%	12/01/2025	67,125
179,609	MLN US HoldCo LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.68%	11/28/2025	148,290
101,134	Motion Finco LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%)	4.32%	11/12/2026	92,032
13,292	Motion Finco LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.25%)	4.32%	11/12/2026	12,096
319,130	MPH Acquisition Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	06/07/2023	304,326
169,401	Nascar Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%)	2.93%	10/19/2026	162,746
119,100 210,643	NCR Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) Numericable U.S. LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.68%	08/28/2026	115,527
210,043	4.00%)	4.18%	08/14/2026	203,383
119,100	ON Semiconductor Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD			
98,500	+ 2.00%) Outcomes Group Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD	2.18%	09/18/2026	114,746
76,500	+ 3.50%)	3.81%	10/24/2025	92,097
180,000	Pacific Gas and Electric Company, Senior Secured First Lien Term Loan (3 Month LIBOR	7.700 /	0.6/1.0/2005	155.100
148,607	USD + 4.50%, 1.00% Floor) Panther BF Aggregator LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	5.50%	06/18/2025	177,120
110,007	3.50%)	3.68%	04/30/2026	142,105
305,912	Parexel International Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR	2.020/	00/27/2024	200.004
21,797	USD + 2.75%) Pathway Vet Alliance, Senior Secured First Lien Term Loan	2.93% 4.17% ±	09/27/2024 03/31/2027	290,904 21,225
268,203	Pathway Vet Alliance, Senior Secured First Lien Term Loan	$4.18\% \pm$	03/31/2027	261,162
109,784 93,810	PCI Gaming Authority, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) Penn National Gaming, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.68%	05/29/2026	104,895
95,610	2.25%, 0.75% Floor)	3.00%	10/15/2025	87,985
109,440	Phoenix Services International LLC, Senior Secured First Lien Term Loan (1 Month LIBOR			
252,462	USD + 3.75%, 1.00% Floor) Pike Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.75% 4.25%	03/03/2025 07/24/2026	98,496 245,949
180,248	Pisces Midco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.94%	04/12/2025	172,306
230,359	PODS LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00%	2.770/	12/06/2024	221 640
212,484	Floor) PowerTeam Services LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.75%	12/06/2024	221,649
212,101	3.25%, 1.00% Floor)	4.25%	03/06/2025	203,785
150,500	Prairie ECI Acquiror LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	C 200/	02/11/2026	127 222
273,625	4.75%) Pregis Topco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	6.20% 4.18%	03/11/2026 07/31/2026	137,222 265,017
65,000	Presidio Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +			
	3.50%) Prime Security Services Borrower LLC, Senior Secured First Lien Term Loan	4.27%	01/22/2027	62,928
122,363	(1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	09/23/2026	117,967
56,304	(6 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25%	09/23/2026	54,280
56,304 112,603	(9 Month LIBOR USD + 3.25%, 1.00% Floor) (12 Month LIBOR USD + 3.25%, 1.00% Floor)	4.25% 4.25%	09/23/2026 09/23/2026	54,280 108,557
215,407	Pro Mach Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	2.93%	03/07/2025	202,786
109,450	Pug LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.68%	02/12/2027	96,042
385,905	Radiate Finance, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 0.75% Floor)	3.75%	02/01/2024	369,578
	Radiology Partners, Inc., Senior Secured First Lien Term Loan			
148,696	(3 Month LIBOR USD + 4.25%)	5.29%	07/09/2025	138,925
173,428 185,961	(3 Month LIBOR USD + 4.25%) RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1 Month	5.99%	07/09/2025	162,032
	LIBOR USD + 4.50%)	3.93%	11/14/2025	174,890
343,323	Renaissance Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	4.01%	05/30/2025	332,045
66,566	RentPath, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 7.00%, 1.00%			
202.226	Floor)	8.00%	08/31/2020	61,407
383,336 144,638	RentPath, Inc., Senior Secured First Lien Term Loan (Prime Rate + 3.75%, 1.00% Floor) Reynolds Consumer Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR)	$7.00\% \Omega$	12/17/2021	275,736
144,030	USD + 1.75%)	1.93%	02/04/2027	139,781
165,260	RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD			
199,000	+ 1.75%) RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD	1.93%	02/11/2027	160,509
	+ 1.75%)	1.93%	02/11/2027	194,440
130,625	Science Applications International Corporation, Senior Secured First Lien Term Loan (1	2.429/	02/12/2027	127 696
331,921	Month LIBOR USD + 2.25%) Securus Technologies Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR	2.43%	03/12/2027	127,686
	USD + 4.50%, 1.00% Floor)	5.50%	11/01/2024	277,499

243,631	Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month			
	LIBOR USD + 3.25%)	3.43%	12/31/2025	230,754
114,425	ServiceMaster Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	11/05/2026	111,697
353,071	Severin Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	08/01/2025	339,831
585,575	Sinclair Television Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
138,937	2.50%) SIWF Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%)	2.69% 5.32%	09/30/2026 06/13/2025	560,688 130,253
203,575	Six Flags Theme Parks, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.3270	00/13/2023	150,255
	1.75%) SMG US Midco 2, Inc., Senior Secured First Lien Term Loan	1.93% 2.68%	04/17/2026	188,205
91,805	(3 Month LIBOR USD + 2.50%)	2.68%	01/23/2025	81,477
221,085 338,471	(1 Month LIBOR USD + 2.50%) Solenis International LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.52%	01/23/2025	196,213
330,471	4.00%)	4.36%	06/26/2025	326,484
20,000	Solenis International LP, Senior Secured Second Lien Term Loan (3 Month LIBOR USD + 8.50%)	8.86%	06/26/2026	17,495
354,076	Solera LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	03/03/2023	343,133
282,240	Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	3.56%	09/30/2022	276,242
339,063	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
483,108	4.50%, 1.00% Floor) Sound Inpatient Physicians, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD	5.50%	12/11/2026	332,105
	+ 2.75%)	2.93%	06/27/2025	466,139
166,516	Southern Graphics, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	12/30/2022	92,833
368,286	SS&C Technologies, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +		04/16/2025	
215,289	1.75%) Staples, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	1.93% 5.69%	04/16/2025 04/16/2026	352,761 186,917
189,181	Starfruit US Holdco LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	2 100/	10/01/2025	179 202
198,817	Stars Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	3.19%	10/01/2025	178,303
75,000	3.50%) STG-Fairway Holdings LLC, Senior Secured First Lien Term Loan (6 Month LIBOR USD +	3.81%	07/10/2025	198,107
	3.50%)	4.57%	01/29/2027	70,422
99,500	Sunshine Luxembourg VII SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 4.25%, 1.00% Floor)	5.32%	10/01/2026	95,624
375,000	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.83%	03/05/2027	361,138
80,577	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%)	6.07%	10/01/2024	76,145
144,496	Syncreon Group Holdings B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD			
193,662	+ 6.00%) TAMKO Building Products LLC, Senior Secured First Lien Term Loan (1 Month LIBOR	7.00%	04/01/2025	117,403
	USD + 3.25%)	3.43%	05/29/2026	186,884
4,454	Tapstone Energy Holdings LLC, Unsecured First Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.00% Þ	04/17/2024	4,454
183,781	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
335,000	2.75%, 1.00% Floor) Tech Data Corporation, Senior Secured First Lien Term Loan	3.75% 3.69% ±	02/06/2024 07/01/2030	141,972 332,488
145,000	Tech Data Corporation, Senior Secured First Lien Term Loan	5.69% ±	07/01/2030	139,925
218,900 124,375	Telesat LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) Terrier Media Buyer, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD +	2.93%	12/07/2026	211,148
	4.25%)	4.43%	12/17/2026	119,089
320,718	The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	3.18%	07/21/2025	307,337
485,000 304,850	Thyssenkrupp Elevator, Senior Secured First Lien Term Loan TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	4.43% ± 3.93%	06/30/2027 06/30/2026	475,300 288,845
35,000	TIBCO Software Inc, Senior Secured First Eleft Term Loan (1 Month LIBOR USD + 3.75%)			
288,326	7.25%) Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	7.43% 3.36%	03/03/2028 03/28/2025	33,928 264,901
	TKC Holdings, Inc., Senior Secured First Lien Term Loan			
295,396 773	(6 Month LIBOR USD + 3.75%, 1.00% Floor) (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75% 4.75%	02/01/2023 02/01/2023	277,789 727
230,000	T-Mobile USA, Inc. (1 Month LIBOR USD + 3.00%)	3.18%	04/01/2027	229,895
106,277	Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	11/13/2026	101,959
166,908	Travel Leaders Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.00%)	4.18%	01/25/2024	113,602
101,353	Travelport Finance SARL, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 5.00%)	6.07%	05/29/2026	67,607
193,511	Trident TPI Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD +			
183,076	3.00%, 1.00% Floor) UGI Energy Services LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.07%	10/17/2024	185,207
	3.75%)	3.93%	08/13/2026	177,812
260,000 30,000	Ultimate Software Group, Senior Secured First Lien Term Loan Ultimate Software Group, Senior Secured First Lien Term Loan	4.75% ± 7.50% ±	05/03/2026 05/03/2027	257,381 30,581
287,825	Ultimate Software Group, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
184,068	3.75%) United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.93%	05/04/2026	279,599
	4.25%)	4.43%	10/22/2025	176,488
79,600	Univar Solutions USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	2.18%	07/01/2026	76,590
103,279	Univision Communications, Senior Secured First Lien Term Loan	$4.75\% \pm$	03/24/2026	101,360
154,613 590,538	Upstream Newco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%) US Foods, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.00%)	4.68% 3.07%	11/20/2026 09/14/2026	144,563 553,384
155,870	USIC Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%,			
453,334	1.00% Floor) Verscend Holding Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.25%	12/08/2023	149,050
	4.50%)	4.68%	08/27/2025	439,677
362,489 595,000	Vertafore, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) VICI Properties LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	3.43% 1.94%	07/02/2025 12/20/2024	343,440 556,141
132,569	Victory Capital Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.50%)	3.94%	07/01/2026	129,007
110,000	Virgin Media Bristol LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
	2.50%) Vistra Operations Company LLC, Senior Secured First Lien Term Loan	2.68%	01/31/2028	105,339
	That operations company ELC, senior secured First Elect Tellii Lodii			

21,600	(1 Month LIBOR USD + 1.75%)	1.94%	12/31/2025	20,900
89,943	(1 Month LIBOR USD + 1.75%)	1.93%	12/31/2025	87,028
154,613	VS Buyer LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	02/26/2027	149,781
270 (01	Wand NewCo 3, Inc., Senior Secured First Lien Term Loan	4.070/	02/05/2026	265.442
278,681	(6 Month LIBOR USD + 3.00%)	4.07% 4.07%	02/05/2026	265,443
43,177 185,000	(3 Month LIBOR USD + 3.00%) Web.Com Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.94%	02/05/2026 10/10/2025	41,126 175,981
297,754	Whatabrands LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%)	2.93%	07/31/2026	286,914
342,966	Wink Holdco, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%,	2.7370	07/31/2020	200,714
3 .2,5 00	1.00% Floor)	4.00%	12/02/2024	329,892
109,450	Zelis Cost Management Buyer, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR			
	USD + 4.75%)	4.93%	09/30/2026	107,720
50,000	Ziggo Financing Partnership, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
	2.50%)	2.68%	04/28/2028	47,354
Total Bank Loans (Cost \$6	50,032,884)			55,720,953
Calledon Park Library Olde	10.00/			
Collateralized Loan Oblig		4.720/ ^	07/15/2026	229 020
250,000 2,500,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%) AIMCO, Series 2015-AA-DR (3 Month LIBOR USD + 2.45%, 2.45% Floor)	4.72% ^ 3.67% ^	07/15/2026 01/15/2028	238,030 2,314,772
2,000,000	Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.43%, 2.43% Proof)	3.82% ^	04/15/2028	1,731,976
1,500,000	Apidos Ltd., Series 2015-21A-CR (3 Month LIBOR USD + 2.45%, 2.45% Floor)	3.59% ^	07/18/2027	1,365,447
2,500,000	Apidos Ltd., Series 2016-24A-CR (3 Month LIBOR USD + 3.05%)	4.19% ^	10/20/2030	2,219,532
2,500,000	Apidos Ltd., Series 2018-29A-C (3 Month LIBOR USD + 2.75%)	3.74% ^	07/25/2030	2,293,776
1,000,000	Apidos, Series 2020-33A-B (3 Month LIBOR USD + 2.20%)	0.00% ^	07/24/2031	1,000,000
2,500,000	Atrium Corporation, Series 13A-D (3 Month LIBOR USD + 2.70%)	3.74% ^	11/21/2030	2,212,443
1,000,000	Atrium Corporation, Series 14A-D (3 Month LIBOR USD + 2.95%, 2.95% Floor)	4.13% ^	08/23/2030	933,178
3,000,000	Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)	3.97% ^	05/28/2030	2,825,674
1,500,000	Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	4.09% ^	10/20/2030	1,400,179
1,737,500	Babson Ltd., Series 2015-2A-ER (3 Month LIBOR USD + 6.45%)	7.59% ^	10/20/2030	1,493,137
1,250,000	Bain Capital Credit Ltd., Series 2020-2A-B1 (3 Month LIBOR USD + 2.50%, 2.50% Floor) Barings Ltd., Series 2018-3A-D (3 Month LIBOR USD + 2.90%)	2.86% ^ 4.04% ^	07/19/2031	1,247,708
4,000,000 2,000,000	Barings Ltd., Series 2019-2A-C (3 Month LIBOR USD + 2.90%) Barings Ltd., Series 2019-2A-C (3 Month LIBOR USD + 3.85%, 3.85% Floor)	5.07% ^	07/20/2029 04/15/2031	3,624,389 1,950,815
3,770,000	BlueMountain Ltd., Series 2013-2A-DR (3 Month LIBOR USD + 2.90%)	4.00% ^	10/22/2030	3,259,073
1,750,000	BlueMountain Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	3.89% ^	07/18/2027	1,555,875
500,000	BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 2.60%)	3.74% ^	04/20/2031	423,559
1,000,000	BlueMountain Ltd., Series 2016-3A-DR (3 Month LIBOR USD + 3.10%, 3.10% Floor)	3.49% ^	11/15/2030	870,818
1,000,000	BlueMountain Ltd., Series 2017-2A-C (3 Month LIBOR USD + 3.00%)	4.14% ^	10/20/2030	906,496
2,000,000	Canyon Capital Ltd., Series 2012-1RA-D (3 Month LIBOR USD + 3.00%)	4.22% ^	07/15/2030	1,844,427
2,000,000	Canyon Capital Ltd., Series 2014-1A-CR (3 Month LIBOR USD + 2.75%, 2.75% Floor)	3.51% ^	01/30/2031	1,779,128
2,000,000	Canyon Capital Ltd., Series 2014-2A-DR (3 Month LIBOR USD + 3.65%)	4.87% ^	04/15/2029	1,839,976
10,000,000	Canyon Capital Ltd., Series 2017-1A-B (3 Month LIBOR USD + 1.70%)	2.92% ^	07/15/2030	9,654,838
2,500,000	Canyon Capital Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%, 2.90% Floor)	4.12% ^	07/15/2031	2,263,984
1,250,000 1,500,000	Carlyle Global Market Strategies Ltd., Series 2013-2A-DR (3 Month LIBOR USD + 2.40%) Chenango Park Ltd., Series 2018-1A-C (3 Month LIBOR USD + 3.00%, 3.00% Floor)	3.54% ^ 4.22% ^	01/18/2029 04/15/2030	1,080,308 1,404,653
1,000,000	Crown Point Ltd., Series 2010-1A-C (3 Month LIBOR USD + 3.00%, 3.00% Floor)	0.00% ^	07/14/2032	994,987
3,000,000	CVP Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.34%)	2.48% ^	07/20/2030	2,968,094
1,750,000	Dryden Senior Loan Fund, Series 2012-25A-CRR (3 Month LIBOR USD + 1.85%)	3.07% ^	10/15/2027	1,686,653
2,500,000	Dryden Senior Loan Fund, Series 2013-28A-B1LR (3 Month LIBOR USD + 3.15%)	3.54% ^	08/15/2030	2,366,074
3,900,000	Dryden Senior Loan Fund, Series 2014-33A-DR2 (3 Month LIBOR USD + 3.85%, 3.85%			
	Floor)	5.07% ^	04/15/2029	3,742,674
3,000,000	Dryden Senior Loan Fund, Series 2015-37A-DR (3 Month LIBOR USD + 2.50%, 2.50%			
	Floor)	3.72% ^	01/15/2031	2,713,136
1,000,000	Dryden Senior Loan Fund, Series 2016-45A-DR (3 Month LIBOR USD + 3.15%, 3.15%	4.250/ 4	10/15/2020	0.42.000
1 000 000	Floor)	4.37% ^	10/15/2030	943,808
1,000,000 5,500,000	Dryden Senior Loan Fund, Series 2017-50A-D (3 Month LIBOR USD + 3.25%) GoldenTree Loan Management Ltd., Series 2017-2A-D (3 Month LIBOR USD + 2.65%)	4.47% ^ 3.79% ^	07/15/2030 11/28/2030	959,504 5,105,720
2,500,000	Golden Tree Loan Opportunities Ltd., Series 2016-12A-DR (3 Month LIBOR USD + 2.90%)	4.01% ^	07/21/2030	2,318,660
1,500,000	Greenwood Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.50%)	3.72% ^	04/15/2031	1,365,831
250,000	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-C (3 Month LIBOR USD + 2.70%)	3.39% ^	08/01/2025	241,435
254,294	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-D (3 Month LIBOR USD + 5.00%)	5.89% ^Þ	04/28/2025	135,531
500,000	Halcyon Loan Advisors Funding Ltd., Series 2018-1A-A2 (3 Month LIBOR USD + 1.80%,			
	0.18% Floor)	2.94% ^	07/21/2031	481,232
2,000,000	Hayfin Kingsland Ltd., Series 2018-8A-B (3 Month LIBOR USD + 1.48%, 1.48% Floor)	2.62% ^	04/20/2031	1,907,903
2,000,000	Highbridge Loan Management Ltd., Series 2013-2A-CR (3 Month LIBOR USD + 2.90%)	4.04% ^	10/20/2029	1,801,236
1,500,000	HPS Loan Management Ltd., Series 13A-18-D (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.22% ^	10/15/2030	1,363,508
3,175,000 1,250,000	LCM LP, Series 14A-DR (3 Month LIBOR USD + 2.75%) LCM LP, Series 19A-E2 (3 Month LIBOR USD + 5.70%, 5.70% Floor)	3.89% ^ 6.92% ^	07/20/2031 07/15/2027	2,632,337 965,264
2,000,000	LCM LP, Series 19A-E2 (3 Month LIBOR USD + 5.70%, 5.70% Floor) LCM LP, Series 20A-DR (3 Month LIBOR USD + 2.80%, 2.80% Floor)	3.94% ^	10/20/2027	1,788,748
5,000,000	LCM Ltd., Series 26A-D (3 Month LIBOR USD + 2.50%, 2.50% Floor)	3.64% ^	01/20/2031	4,115,567
1,500,000	LCM Ltd., Series 27A-D (3 Month LIBOR USD + 2.95%)	4.13% ^	07/16/2031	1,261,743
2,000,000	Madison Park Funding Ltd., Series 2012-10A-BR2 (3 Month LIBOR USD + 1.80%)	2.94% ^	01/20/2029	1,977,285
1,000,000	Madison Park Funding Ltd., Series 2014-15A-CR (3 Month LIBOR USD + 3.45%)	4.44% ^	01/27/2026	968,943
2,500,000	Madison Park Funding Ltd., Series 2014-15A-DR (3 Month LIBOR USD + 5.44%)	6.43% ^	01/27/2026	2,214,880
1,000,000	Madison Park Funding Ltd., Series 2015-16A-D (3 Month LIBOR USD + 5.50%)	6.64% ^	04/20/2026	887,866
500,000	Madison Park Funding Ltd., Series 2015-18A-DR (3 Month LIBOR USD + 2.95%)	4.06% ^	10/21/2030	456,445
3,000,000	Madison Park Funding Ltd., Series 2017-25A-C (3 Month LIBOR USD + 3.60%)	4.59% ^	04/25/2029	2,816,850
1,000,000	Madison Park Funding Ltd., Series 2018-30A-D (3 Month LIBOR USD + 2.50%, 2.50%	2 720/ ^	04/15/2020	912,135
3,500,000	Floor) Magnetite Ltd., Series 2018-20A-D (3 Month LIBOR USD + 2.50%)	3.72% ^ 3.64% ^	04/15/2029 04/20/2031	3,184,750
1,000,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	2.97% ^	04/15/2029	945,037
6,500,000	Marble Point Ltd., Series 2019-1A-B (3 Month LIBOR USD + 2.15%)	3.19% ^	07/23/2032	6,423,476
1,550,000	Midocean Credit, Series 2016-5A-B1R (3 Month LIBOR USD + 1.60%)	2.74% ^	07/19/2028	1,510,710
1,000,000	Myers Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.19% ^	10/20/2030	945,804
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2016-21A-DR (3 Month LIBOR USD + 2.40%,			
	2.40% Floor)	3.54% ^	04/20/2027	911,805
4,000,000	Neuberger Berman Loan Advisers Ltd., Series 2017-16SA-D (3 Month LIBOR USD + 2.50%)	3.72% ^	01/15/2028	3,709,050
1,500,000	Neuberger Berman Loan Advisers Ltd., Series 2017-25A-D (3 Month LIBOR USD + 3.25%)	4.39% ^	10/18/2029	1,447,980
1,000,000	Neuberger Berman Loan Advisers Ltd., Series 2017-26A-D (3 Month LIBOR USD + 2.65%,	2 700/ ^	10/10/2020	022.056
1,500,000	2.65% Floor) Neuberger Berman Loan Advisers Ltd., Series 2018-28A-D (3 Month LIBOR USD + 2.85%)	3.79% ^ 3.99% ^	10/18/2030 04/20/2030	923,956 1,390,904
4,500,000	Octagon Investment Partners Ltd., Series 2012-1A-CR (3 Month LIBOR USD + 2.83%)	5.22% ^	04/20/2030	4,268,721
500,000	Octagon Investment Partners Ltd., Series 2012-1A-CRR (3 Month LIBOR USD + 4.00%) Octagon Investment Partners Ltd., Series 2014-1A-CRR (3 Month LIBOR USD + 3.95%,	J. 44. / U	0111312027	7,200,721
300,000	3.95% Floor)	4.37% ^	02/14/2031	492,169
2,500,000	Octagon Investment Partners Ltd., Series 2017-1A-C (3 Month LIBOR USD + 3.50%)	4.64% ^	03/17/2030	2,403,808
2,000,000	Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.70%)	4.84% ^	07/20/2030	1,924,929

1,250,000	Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 6.20%)	7.34% ^	03/17/2030	1,110,475
4,000,000	Octagon Investment Partners Ltd., Series 2018-1A-C (3 Month LIBOR USD + 2.60%, 2.60%)			, , , , ,
-,,	Floor)	3.74% ^	01/20/2031	3,489,723
3,000,000	Octagon Investment Partners Ltd., Series 2018-2A-C (3 Month LIBOR USD + 2.85%)	3.84% ^	07/25/2030	2,643,202
1,000,000	OHA Credit Funding Ltd., Series 2018-1A-D (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.19% ^	10/20/2030	936,576
3,000,000	RRAM Ltd., Series 2018-4A-C (3 Month LIBOR USD + 2.95%)	4.17% ^	04/15/2030	2,767,962
5,000,000	Steele Creek Ltd., Series 2019-2A-B (3 Month LIBOR USD + 2.25%, 2.25% Floor)	3.47% ^	07/15/2032	4,959,898
3,500,000	Stewart Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	3.82% ^	01/15/2030	3,197,346
1,500,000	Symphony Ltd., Series 2015-16A-DR (3 Month LIBOR USD + 3.05%, 3.05% Floor)	4.27% ^	10/15/2031	1,397,868
1,000,000	Symphony Ltd., Series 2016-17A-DR (3 Month LIBOR USD + 2.65%)	3.87% ^	04/15/2028	929,699
3,000,000	Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%)	4.54% ^	10/20/2026	2,946,835
1,500,000	TIAA Ltd., Series 2017-2A-B (3 Month LIBOR USD + 1.50%)	2.68% ^	01/16/2031	1,435,390
6,000,000	Trimaran CAVU LLC, Series 2019-1A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	3.34% ^	07/20/2032	5,970,339
5,000,000	Venture Ltd., Series 2018-34A-A (3 Month LIBOR USD + 1.23%, 1.23% Floor)	2.45% ^	10/15/2031	4,838,244
500,000		2.99% ^	10/20/2031	
	Vibrant Ltd., Series 2015-3A-A2RR (3 Month LIBOR USD + 1.85%)			475,527
3,900,000	Voya Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 2.95%)	4.17% ^	10/15/2030	3,477,072
1,500,000	Voya Ltd., Series 2017-3A-C (3 Month LIBOR USD + 3.55%)	4.69% ^	07/20/2030	1,424,500
1,000,000	Westcott Park Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 3.25%)	4.39% ^	07/20/2028	945,276
2,000,000	Wind River Ltd., Series 2013-2A-E1R (3 Month LIBOR USD + 6.75%)	7.89% ^	10/18/2030	1,500,989
2,000,000	Wind River Ltd., Series 2014-1A-DRR (3 Month LIBOR USD + 3.00%, 3.00% Floor)	4.14% ^	07/18/2031	1,646,154
4,000,000	Wind River Ltd., Series 2014-2A-DR (3 Month LIBOR USD + 2.90%, 2.90% Floor)	4.12% ^	01/15/2031	3,357,307
2,000,000	Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor)	6.97% ^	01/15/2031	1,488,105
7,975,000	Wind River Ltd., Series 2015-2A-ER (3 Month LIBOR USD + 5.55%)	6.77% ^	10/15/2027	6,589,135
3,500,000	Wind River Ltd., Series 2016-1A-DR (3 Month LIBOR USD + 2.85%)	4.07% ^	07/15/2028	3,269,000
2,000,000	Wind River Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.75%)	4.89% ^	04/18/2029	1,895,626
1,750,000	Wind River Ltd., Series 2017-1A-E (3 Month LIBOR USD + 6.42%)	7.56% ^	04/18/2029	1,466,403
1,500,000	Wind River Ltd., Series 2017-4A-D (3 Month LIBOR USD + 2.65%)	3.03% ^	11/20/2030	1,351,906
1,500,000	Wind River Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.90%)	4.12% ^	07/15/2030	1,334,603
3,500,000	Wind River Ltd., Series 2018-2A-D (3 Month LIBOR USD + 3.00%)	4.22% ^	07/15/2030	3,212,331
2,500,000	York Ltd., Series 2019-1A-B (3 Month LIBOR USD + 2.05%)	3.15% ^	07/22/2032	2,487,950
Total Collateralized Loan	Obligations (Cost \$226,912,493)			208,856,780
	-			
Foreign Corporate Bonds	- 12.5%			
969,000	Adani Ports & Special Economic Zone Ltd.	3.95%	01/19/2022	980,210
300,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	297,431
500,000	AES Andres B.V.	7.95% ^	05/11/2026	507,500
2,200,000		7.95%	05/11/2026	2,233,000
	AES Dominicana			
600,000	AES Gener S.A.	5.00%	07/14/2025	583,906
200,000	AES Gener S.A. (5 Year CMT Rate + 4.92%)	6.35% ^	10/07/2079	201,375
1,000,000	AES Gener S.A. (5 Year CMT Rate + 4.92%)	6.35%	10/07/2079	1,006,875
800,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13%	03/26/2079	827,412
1,800,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13% ^	03/26/2079	1,861,678
400,000	AI Candelaria Spain SLU	7.50% ^	12/15/2028	405,424
500,000	AI Candelaria Spain SLU	7.50%	12/15/2028	506,780
270,000	Aker BP ASA	4.75% ^	06/15/2024	272,180
320,000	Alcoa Nederland Holding B.V.	6.13% ^	05/15/2028	328,542
200,000	Altice France Holding S.A.	6.00% ^	02/15/2028	190,251
415,000	Altice France S.A.	7.38% ^	05/01/2026	433,671
200,000	ARD Finance S.A. (PIK 9.13%)	6.50% ^	06/30/2027	198,213
400,000	Avation Capital S.A.	6.50% ^	05/15/2021	297,450
200,000	Baidu, Inc.	3.43%	04/07/2030	217,668
2,000,000	Banco BTG Pactual S.A. (5 Year CMT Rate + 5.26%)	7.75% ^	02/15/2029	2,030,000
200,000	Banco de Bogota S.A.	6.25%	05/12/2026	212,088
350,000	Banco de Credito del Peru (3 Month LIBOR USD + 7.04%)	6.13%	04/24/2027	372,750
400,000	Banco de Credito del Peru (5 Year CMT Rate + 3.00%)	3.13% ^	07/01/2030	398,100
200,000	Banco de Reservas de la Republica Dominicana	7.00% ^	02/01/2023	201,752
650,000	Banco de Reservas de la Republica Dominicana	7.00%	02/01/2023	655,694
	Banco do Brasil S.A. (10 Year CMT Rate + 4.40%)	6.25% †	04/15/2024	704,600
800,000				
300,000	Banco GNB Sudameris S.A. (5 Year CMT Rate + 4.56%)	6.50%	04/03/2027	292,443
200,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.75% ^	11/04/2026	164,130
1,500,000	Banco Macro S.A. (5 Year Swap Rate USD + 5.46%)	6.75%	11/04/2026	1,230,975
2,400,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.35%)	7.63% †	01/10/2028	2,293,536
200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% ^†	06/27/2029	188,288
200,000	Banco Mercantil del Norte S.A. (10 Year CMT Rate + 5.47%)	7.50% †	06/27/2029	188,288
1,200,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%)	6.88% †	07/06/2022	1,151,154
700,000	Banco Santander (5 Year CMT Rate + 3.00%)	5.95% ^	10/01/2028	719,992
800,000	Bancolombia S.A. (5 Year CMT Rate + 2.93%)	4.88%	10/18/2027	780,848
1,000,000	Bancolombia S.A. (5 Year CMT Rate + 2.94%)	4.63%	12/18/2029	945,000
1,100,000	Banistmo S.A.	3.65%	09/19/2022	1,102,503
200,000	Banistmo S.A.	3.65% ^	09/19/2022	200,455
2,700,000	BBVA Bancomer S.A. (5 Year CMT Rate + 2.65%)	5.13%	01/18/2033	2,521,382
200,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	196,000
200,000	BBVA Bancomer S.A. (5 Year CMT Rate + 4.31%)	5.88% ^	09/13/2034	195,338
1,650,000	BBVA Colombia S.A. (5 Teal Civit Rate + 4.5170)	4.88%	04/21/2025	1,738,514
3,150,000	BDO Unibank, Inc.	2.95%	03/06/2023	3,228,408
220,000	Bombardier, Inc.	6.00% ^	10/15/2022	154,539
265,000	Bombardier, Inc.	7.88% ^	04/15/2027	174,022
1,500,000	Braskem Idesa SAPI	7.45% ^	11/15/2029	1,406,715
600,000	C&W Senior Financing DAC	6.88%	09/15/2027	596,037
100,000	Camelot Finance S.A.	4.50% ^	11/01/2026	99,984
300,000	Canacol Energy Ltd.	7.25% ^	05/03/2025	304,096
2,950,000	Canacol Energy Ltd.	7.25%	05/03/2025	2,990,282
2,200,000	Cemex S.A.B. de C.V.	7.75%	04/16/2026	2,251,172
1,000,000	CK Hutchison International Ltd.	2.50% ^	05/08/2030	1,026,525
1,900,000	Cometa Energia S.A. de C.V.	6.38%	04/24/2035	1,986,061
500,000	Corporacion Nacional Del Cobre	3.75% ^	01/15/2031	546,660
400,000	Cosan Overseas Ltd.	8.25%	11/29/2049	402,504
200,000	Credicorp Ltd.	2.75% ^	06/17/2025	199,430
1,000,000	Credito Real S.A.B. de C.V.	9.50% ^	02/07/2026	1,030,465
	Credito Real S.A.B. de C.V. (5 Year CMT Rate + 7.03%)	9.13% †	11/29/2022	1,415,700
1,650,000				
1,550,000	CSN Islands Corporation	7.00% †	09/23/2020	1,155,223
1,600,000	CSN Resources S.A.	7.63% ^	04/17/2026	1,386,000
400,000	DBS Group Holdings Ltd. (5 Year Mid Swap Rate USD + 1.59%)	4.52%	12/11/2028	432,980
2,300,000	DBS Group Holdings Ltd. (5 Year Swap Rate USD + 2.39%)	3.60% †	09/07/2021	2,314,869
300,000	Delek & Avner Tamar Bond Ltd.	5.08% ^	12/30/2023	299,377
520,000	Delek & Avner Tamar Bond Ltd.	5.41% ^	12/30/2025	511,388

222 225	D: 1 C 1.1 (DH/ 7.000/)	7.000/ 64	07/16/2020	27.290
322,225 300,893	Digicel Group Ltd. (PIK 7.00%) Digicel Group Ltd. (PIK 8.00%)	7.00% ^† 8.00% ^	07/16/2020 04/01/2025	27,389 82,746
1,000,000	Docuformas SAPI de C.V.	10.25% ^	07/24/2024	853,750
485,000	eG Global Finance PLC	8.50% ^	10/30/2025	498,085
800,000	Empresa de Transmision Electrica S.A.	5.13% ^	05/02/2049	939,436
860,750	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	900,827
1,600,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	1,325,563
200,000 953,952	Empresa Nacional de Telecomunicaciones S.A. ENA Norte Trust	4.88% 4.95%	10/30/2024 04/25/2023	211,311 943,220
400,000	Fideicomiso Pacifico Tres	8.25%	04/23/2023	454,800
200,000	Fomento Economico Mexicano S.A.B. de C.V.	2.88%	05/10/2023	207,868
400,000	Freeport-McMoRan, Inc.	5.45%	03/15/2043	393,354
355,000	Garda World Security Corporation	8.75% ^	05/15/2025	360,543
475,000	Garda World Security Corporation	4.63% ^	02/15/2027	469,359
2,900,000	Geopark Ltd.	6.50%	09/21/2024	2,676,831 258,753
300,000 120,000	Geopark Ltd. GFL Environmental, Inc.	5.50% ^ 4.25% ^	01/17/2027 06/01/2025	121,275
365,000	GFL Environmental, Inc.	5.13% ^	12/15/2026	378,687
132,000	GFL Environmental, Inc.	8.50% ^	05/01/2027	143,856
750,000	Gilex Holding Sarl	8.50%	05/02/2023	740,366
400,000	Gilex Holding Sarl	8.50% ^	05/02/2023	394,862
700,000	Global Bank Corporation	4.50% ^	10/20/2021	715,925
1,500,000	Global Bank Corporation	4.50%	10/20/2021	1,534,125
500,000 900,000	Global Bank Corporation (3 Month LIBOR USD + 3.30%) Globo Comunicação e Participações S.A.	5.25% ^ 4.88% ^	04/16/2029 01/22/2030	513,750 815,400
600,000	GNL Quintero S.A.	4.63%	07/31/2029	644,976
300,000	Gohl Capital Ltd.	4.25%	01/24/2027	304,011
2,600,000	Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	1,156,194
200,000	Gran Tierra Energy, Inc.	7.75% ^	05/23/2027	90,875
400,000	Grupo Aval Ltd.	4.75%	09/26/2022	404,138
400,000	Grupo Aval Ltd.	4.38%	02/04/2030	382,376
900,000 202,000	Grupo Aval Ltd. Grupo Idesa S.A. de C.V. (PIK 10.38%)	4.38% ^ 10.13% ^	02/04/2030 05/22/2026	860,346 111,100
1,400,000	Hunt Oil Company of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	1,365,000
800,000	Indian Oil Corporation Ltd.	5.75%	08/01/2023	865,289
700,000	Industrial Senior Trust	5.50%	11/01/2022	709,615
1,200,000	Inkia Energy Ltd.	5.88%	11/09/2027	1,188,750
380,000	Intelsat Jackson Holdings S.A.	$5.50\%~\Omega$	08/01/2023	217,445
300,000	Intelsat Jackson Holdings S.A.	8.50% ^Ω	10/15/2024	181,333
35,079	Invepar Holdings	$0.00\%~\Omega$ Þ	12/30/2028	1,500
150,000	Inversiones CMPC S.A.	4.50%	04/25/2022	157,806
1,000,000	Inversiones CMPC S.A.	4.75%	09/15/2024	1,079,595
400,000	Israel Electric Corporation Ltd.	5.00% ^	11/12/2024	449,506
900,000 1,700,000	Itau Unibanco Holding S.A. (5 Year CMT Rate + 3.22%) JD.com, Inc.	4.63% ^† 3.38%	02/27/2025 01/14/2030	743,062 1,825,621
1,300,000	JSL Europe S.A.	7.75%	07/26/2024	1,290,250
300,000	Korea East-West Power Company Ltd.	1.75% ^	05/06/2025	309,568
600,000	Korea Electric Power Corporation	1.13% ^	06/15/2025	601,847
325,000	Kronos Acquisition Holdings, Inc.	9.00% ^	08/15/2023	312,372
1,307,000	Latam Finance Ltd.	$6.88\%~\Omega$	04/11/2024	375,763
1,000,000	Latam Finance Ltd.	7.00% ^Ω	03/01/2026	277,500
1,057,430	LLPL Capital Pte Ltd.	6.88% ^	02/04/2039	1,159,784
2,800,000 330,000	Malayan Banking BHD (5 Year Swap Rate USD + 2.54%) Mattamy Group Corporation	3.91% 4.63% ^	10/29/2026 03/01/2030	2,842,490 317,368
500,000	Medco Bell Pte Ltd.	6.38% ^	03/01/2030	429,011
142,000	MEG Energy Corporation	7.00% ^	03/31/2024	122,135
480,000	MEG Energy Corporation	7.13% ^	02/01/2027	400,200
1,400,000	MEGlobal Canada ULC	5.00% ^	05/18/2025	1,512,602
500,000	MEGlobal Canada ULC	5.88% ^	05/18/2030	566,835
500,000	Minejesa Capital B.V.	4.63%	08/10/2030	509,280
1,200,000 600,000	Minejesa Capital B.V. Multibank, Inc.	5.63% 4.38%	08/10/2037 11/09/2022	1,235,154 605,415
700,000	Network i2i Ltd. (5 Year CMT Rate + 4.28%)	5.65% ^†	01/15/2025	681,100
300,000	Nexa Resources S.A.	5.38%	05/04/2027	290,907
200,000	Oleoducto Central S.A.	4.00%	05/07/2021	202,725
800,000	ONGC Videsh Ltd.	2.88%	01/27/2022	802,108
200,000	ONGC Videsh Ltd.	3.75%	07/27/2026	206,321
1,200,000 200,000	Ooredoo International Finance Ltd. Ooredoo International Finance Ltd.	3.25% 3.75%	02/21/2023 06/22/2026	1,252,524 218,125
1,000,000	Operadora de Servicios Mega S.A.	8.25% ^	02/11/2025	928,875
400,000	Oversea-Chinese Banking Corporation	4.25%	06/19/2024	433,374
1,700,000	Pampa Energia S.A.	7.50%	01/24/2027	1,378,658
150,000	Pampa Energia S.A.	9.13%	04/15/2029	121,811
1,334,825	Panama Metro Line SP	0.00% ^	12/05/2022	1,290,262
1,331,654	Panama Metro Line SP	0.00% 5.88% ^	12/05/2022	1,287,197
415,000 1,500,000	Parkland Fuel Corporation Peru LNG SRL	5.38%	07/15/2027 03/22/2030	431,523 1,184,715
200,000	Petrobras Global Finance B.V.	5.75%	02/01/2029	205,977
200,000	Petrobras Global Finance B.V.	7.25%	03/17/2044	218,150
800,000	PSA Treasury Pte Ltd.	2.13%	04/12/2026	829,170
200,000	PTTEP Treasury Center Company Ltd.	2.59% ^	06/10/2027	204,975
2,200,000	Radiant Access Ltd.	4.60% †	11/18/2020	2,184,743
700,000 1,800,000	SACI Falabella Saudi Government International Bond	3.75% 2.38%	04/30/2023 10/26/2021	716,350 1,829,408
2,700,000	Sinopec Group Overseas Development Ltd.	2.70% ^	05/13/2030	2,784,966
200,000	Sociedad Quimica y Minera S.A.	4.38%	01/28/2025	214,531
1,360,500	Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	1,419,944
150,000	Starfruit Finco B.V.	8.00% ^	10/01/2026	154,027
500,000	Stars Group Holdings B.V.	7.00% ^	07/15/2026	528,217
1,726,887	Stoneway Capital Corporation	10.00% Ω	03/01/2027	591,459
585,000	Superior Plus LP	7.00% ^	07/15/2026	614,870
200,000 3,000,000	Syngenta Finance N.V. Syngenta Finance N.V.	5.68% ^ 5.68%	04/24/2048 04/24/2048	203,110 3,046,651
200,000	Tecnoglass, Inc.	8.20%	04/24/2048 01/31/2022	195,103
1,000,000	Telefonica Chile S.A.	3.88%	10/12/2022	1,031,065

300,000	Telesat LLC	4.88% ^	06/01/2027	294,937
1,900,000	Tencent Holdings Ltd.	2.39% ^	06/03/2030	1,904,413
405,000	Tervita Escrow Corporation	7.63% ^	12/01/2021	319,065
125,000	Titan Acquisition Ltd.	7.75% ^	04/15/2026	118,644
200,000	Transelec S.A.	4.63%	07/26/2023	212,731
400,000	Unifin Financiera S.A.B. de C.V.	7.38%	02/12/2026	299,976
3,200,000	Unifin Financiera S.A.B. de C.V. (5 Year CMT Rate + 6.31%)	8.88% †	01/29/2025	2,104,032
1,100,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.65%)	2.88%	03/08/2027	1,116,758
3,041,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.79%)	3.88% †	10/19/2023	3,085,642
3,000,000	UPL Corporation	3.25%	10/13/2021	2,999,475
1,100,000	Vedanta Resources Finance PLC	9.25% ^	04/23/2026	784,300
2,700,000	Vedanta Resources Ltd.	6.13%	08/09/2024	1,875,478
453,000 232,000	VTR Finance B.V. VTR Finance B.V.	6.88% ^ 6.88%	01/15/2024	463,383
		0.88%	01/15/2024	237,317 138,813,118
Total Foreign Corporate F	30nus (Cost \$144,847,493)		<u> </u>	138,813,118
Foreign Government Bond	ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.7%			
400,000	Abu Dhabi Government International Bond	2.50% ^	04/16/2025	422,324
700,000	Abu Dhabi Government International Bond	3.13% ^	04/16/2030	773,020
1,200,000	Dominican Republic International Bond	4.50% ^	01/30/2030	1,091,400
800,000	Dominican Republic International Bond	6.40% ^	06/05/2049	736,000
200,000	Guatemala Government Bond	5.38% ^	04/24/2032	221,500
4,000,000	Indonesia Government International Bond	3.85%	10/15/2030	4,459,608
850,000	Mexico Government International Bond	4.75%	04/27/2032	939,250
200,000	Mexico Government International Bond	5.00%	04/27/2051	216,200
700,000	Panama Government International Bond	4.00%	09/22/2024	763,000
600,000	Peruvian Government International Bond	2.39%	01/23/2026	624,300
2,250,000	Peruvian Government International Bond	2.78%	01/23/2031	2,404,125
800,000	Philippine Government International Bond	2.46%	05/05/2030	840,727
400,000	Philippine Government International Bond	2.95%	05/05/2045	416,895
700,000 1,800,000	Qatar Government International Bond	3.88%	04/23/2023 03/14/2024	752,423
800,000	Qatar Government International Bond Saudi Government International Bond	3.38% 2.88%	03/04/2024	1,931,207 836,013
1,750,000	Saudi Government International Bond Saudi Government International Bond	2.88%	10/22/2025	1,860,162
			10/22/2023	19.288.154
iotai Foreign Governmen	t Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$18,342,3	022)	_	19,288,134
Non-Agency Commercial	Mortgage Backed Obligations - 13.0%			
916.000	20 Times Square Trust, Series 2018-20TS-F	3.20% #^	05/15/2035	788,434
916,000	20 Times Square Trust, Series 2018-20TS-G	3.20% #^	05/15/2035	749,918
30,931,761	Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XA	1.09% #^I/O	05/15/2053	2,156,686
1,017,000	AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.85% ^	09/14/2036	895,219
1,532,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05%			,
	Floor)	3.23% ^	12/15/2036	1,150,608
1,898,000	Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40%			
	Floor)	3.58% ^	06/15/2035	1,451,908
1,399,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-D (1 Month LIBOR USD + 2.35%,			
	2.35% Floor)	2.53% ^	03/15/2036	1,242,011
11,774,503	BANK, Series 2017-BNK5-XA	1.22% #I/O	06/15/2060	581,895
61,144,052	BANK, Series 2018-BN11-XA	0.63% #I/O	03/15/2061	1,840,515
465,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD	2 (00/)	00/15/2026	262.122
240,000	+ 3.50%, 3.50% Floor)	3.68% ^	08/15/2036	363,123
240,000	BBCMS Mortgage Trust, Series 2018-CBM-D (1 Month LIBOR USD + 2.39%, 2.39% Floor)	2.58% ^	07/15/2037	209,684
1,958,000	BBCMS Mortgage Trust, Series 2018-CBM-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.73% ^	07/15/2037	1,597,793
956,000	BBCMS Mortgage Trust, Series 2018-TALL-E (1 Month LIBOR USD + 2.44%, 2.44% Floor)	2.62% ^	03/15/2037	823,696
1,675,000	BBCMS Mortgage Trust, Series 2019-BWAY-E (1 Month LIBOR USD + 2.85%, 2.85% Floor)	3.03% ^	11/25/2034	1,440,609
1,430,000	BB-UBS Trust, Series 2012-TFT-TE	3.68% #^	06/05/2030	1,068,707
2,424,000	BFLD, Series 2019-DPLO-F (1 Month LIBOR USD + 2.54%, 2.54% Floor)	2.72% ^	10/15/2034	2,071,158
1,944,000	BHMS Trust, Series 2018-ATLS-C (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.08% ^	07/15/2035	1,771,439
2,373,000	BHP Trust, Series 2019-BXHP-D (1 Month LIBOR USD + 1.77%, 1.77% Floor)	1.96% ^	08/15/2036	2,079,634
925,000	Bsprt Issuer Ltd., Series 2018-FL4-D (1 Month LIBOR USD + 2.75%, 2.75% Floor)	2.93% ^	09/15/2035	727,311
487,000	BX Commercial Mortgage Trust, Series 2018-BIOA-D (1 Month LIBOR USD + 1.32%,			, = , , , , ,
,	1.35% Floor)	1.51% ^	03/15/2037	466,647
2,000,000	BX Commercial Mortgage Trust, Series 2019-IMC-D (1 Month LIBOR USD + 1.90%, 1.90%			Í
	Floor)	2.08% ^	04/15/2034	1,790,913
2,538,000	BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90%	2 000 / 1	0.4/4.7/2.07	
	Floor)	3.08% ^	04/15/2034	2,136,881
505,302	BX Trust, Series 2017-APPL-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.33% ^	07/15/2034	473,091
289,799	BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor)	2.23% ^	07/15/2034	276,734
710,600	BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.33% ^	07/15/2034	664,346
611,000	BX Trust, Series 2018-GW-E (1 Month LIBOR USD + 1.97%, 1.97% Floor) BY Trust Series 2018 GW E (1 Month LIBOR USD + 2.42%, 2.42% Floor)	2.15% ^	05/15/2035	542,482
530,000	BX Trust, Series 2018-GW-F (1 Month LIBOR USD + 2.42%, 2.42% Floor) BY Trust Series 2018 GW-G (1 Month LIBOR USD + 2.02%, 2.02% Floor)	2.60% ^	05/15/2035	460,846
367,000 2,250,000	BX Trust, Series 2018-GW-G (1 Month LIBOR USD + 2.92%, 2.92% Floor) BX Trust, Series 2019-CALM-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	3.10% ^ 2.18% ^	05/15/2035 11/25/2032	305,935 2,127,528
2,372,000	BX Trust, Series 2019-CALM-E (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.08% ^	08/15/2036	2,217,151
2,115,000	Carbon Capital Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD +	2.0070	00/13/2030	2,217,131
2,113,000	2.85%, 2.85% Floor)	3.03% ^	10/15/2035	1,822,844
9,418,631	CD Commercial Mortgage Trust, Series 2017-CD3-XA	1.17% #I/O	02/10/2050	450,856
4,451,899	CFCRE Commercial Mortgage Trust, Series 2016-C4-XA	1.86% #I/O	05/10/2058	311,206
9,283,891	CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.78% #I/O	06/15/2050	634,650
22,058,000	CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	1.85% #^I/O	02/15/2033	827,504
454,031	CGDBB Commercial Mortgage Trust, Series 2017-BIOC-E (1 Month LIBOR USD + 2.15%,			
	2.25% Floor)	2.33% ^	07/15/2032	444,151
444,000	CHT Mortgage Trust, Series 2017-CSMO-F (1 Month LIBOR USD + 3.74%, 3.74% Floor)	3.93% ^	11/15/2036	402,380
1,744,144	Citigroup Commercial Mortgage Trust, Series 2014-GC25-XA	1.14% #I/O	10/10/2047	60,970
90,000	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.57% #^	02/10/2048	59,540
2,494,463	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	2.13% #I/O	07/10/2049	204,934
530,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%,	2.000/ *	10/15/202	100 01=
1.040.000	2.90% Floor)	2.98% ^	12/15/2036	430,917
1,040,000	Citigroup Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 3.65%,	2 920/ ^	12/15/2026	945 200
2.051.000	3.75% Floor) Citierous Commercial Mortgage Trust Series 2010 SST2 F (1 Month LIDOR LISD + 2 00%	3.83% ^	12/15/2036	845,309
2,051,000	Citigroup Commercial Mortgage Trust, Series 2019-SST2-E (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.18% ^	12/15/2036	1,953,810
19,324,703	Citigroup Commercial Mortgage Trust, Series 2020-GC46-XA	1.11% #I/O	02/15/2053	1,369,300
1,187,000	Commercial Mortgage Pass-Through Certificates, Series 2012-CR4-D	4.75% #^Þ	10/15/2045	352,836
1,107,000			- 5. 10 0 10	222,030

2,494,441	Commercial Mortgage Pass-Through Certificates, Series 2013-CR10-XA	0.82% #I/O	08/10/2046	44,912
1,001,618	Commercial Mortgage Pass-Through Certificates, Series 2014-CR17-XA	1.13% #I/O	05/10/2047	30,674
11,907,605	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-XA	0.99% #I/O	08/10/2048	408,340
7,228,228	Commercial Mortgage Pass-Through Certificates, Series 2015-CR27-XA	1.21% #I/O	10/10/2048	285,182
1,227,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C	4.45%#	02/10/2048	1,131,038
2,050,188	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-XA	1.17% #I/O	02/10/2048	71,277
815,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-C	4.48%#	07/10/2048	751,305
10,752,388	Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-XA	0.85% #I/O	07/10/2048	306,494
406,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC23-C	4.80%#	10/10/2048	399,615
3,468,796	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-XA	1.15% #I/O	02/10/2049	147,532
2,228,000	Commercial Mortgage Pass-Through Certificates, Series 2018-HCLV-D (1 Month LIBOR	111070711110	02/10/2019	117,002
2,220,000	USD + 2.18%, 2.18% Floor)	2.36% ^	09/15/2033	2,022,036
174,000	Commercial Mortgage Trust, Series 2016-GCT-D	3.58% #^	08/10/2029	172,613
2,692	Credit Suisse Commercial Mortgage Trust, Series 2007-C1-AM	5.42%	02/15/2040	2,689
2,002,312	Credit Suisse Mortgage Capital Certificates, Series 2001-C1-AM Credit Suisse Mortgage Capital Certificates, Series 2014-USA-X1	0.69% #^I/O	09/15/2037	47,136
		0.09/0# 1/0	09/13/2037	47,130
2,134,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-F (1 Month LIBOR USD +	2 920/ ^	05/15/2026	2 027 125
2 425 004	2.65%, 2.65% Floor)	2.83% ^	05/15/2036	2,027,125
2,435,004	CSAIL Commercial Mortgage Trust, Series 2015-C1-XA	0.98% #I/O	04/15/2050	75,379
45,435,798	CSAIL Commercial Mortgage Trust, Series 2018-CX12-XA	0.77% #I/O	08/15/2051	1,668,948
1,229,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor)	3.48% ^	07/15/2032	960,446
1,898,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.45%, 2.45% Floor)	2.63% ^	06/15/2033	1,702,330
1,980,649	DBGS Mortgage Trust, Series 2018-BIOD-F (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.18% ^	05/15/2035	1,841,404
2,518,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-G	4.09% #^	12/10/2036	1,954,054
107,924	FREMF Mortgage Trust, Series 2016-KF22-B (1 Month LIBOR USD + 5.05%, 5.05% Floor)	5.23% ^	07/25/2023	108,471
2,481,645	FREMF Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 1.90%, 1.90% Floor)	2.08% ^	06/25/2025	2,352,179
100,000	Grace Mortgage Trust, Series 2014-GRCE-A	3.37% ^	06/10/2028	100,298
2,488,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.32% ^	12/15/2036	2,120,275
2,370,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-D (1 Month LIBOR USD +			
	2.40%, 2.40% Floor)	2.58% ^	09/15/2037	2,141,295
2,265,000	GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A	3.55% ^	04/10/2034	2,295,021
2,500,626	GS Mortgage Securities Corporation, Series 2013-GC10-XA	1.64% #I/O	02/10/2046	77,557
8,044,538	GS Mortgage Securities Corporation, Series 2014-GC24-XA	0.87% #I/O	09/10/2047	191,968
850,000	GS Mortgage Securities Corporation, Series 2014–0C24–AA GS Mortgage Securities Corporation, Series 2018-TWR-E (1 Month LIBOR USD + 2.10%,	0.0770111/0	07/10/20 T /	171,700
650,000	2.10% Floor)	2.28% ^	07/15/2031	781,193
850,000	GS Mortgage Securities Corporation, Series 2018-TWR-F (1 Month LIBOR USD + 2.80%,	2.2070	07/13/2031	701,173
850,000	2.80% Floor)	2.98% ^	07/15/2031	766,476
850,000	GS Mortgage Securities Corporation, Series 2018-TWR-G (1 Month LIBOR USD + 3.92%,	2.90/0	07/13/2031	700,470
830,000		4 110/ A	07/15/2021	741 542
2 202 000	3.98% Floor) CS Martine Committee Committee Series 2010 SQUO F (1 Marth LIDOR USD + 1 870)	4.11% ^	07/15/2031	741,543
2,302,000	GS Mortgage Securities Corporation, Series 2019-SOHO-E (1 Month LIBOR USD + 1.87%,	2.060/ 4	06/15/2026	0.162.226
165.000	1.87% Floor)	2.06% ^	06/15/2036	2,163,336
165,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.66% #^	11/10/2047	105,002
7,189,211	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.92% #I/O	11/10/2048	256,715
7,297,239	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.80% #I/O	05/10/2049	462,855
169,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSA	5.07% #^	03/10/2033	163,984
336,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSB	5.07% #^	03/10/2033	318,802
457,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSC	5.07% #^	03/10/2033	429,752
442,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSD	5.07% #^	03/10/2033	393,080
553,000	GS Mortgage Securities Trust, Series 2018-GS10-WLSE	5.07% #^	03/10/2033	474,118
725,000	GS Mortgage Securities Trust, Series 2019-SMP-E (1 Month LIBOR USD + 2.60%, 2.60%			. , .
	Floor)	2.78% ^	08/15/2032	601,736
23,987,965	GS Mortgage Securities Trust, Series 2020-GC47-XA	1.25% #I/O	05/12/2053	2,123,064
2,377,000	GSCG Trust, Series 2019-600C-E	4.12% #^	09/06/2034	2,222,023
1,390,000	Hilton Orlando Trust, Series 2018-ORL-E (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.83% ^	12/15/2034	1,157,053
1,867,033	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.33% ^	11/15/2036	1,534,794
1,263,000	Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)	2.58% ^	08/15/2034	1,194,784
502,484		2.33% ^	06/15/2034	435,818
	IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%, 2.15% Floor)			
502,484	IMT Trust, Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%, 2.85% Floor)	3.03% ^	06/15/2034	425,571
49,966	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-FL10-D (1	2 000/ 4	06/15/2022	47.607
521.020	Month LIBOR USD + 1.90%, 1.90% Floor)	2.08% ^	06/15/2032	47,697
521,830	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-C (1	. =		
	Month LIBOR USD + 1.60%, 1.60% Floor)	1.78% ^	06/15/2032	475,292
207,076	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-D (1			
	Month LIBOR USD + 2.10%, 2.30% Floor)	2.30% ^	06/15/2032	182,658
66,264	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-LAQ-E (1			
	Month LIBOR USD + 3.00%, 3.35% Floor)	3.35% ^	06/15/2035	57,087
156,596	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2006-LDP9-AMS	5.34%	05/15/2047	121,764
5,807,835	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4-XA	0.82% #I/O	12/15/2049	164,419
1,431,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-WIKI-E	4.14% #^	10/05/2031	1,230,771
1,957,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% ^	07/05/2033	1,871,739
766,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-C	4.34% ^	05/05/2032	770,922
784,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-D	4.60% #^	05/05/2032	773,531
915,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-E	4.60% #^	05/05/2032	809,028
960,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-F	4.60% #^	05/05/2032	810,443
1,049,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.60% #^	05/05/2032	843,615
1,685,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	3.97% ^	01/16/2037	1,524,644
1,653,039	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	0.99% #I/O	02/15/2047	39,400
1,033,039	JPMBB Commercial Mortgage Securities Trust, Series 2014-C16-AA JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.62% #	09/15/2047	98,581
150,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C	4.59% #	11/15/2047	140,104
425,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-C	4.52% #	01/15/2048	400,408
2,134,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	3.99%	10/15/2048	2,016,650
2,230,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-C	4.35% #	05/15/2048	2,029,072
4,682,685	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA	0.84% #I/O	05/15/2048	109,291
5,293,852	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	1.03% #I/O	08/15/2048	176,801
470,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.77% #	12/15/2048	435,556
2,555,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-MFP-F (1 Month LIBOR USD +			
	3.00%, 3.00% Floor)	3.18% ^	07/15/2036	2,302,465
2,532,000	LCCM, Series 2017-LC26-C	4.71% ^	07/12/2050	2,295,342
3,967,913	LSTAR Commercial Mortgage Trust, Series 2016-4-XA	1.99% #^I/O	03/10/2049	193,009
15,273,010	LSTAR Commercial Mortgage Trust, Series 2017-5-X	1.15% #^I/O	03/10/2050	537,515
2,538,000	MFT Trust, Series 2020-ABC-D	3.48% #^	02/10/2042	2,283,595
2,500,000	MKT Mortgage Trust, Series 2020-525M-F	2.94% #^	02/12/2040	2,203,731
100,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.67% #	10/15/2047	93,041
360,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23-C	4.29% #	07/15/2050	327,152
274,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.68% #	12/15/2047	256,088
393,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20%			
,	Floor)	2.38% ^	11/15/2034	298,050
	,			_,0,000

590,000	Margan Stanlay Capital Trust Series 2017 ASHE E (1 Month LIDOR USD ± 2 150/- 2 150/-			
390,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.33% ^	11/15/2034	444,349
447,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35%	3.3370	11/13/2034	777,577
117,000	Floor)	4.53% ^	11/15/2034	292,359
561,000	Morgan Stanley Capital Trust, Series 2018-SUN-D (1 Month LIBOR USD + 1.65%, 1.65%			
,	Floor)	1.83% ^	07/15/2035	511,057
837,000	Morgan Stanley Capital Trust, Series 2018-SUN-F (1 Month LIBOR USD + 2.55%, 2.55%			
	Floor)	2.73% ^	07/15/2035	739,563
561,000	Morgan Stanley Capital Trust, Series 2018-SUN-G (1 Month LIBOR USD + 3.05%, 3.05%			
	Floor)	3.23% ^	07/15/2035	475,538
2,489,000	Morgan Stanley Capital Trust, Series 2019-NUGS-F (1 Month LIBOR USD + 2.84%, 4.34%			
	Floor)	4.34% ^	12/15/2036	2,184,954
935,654	Motel 6 Trust, Series 2017-MTL6-D (1 Month LIBOR USD + 2.15%, 2.15% Floor)	2.33% ^	08/15/2034	884,050
550,800	MSCG Trust, Series 2016-SNR-C	5.21% ^	11/15/2034	540,988
2,500,000	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.23% ^	10/15/2037	2,356,350
1,919,000	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-C (1 Month LIBOR USD +	2 200/ 4	06/15/2025	1.706.605
71.041.072	2.20%, 2.20% Floor)	2.38% ^	06/15/2035	1,706,625
71,041,072	Natixis Commercial Mortgage Securities Trust, Series 2018-FL1-XCP	0.62% #^I/O	06/15/2021	171,706
1,183,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ1	3.62% #^	01/15/2037	1,105,684
685,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ2	3.62% #^	01/15/2037	606,022
639,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-AMZ3	3.62% #^	01/15/2037	532,086
1,611,300	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK1	3.36% #^	12/15/2036	1,600,640
2,221,000	One Market Plaza Trust, Series 2017-1MKT-E	4.14% ^	02/10/2032	2,210,669
1,573,000	STWD Ltd., Series 2019-FL1-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.53% ^	07/15/2038	1,460,530
1,283,167	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.18%, 3.10%	2 260/ ^	11/11/2024	1 077 007
1 007 000	Floor)	3.36% ^	11/11/2034	1,077,907
1,097,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.86% #	02/15/2051	1,031,198
15,831,821	UBS Commercial Mortgage Trust, Series 2018-C8-XA	1.04% #I/O	02/15/2051	737,738
1,374,041	VMC Finance LLC, Series 2019-FL3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	2.84% ^	09/15/2036	1,230,666
150,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16-D	3.94% ^	08/15/2050	122,191
200,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/15/2048	179,781
400,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C28-C	4.24% #	05/15/2048	373,449
10,168,775	Wells Fargo Commercial Mortgage Trust, Series 2015-C30-XA	1.04% #I/O	09/15/2058	357,243
5,544,058	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	1.14% #I/O	11/15/2048	238,869
2,143,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-B	3.72%	04/15/2050	2,193,518
2,097,713	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA	1.25% #I/O	05/15/2048	85,532
7,106,079	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.81% #I/O	07/15/2058	197,482
2,507,600	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-XA	1.87% #I/O	03/15/2059	158,195
15,373,880	Wells Fargo Commercial Mortgage Trust, Series 2017-C38-XA	1.20% #I/O	07/15/2050	832,720
2,423,000	Wells Fargo Commercial Mortgage Trust, Series 2017-C41-C	4.66% #	11/15/2050	2,168,372
3,008,496	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1-XA	1.66% #I/O	01/15/2060	203,727
2,267,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C47-C	5.10% #	09/15/2061	2,133,441
3,322,248	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.19% #I/O	08/15/2047	109,049
4,880,898	WF-RBS Commercial Mortgage Trust, Series 2016-NXS6-XA	1.77% #I/O	11/15/2049	306,919
Total Non-Agency Comm	ercial Mortgage Backed Obligations (Cost \$163,227,405)			144,314,029
g ,				
Non Agency Desidential	Callatanalinad Mantanan Obligations 24 20/			
Non-Agency Residential C	Collateralized Mortgage Obligations - 24.2%			
4,113,106	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month			
	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor)	0.27%	01/25/2037	3,035,485
	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month	0.27% 3.75% ^§	01/25/2037 07/25/2060	3,035,485 4,772,124
4,113,106	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor)			
4,113,106 4,703,556	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A			4,772,124
4,113,106 4,703,556	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21%)	3.75% ^§	07/25/2060	
4,113,106 4,703,556 3,317,148	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor)	3.75% ^§ 0.39%	07/25/2060 07/25/2046	4,772,124 2,876,119
4,113,106 4,703,556 3,317,148	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor)	3.75% ^§	07/25/2060	4,772,124
4,113,106 4,703,556 3,317,148 8,260,417	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%,	3.75% ^§ 0.39% 1.17% ^Δ	07/25/2060 07/25/2046 10/27/2046	4,772,124 2,876,119
4,113,106 4,703,556 3,317,148 8,260,417	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%,	3.75% ^§ 0.39% 1.17% ^Δ 0.87%	07/25/2060 07/25/2046	4,772,124 2,876,119 6,333,462
4,113,106 4,703,556 3,317,148 8,260,417 664,990	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1	3.75% ^§ 0.39% 1.17% ^Δ	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033	4,772,124 2,876,119 6,333,462 658,490 5,224,370
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§ 3.51% #	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033	4,772,124 2,876,119 6,333,462 658,490 5,224,370
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§ 3.51% # 3.64% #	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2036	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§ 3.51% # 3.64% #	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2036	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60%	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§ 3.51% # 3.64% #	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2036	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2007-9-A13	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§ 3.51% # 3.64% # 0.78% 6.00%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2036 06/25/2037 09/25/2037	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% [Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2016-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§ 3.51% # 3.64% # 0.78% 6.00% 5.75%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2037	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%)	3.75% ^\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\S 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2037 05/25/2023	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Bane of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2	3.75% ^\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\S 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2037 05/25/2023	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% [Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2016-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%,	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^Þ	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2036 06/25/2037 09/25/2037 07/25/2037 05/25/2023 01/27/2057	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor)	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^Þ	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2037 07/25/2023 01/27/2057 09/25/2036	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor)	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^Þ 0.33% ^ 0.43%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2037 07/25/2037 05/25/2023 01/27/2057 09/25/2036	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%,	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^Þ 0.33% ^	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2037 07/25/2023 01/27/2057 09/25/2036	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citimortgage Alternative Loan Trust, Series 2007-A5-1A10	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^Þ 0.33% ^ 0.43%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2037 05/25/2023 01/27/2057 09/25/2036 09/25/2036	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citigroup Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2020-R01-1M2 (1 Month LIBOR USD + 2.05%,	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^Φ 0.33% ^ 0.43% 5.75%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2037 07/25/2023 01/27/2057 09/25/2036 09/25/2036 09/25/2036 05/25/2037 01/25/2040	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) CititMortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2020-R01-1M2 (1 Month LIBOR USD + 2.05%, 2.05% Floor)	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^\Delta 0.43% 5.75% 2.23% ^	07/25/2046 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2037 05/25/2023 01/27/2057 09/25/2036 09/25/2036 05/25/2037 01/25/2037	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% [Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% [Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% [Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% [Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% [Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citimortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-PCB-A3	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^Þ 0.33% ^ 0.43% 5.75% 2.23% ^ 5.50%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2037 07/25/2037 07/25/2037 05/25/2023 01/27/2057 09/25/2036 05/25/2037 01/25/2036 05/25/2037	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2008-23CB-2A2 Countrywide Alternative Loan Trust, Series 2006-23CB-2A2 Countrywide Alternative Loan Trust, Series 2007-15CB-A7	3.75% ^§ 0.39% 1.17% ^Δ 0.87% 4.38% ^§ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^Þ 0.33% ^ 0.43% 5.75% 2.23% ^ 5.50% 6.50% 6.00%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2037 05/25/2023 01/27/2057 09/25/2036 05/25/2036 05/25/2036 05/25/2036 01/25/2036 01/25/2036 08/25/2036 08/25/2036 08/25/2036	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citigroup Mortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2008-75CB-A3 Countrywide Alternative Loan Trust, Series 2006-23CB-2A2	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^\Delta 0.33% ^ 0.43% 5.75% 2.23% ^ 5.50% 6.50%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2037 07/25/2037 07/25/2037 05/25/2023 01/27/2057 09/25/2036 05/25/2037 01/25/2036 05/25/2037	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% [Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% [Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% [Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% [Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% [Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citimortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2008-B-A3 Countrywide Alternative Loan Trust, Series 2006-23CB-2A2 Countrywide Alternative Loan Trust, Series 2006-1SCB-A3 Countrywide Alternative Loan Trust, Series 2007-15CB-A3 Countrywide Alternative Loan Trust, Series 2007-15CB-A7 Countrywide Alternative Loan Trust	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^\Delta 0.33% ^ 0.43% 5.75% 2.23% ^ 5.50% 6.50% 6.00% 6.00%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 05/25/2037 05/25/2033 01/27/2057 09/25/2036 09/25/2036 05/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2036 08/25/2037	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345 340,047	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citigroup Mortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2008-1R-2A3 Countrywide Alternative Loan Trust, Series 2008-1R-2A2 Countrywide Alternative Loan Trust, Series 2008-1R-2A2 Countrywide Alternative Loan Trust, Series 2008-1R-2A3 Countrywide Alternative Loan Trust, Series 2008-1R-2A3 Countrywide Home Loans, Series 2005-HYB9-3A2A (12 Month LIBOR USD + 1.75%, 1.75% Floor, 11.00% Cap)	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^\Delta 0.33% ^ 0.43% 5.75% 2.23% ^ 5.50% 6.50% 6.00% 3.71%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2037 05/25/2023 01/27/2057 09/25/2036 05/25/2036 05/25/2037 01/25/2040 01/25/2036 08/25/2037 01/25/2037 08/25/2037	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584 287,822
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345 340,047 345,893	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citimortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-TSCB-A3 Countrywide Alternative Loan Trust, Series 2008-1R-2A2 Countrywide Alternative Loan Trust, Series 2008-1P-2A2 Countrywide Alternative Loan Trust, Series 2008-1P-2A3 Countrywide Alternative Loan Trust, Series 2008-1P-2A3 Countrywide Home Loans, Series 2005-HYB9-3A2A (12 Month LIBOR USD + 1.75%, 1.75% Floor, 11.00% Cap) Countrywide Home Loans, Series 2007-14-A15	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^\Delta 0.33% ^ 0.43% 5.75% 2.23% ^ 5.50% 6.50% 6.00% 6.00%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 09/25/2033 01/27/2057 09/25/2036 05/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 08/25/2037	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584 287,822 289,616
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345 340,047 345,893 731,146	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citimortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-15CB-A3 Countrywide Alternative Loan Trust, Series 2006-3CB-2A2 Countrywide Alternative Loan Trust, Series 2006-3CB-A3 Countrywide Alternative Loan Trust, Series 2008-1R-2A3 Countrywide Alternative Loan Trust, Series 2008-1R-2A3 Countrywide Home Loans, Series 2007-14-A15 Countrywide Home Loans, Series 2007-HY1-1A1	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^\Delta 0.33% ^ 0.43% 5.75% 2.23% ^ 5.50% 6.50% 6.00% 3.71% 6.50% 3.76% #	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2033 01/27/2057 09/25/2036 09/25/2036 05/25/2037 01/25/2040 01/25/2040 01/25/2036 07/25/2037 08/25/2037 08/25/2037 08/25/2037	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584 289,616 681,921
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345 340,047 345,893 731,146 340,715	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% [Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% [Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% [Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% [Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% [Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2008-R01-1M2 (1 Month LIBOR USD + 2.05%, 2.05% Floor) Countrywide Alternative Loan Trust, Series 2008-R01-1M2 (1 Month LIBOR USD + 2.05%, 2.05% Floor) Countrywide Alternative Loan Trust, Series 2008-R01-1M2 (1 Month LIBOR USD + 2.05%, 2.05% Floor) Countrywide Alternative Loan Trust, Series 2008-R01-1M2 (1 Month LIBOR USD + 1.75%, 1.75% Floor, 11.00% Cap) Countrywide Home Loans, Series 2005-HYB9-3A2A (12 Month LIBOR USD + 1.75%, 1.75% Floor, 11.00% Cap) Countrywide Home Loans, Series 2007-14-A15 Countrywide Home Loans, Series 2007-HY1-1A1 Credit Suisse First Boston Mortgage Backed Trust, Series 2006-2-A5A	3.75% ^§ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\S 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^\Delta 0.33% ^ 0.43% 5.75% 2.23% ^ 5.50% 6.50% 6.00% 3.71% 6.50%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 09/25/2033 01/27/2057 09/25/2036 05/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 08/25/2037	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584 287,822 289,616
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345 340,047 345,893 731,146 340,715 585,580	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Cititmortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2008-1-1M2 (1 Month LIBOR USD + 2.05%, 2.05% Floor) Countrywide Alternative Loan Trust, Series 2008-18-2A3 Countrywide Alternative Loan Trust, Series 2008-18-2A3 Countrywide Alternative Loan Trust, Series 2008-18-2A3 Countrywide Home Loans, Series 2007-14-A15 Countrywide Suisse First Boston Mortgage Securities Corporation, Series 2005-10-6A9	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^\Delta 0.33% ^ 0.43% 5.75% 2.23% ^ 5.50% 6.00% 6.00% 3.71% 6.50% 6.00% 3.76% # 6.08% 5.50%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 07/25/2037 07/25/2037 07/25/2036 09/25/2036 09/25/2036 05/25/2037 01/27/2057 01/25/2036 05/25/2037 01/25/2037 01/25/2037 02/20/2036 09/25/2037 09/25/2037 09/25/2037 09/25/2037	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584 287,822 289,616 681,921 172,277 426,390
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345 340,047 345,893 731,146 340,715 585,580 298,663	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) CititMortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2006-3CB-2A2 Countrywide Alternative Loan Trust, Series 2006-3CB-A3 Countrywide Alternative Loan Trust, Series 2008-17-SCB-A7 Countrywide Alternative Loan Trust, Series 2008-17-SCB-A7 Countrywide Alternative Loan Trust, Series 2008-17-SCB-A7 Countrywide Home Loans, Series 2005-HYB9-3A2A (12 Month LIBOR USD + 1.75%, 1.75% Floor, 11.00% Cap) Countrywide Home Loans, Series 2007-14-A15 Countrywide Suisse First Boston Mortgage Securities Corporation, Series 2005-9-SA9 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-SA9	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^\Delta 0.43% 5.75% 2.23% ^ 5.50% 6.50% 6.00% 3.71% 6.50%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 09/25/2033 01/27/2057 09/25/2037 01/25/2036 05/25/2037 01/25/2036 05/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 02/20/2036 09/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2035 10/25/2035	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584 287,822 289,616 681,921 172,277 426,390 248,227
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345 340,047 345,893 731,146 340,715 585,580 298,663	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citigroup Mortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2007-A5-A7 Countrywide Home Loans, Series 2007-HY1-1A1 Credit Suisse First Boston Mortgage Backed Trust, Series 2006-2-A5A Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^\Delta 0.33% ^ 0.43% 5.75% 2.23% ^ 5.50% 6.00% 6.00% 6.00% 6.00% 6.00% 5.76% # 6.08% 5.50% 5.50% 3.76% # 6.08% 5.50% 5.50% 3.90% #^\Delta	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2036 06/25/2037 09/25/2037 05/25/2036 09/25/2036 09/25/2036 05/25/2037 01/25/2036 05/25/2037 01/25/2036 05/25/2037 01/25/2036 07/25/2037 01/25/2036 07/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584 287,822 289,616 681,921 172,277 426,390 248,227 1,440,610
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345 340,047 345,893 731,146 340,715 585,580 298,663 1,500,000 157,703	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2016-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-422A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citimortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2008-R01-1M2 (1 Month LIBOR USD + 2.05%, 2.05% Floor) Countrywide Alternative Loan Trust, Series 2006-23CB-2A2 Countrywide Alternative Loan Trust, Series 2006-23CB-2A2 Countrywide Alternative Loan Trust, Series 2007-15CB-A3 Countrywide Alternative Loan Trust, Series 2008-1R-2A3 Countrywide Home Loans, Series 2007-14-A15 Countrywide Home Loans, Series 2007-15-A9 Credit Suisse First Boston Mortgage Securities Corpor	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^\ 12.06% #^\Delta 0.33% ^\ 0.43% 5.75% 2.23% ^\ 5.50% 6.50% 6.00% 6.00% 3.71% 6.50% 3.76% # 6.08% 5.50% 5.50% 3.90% #^\Delta 3.65% #^\	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2036 06/25/2037 09/25/2037 05/25/2036 09/25/2036 09/25/2036 09/25/2036 05/25/2037 01/27/2057 01/25/2036 08/25/2037 01/25/2036 08/25/2037 01/25/2036 08/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2035 10/25/2035 10/25/2035 10/25/2035	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584 287,822 289,616 681,921 172,277 426,390 248,227 1,440,610 158,419
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345 340,047 345,893 731,146 340,715 585,580 298,663 1,500,000 157,703 178,544	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2016-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Bane of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Bear Stearns Alt-A Trust, Series 2007-84-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2006-AMC1-A1 (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citigroup Mortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-B-A3 Countrywide Alternative Loan Trust, Series 2007-15CB-A3 Countrywide Alternative Loan Trust, Series 2008-1D-A7 Countrywide Alternative Loan Trust, Series 2008-1-BA2 Countrywide Home Loans, Series 2005-HYB9-3A2A (12 Month LIBOR USD + 1.75%, 1.75% Floor, 11.00% Cap) Countrywide Home Loans, Series 2007-14-A15 C	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^\Delta 0.33% ^ 0.43% 5.75% 2.23% ^ 5.50% 6.50% 6.00% 3.71% 6.50% 6.00% 3.76% # 6.08% 5.50% 5.50% 6.08% 5.50% 6.09% 4.365% #^\Delta 6.50% #^\Delta 6.08% 6.50% 6.50% #^\Delta 6.50% 6.50% 6.50% 6.50% 6.50% 6.50% 6.50% 6.50% 6.50% 6.50% 6.50% 6.50% 6.50%	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 09/25/2036 09/25/2036 09/25/2036 09/25/2036 05/25/2037 01/27/2057 01/25/2040 01/25/2036 08/25/2037 01/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 02/20/2036 11/25/2037 09/25/2037 09/25/2037 09/25/2037 09/25/2037 09/25/2037 09/25/2037 09/25/2037	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584 287,822 289,616 681,921 172,277 426,390 248,227 1,440,610 158,419 164,212
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4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345 340,047 345,893 731,146 340,715 585,580 298,663 1,500,000 157,703 178,544 323,251 15,000,000 500,000 500,000 13,824,240	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2007-84-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citigroup Mortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-B-A3 Countrywide Alternative Loan Trust, Series 2007-B-A3 Countrywide Alternative Loan Trust, Series 2007-B-A3 Countrywide Alternative Loan Trust, Series 2007-B-A7 Countrywide Home Loans, Series 2007-HY1-1A1 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-6A9 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certific	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^\Delta 0.33% ^ 0.43% 5.75% 2.23% ^ 5.50% 6.50% 6.00% 6.00% 6.50% 6.00% 6.50% 5.50% 6.50% 3.76% # 6.08% 5.50% 5.50% 6.50% 6.08% 5.50% 6.50% #^ 6.08% 5.50% 6.50% #^ 6.50% #^ 6.50% #^ 6.50% #^ 6.50% #^ 6.50% #^ 6.50% #^ 6.50% #^ 6.50% #^ 6.50% #^ 6.50% #^ 6.50% #^	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2036 06/25/2037 09/25/2037 05/25/2036 09/25/2036 09/25/2036 05/25/2037 01/25/2036 05/25/2037 01/25/2036 05/25/2037 01/25/2036 07/25/2037 02/20/2036 07/25/2037 02/20/2036 07/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 02/20/2036 11/25/2037 09/25/2037 09/25/2037 09/25/2037 09/25/2037 01/25/2035 10/25/2035 10/25/2035 07/27/2036 11/27/2037 10/25/2036 05/25/2037	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584 287,822 289,616 681,921 172,277 426,390 248,227 1,440,610 158,419 164,212 306,073 14,752,734
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4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345 340,047 345,893 731,146 340,715 585,580 298,663 1,500,000 157,703 178,544 323,251 15,000,000 500,000 13,824,240 1,056,806	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2016-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Bear Stearns Alt-A Trust, Series 2007-8-A-4A (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Fass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citimortgage Alternative Loan Trust, Series 2007-8-1A10 Connecticut Avenue Securities Trust, Series 2008-R01-1M2 (1 Month LIBOR USD + 2.05%, 2.05% Floor) Countrywide Alternative Loan Trust, Series 2005-75CB-A3 Countrywide Alternative Loan Trust, Series 2005-75CB-A7 Countrywide Alternative Loan Trust, Series 2005-15CB-A7 Countrywide Alternative Loan Trust, Series 2008-1R-2A3 Countrywide Home Loans, Series 2007-14-A15 Contrywide Home Loans, Se	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^\Delta 0.33% ^ 0.43% 5.75% 2.23% ^ 5.50% 6.50% 6.00% 6.00% 6.00% 6.50% 6.00% 6.50% 6.00% 6.50% 6.00% 6.	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2036 06/25/2037 09/25/2036 09/25/2036 09/25/2036 09/25/2036 09/25/2036 09/25/2037 01/25/2036 09/25/2037 01/25/2036 08/25/2037 01/25/2037 01/25/2036 08/25/2037 02/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 09/25/2037 09/25/2036 11/25/2035 10/25/2035 10/25/2037 07/27/2036 11/27/2037 07/27/2037 07/27/2037 07/27/2039 05/25/2024 11/25/2039 00/25/2039	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584 287,822 289,616 681,921 172,277 426,390 248,227 1,440,610 158,419 164,212 306,073 14,752,734 454,417 12,457,852
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345 340,047 345,893 731,146 340,715 585,580 298,663 1,500,000 157,703 178,544 323,251 15,000,000 500,000 500,000 13,824,240 1,056,806	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2016-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2006-4MC1-A1 (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Cititigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Cititigroup Mortgage Loan Trust, Inc., Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2008-B2-A2 Countrywide Alternative Loan Trust, Series 2008-1B-A3 Countrywide Alternative Loan Trust, Series 2008-1B-A3 Countrywide Alternative Loan Trust, Series 2008-1B-A3 Countrywide Home Loans, Series 2007-14-A15 Countrywide Home Loans, Series 2007-15-A3 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^\ 12.06% #^\Delta 0.33% ^\ 0.43% 5.75% 2.23% ^\ 5.50% 6.50% 6.00% 6.00% 3.71% 6.50% 3.76% # 6.08% 5.50% 5.50% 6.50% 6.00% 5.50% 6.00% 4.376% # 6.50% 6.00% 5.50% 6.50% 6.50% 6.00% 6	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2036 06/25/2037 09/25/2037 05/25/2036 09/25/2036 09/25/2036 09/25/2036 05/25/2037 01/27/2057 01/25/2036 08/25/2037 01/25/2036 08/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 02/20/2036 11/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 07/27/2036 11/27/2037 10/25/2036 11/27/2037 07/27/2036 11/27/2037 07/27/2036 11/25/2039 05/25/2024 11/25/2039 05/25/2034	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584 287,822 289,616 681,921 172,277 426,390 248,227 1,440,610 158,419 164,212 306,073 14,752,734 454,417 12,457,852
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345 340,047 345,893 731,146 340,715 585,580 298,663 1,500,000 157,703 178,544 323,251 15,000,000 500,000 500,000 13,824,240 1,056,806	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HEI-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2016-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-84-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2008-AG-2-A3 (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Citigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Citigroup Mortgage Alternative Loan Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A2 Countrywide Alternative Loan Trust, Series 2008-3CB-2A2 Countrywide Alternative Loan Trust, Series 2008-1B-A3 Countrywide Alternative Loan Trust, Series 2006-2-A5A Countrywide Home Loans, Series 2007-14-A15 Countrywide Home Loans, Series 2007-11-A15 Countrywide Home Loans, Series 2007-11-A15 Credit Suisse First Boston Mortgage Backed Trust, Series 2006-2-A5A Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse Mortgage Capital Certificates, Series 2011-12R-3A5 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 C	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^ 12.06% #^\Delta 0.43% 5.75% 2.23% ^ 5.50% 6.50% 6.50% 6.00% 3.71% 6.50% 3.76% # 6.08% 5.50% 5.50% 3.90% #^\Delta 5.50% 5.50% 3.90% #^\Delta 6.50% #^\Delta 6	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2037 09/25/2037 09/25/2033 01/27/2057 09/25/2037 01/25/2036 05/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2036 08/25/2037 02/20/2036 09/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2038 01/25/2037 01/25/2038 01/25/2038 01/25/2038 01/25/2039 01/25/2039 01/25/2039 01/25/2039 01/25/2039 01/25/2039 01/25/2039 01/25/2039 01/25/2039 01/25/2039 01/25/2039 01/25/2039 01/25/2039 01/25/2039 01/25/2039 01/25/2039 01/25/2039 02/25/2037 08/25/2034 08/25/2036	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584 287,822 289,616 681,921 172,277 426,390 248,227 1,440,610 158,419 164,212 306,073 14,752,734 454,417 12,457,852 907,868 1,812,061 1,823,155
4,113,106 4,703,556 3,317,148 8,260,417 664,990 5,133,022 1,893,593 1,068,840 2,569,778 6,773,606 5,350,437 8,688,000 13,420,000 2,733,724 3,825,321 1,127,992 12,300,000 394,382 614,261 430,279 606,345 340,047 345,893 731,146 340,715 585,580 298,663 1,500,000 157,703 178,544 323,251 15,000,000 500,000 500,000 13,824,240 1,056,806	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2A (1 Month LIBOR USD + 0.09%, 0.09% Floor) Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2016-OA6-1A1A (1 Month LIBOR USD + 0.21%, 0.21% Floor) APS Resecuritization Trust, Series 2015-3-1MZ (12 Month US Treasury Average + 0.96%, 0.96% Floor) Banc of America Funding Corporation, Series 2005-B-3M1 (1 Month LIBOR USD + 0.68%, 0.45% Floor, 11.00% Cap) Bayview Koitere Fund Trust, Series 2018-SBR4-A1 Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-2-2A1 Bear Stearns Alt-A Trust, Series 2006-4-22A1 Chase Mortgage Finance Trust, Series 2007-S4-A4 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) CHL Mortgage Pass-Through Trust, Series 2007-14-A19 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2007-9-A13 CHL Mortgage Pass-Through Trust, Series 2006-4MC1-A1 (1 Month LIBOR USD + 2.75%) CIM Trust, Series 2017-3RR-B2 Citigroup Mortgage Loan Trust, Inc., Series 2006-AMC1-A1 (1 Month LIBOR USD + 0.15%, 0.15% Floor) Cititigroup Mortgage Loan Trust, Inc., Series 2006-AR6-2A3 (1 Month LIBOR USD + 0.25%, 0.25% Floor) Cititigroup Mortgage Loan Trust, Inc., Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2007-A5-1A10 Connecticut Avenue Securities Trust, Series 2008-B2-A2 Countrywide Alternative Loan Trust, Series 2008-1B-A3 Countrywide Alternative Loan Trust, Series 2008-1B-A3 Countrywide Alternative Loan Trust, Series 2008-1B-A3 Countrywide Home Loans, Series 2007-14-A15 Countrywide Home Loans, Series 2007-15-A3 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-9-5A9 Credit Suisse	3.75% ^\\$ 0.39% 1.17% ^\Delta 0.87% 4.38% ^\\$ 3.51% # 3.64% # 0.78% 6.00% 5.75% 2.93% ^\ 12.06% #^\Delta 0.33% ^\ 0.43% 5.75% 2.23% ^\ 5.50% 6.50% 6.00% 6.00% 3.71% 6.50% 3.76% # 6.08% 5.50% 5.50% 6.50% 6.00% 5.50% 6.00% 4.376% # 6.50% 6.00% 5.50% 6.50% 6.50% 6.00% 6	07/25/2060 07/25/2046 10/27/2046 04/20/2035 06/28/2033 07/25/2036 08/25/2036 06/25/2037 09/25/2037 05/25/2036 09/25/2036 09/25/2036 09/25/2036 05/25/2037 01/27/2057 01/25/2036 08/25/2037 01/25/2036 08/25/2037 02/20/2036 09/25/2037 02/20/2036 09/25/2037 02/20/2036 11/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 07/27/2036 11/27/2037 10/25/2036 11/27/2037 07/27/2036 11/27/2037 07/27/2036 11/25/2039 05/25/2024 11/25/2039 05/25/2034	4,772,124 2,876,119 6,333,462 658,490 5,224,370 1,743,239 898,783 898,133 5,414,734 4,190,846 8,391,544 12,806,706 2,577,560 3,590,684 1,058,212 11,834,626 351,476 338,072 367,553 434,584 287,822 289,616 681,921 172,277 426,390 248,227 1,440,610 158,419 164,212 306,073 14,752,734 454,417 12,457,852

152,530	Lehman Mortgage Trust, Series 2006-1-1A3	5.50%	02/25/2036	125,194
8,016,537	Lehman Trust, Series 2006-GP3-1A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	0.38%	06/25/2046	7,287,792
3,000,000	loanDepot GMSR Master Trust, Series 2018-GT1-A (1 Month LIBOR USD + 2.80%, 2.80%	0.5070	00/23/2040	1,201,172
3,000,000	Floor)	3.00% ^	10/16/2023	2,713,221
120,351	MASTR Adjustable Rate Mortgages Trust, Series 2006-2-2A1	4.08% #	04/25/2036	96,887
2,690,000	Mello Warehouse Securitization Trust, Series 2019-1-F (1 Month LIBOR USD + 3.50%,	4.0 0 / 0 π	04/23/2030	70,007
2,090,000	3.50% Floor)	3.68% ^	06/25/2052	2,631,310
225 611			03/25/2037	214.671
335,611	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A7	6.00% 6.25%	08/25/2036	472,441
707,336 121,617	Merrill Lynch Mortgage Investors Trust, Series 2006-AF1-AF2C	5.50%	11/25/2035	104,968
	Morgan Stanley Mortgage Loan Trust, Series 2005-7-4A1			
105,783	Morgan Stanley Mortgage Loan Trust, Series 2006-2-2A4	5.75%	02/25/2036	108,102
408,506	Morgan Stanley Mortgage Loan Trust, Series 2006-2-7A1	5.63% #	02/25/2036	328,161
594,445	Morgan Stanley Mortgage Loan Trust, Series 2007-8XS-A1	5.75% #	04/25/2037	376,885
10,546,639	Morgan Stanley Resecuritization Trust, Series 2013-R7-8B (12 Month US Treasury Average +	0 (50/ 4)	10/06/0046	0.102.555
	0.96%, 0.96% Floor)	2.65% ^Þ	12/26/2046	9,103,777
3,513,284	New Century Home Equity Loan Trust, Series 2006-1-A2B (1 Month LIBOR USD + 0.18%,			
	0.18% Floor, 12.50% Cap)	0.36%	05/25/2036	3,188,773
5,522,495	New Residential Mortgage Loan Trust, Series 2018-FNT2-B	4.09% ^	07/25/2054	5,364,356
12,156,412	NovaStar Mortgage Funding Trust Series, Series 2006-3-A2C (1 Month LIBOR USD +			
	0.16%, 0.16% Floor)	0.34%	10/25/2036	8,772,872
18,642,511	PMT Credit Risk Transfer Trust 2019-2R, Series 2019-2R-A (1 Month LIBOR USD + 2.75%,			
	2.75% Floor)	2.93% ^	05/27/2023	17,640,506
2,133,340	PMT Credit Risk Transfer Trust, Series 2019-3R-A (1 Month LIBOR USD + 2.70%, 2.70%			
	Floor)	2.88% ^	10/27/2022	2,031,443
17,600,000	PNMAC GMSR Trust, Series 2018-FT1-A (1 Month LIBOR USD + 2.35%)	2.53% ^	04/25/2023	16,979,387
900,000	Pretium Mortgage Credit Partners LLC, Series 2019-NPL3-A2	4.58% ^§	07/27/2059	872,979
3,100,000	Progress Residential Trust, Series 2019-SFR4-F	3.68% ^	10/17/2036	3,020,212
4,160,952	PRPM LLC, Series 2018-1A-A1	3.75% #^	04/25/2023	4,185,365
7,296,017	PRPM LLC, Series 2019-GS1-A2	4.75% #^	10/25/2024	7,187,883
218,671	Residential Accredit Loans, Inc., Series 2006-QS10-A9	6.50%	08/25/2036	219,522
488,332		6.00%	09/25/2036	470,342
1,914,589	Residential Accredit Loans, Inc., Series 2006-QS12-2A3 Residential Accept Security action Trust, Series 2005-A15-5A2			
	Residential Asset Securitization Trust, Series 2005-A15-5A2 Residential Asset Securitization Trust, Series 2006-A2-A11	5.75% 6.00%	02/25/2036	1,206,705 267,037
404,106			01/25/2046	
5,765,728	Residential Funding Mortgage Securities Trust, Series 2006-S8-A10	6.00%	09/25/2036	5,324,118
5,750,000	Residential Mortgage Loan Trust, Series 2020-1-B1	3.95% #^	02/25/2024	5,344,239
6,274,067	Soundview Home Loan Trust, Series 2007-OPT1-2A2 (1 Month LIBOR USD + 0.15%, 0.15%			
	Floor)	0.33%	06/25/2037	4,724,613
8,259,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH2-M1	4.33% #^	06/25/2055	8,281,093
1,590,703	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	4.03% #	12/25/2035	1,486,958
7,441,595	Structured Asset Securities Corporation, Series 2007-RF1-1A (1 Month LIBOR USD +			
., ,	0.19%, 0.19% Floor)	0.37% ^	03/25/2037	5,825,385
13,570,651	TBW Mortgage Backed Pass Through, Series 2006-3-4A1 (1 Month LIBOR USD + 0.40%,			·, · · · · · ·
15,5 / 0,05 1	0.40% Floor, 7.50% Cap)	0.58%	07/25/2036	731,963
13,570,739	TBW Mortgage Backed Pass Through, Series 2006-3-4A3 (-1 x 1 Month LIBOR USD +	0.5070	0712312030	731,703
13,370,739		6 020/ I/E I/O	07/25/2026	2.060.552
5 000 000	7.10%, 7.10% Cap)	6.92% I/F I/O	07/25/2036	3,060,553
5,000,000	Tricon American Homes Trust, Series 2019-SFR1-F	3.75% ^	03/17/2038	4,944,245
2,071,413	Velocity Commercial Capital Loan Trust, Series 2018-2-M1	4.26% #^	10/26/2048	2,115,469
3,123,809	Velocity Commercial Capital Loan Trust, Series 2018-2-M2	4.51% #^	10/26/2048	3,052,422
782,779	Velocity Commercial Capital Loan Trust, Series 2018-2-M3	4.72% #^	10/26/2048	749,411
1,615,702	Velocity Commercial Capital Loan Trust, Series 2019-1-M5	5.70% #^	03/25/2049	1,408,472
3,258,906	Velocity Commercial Capital Loan Trust, Series 2019-2-M4	3.99% #^	07/25/2049	2,864,847
742,772	Verus Securitization Trust, Series 2017-1A-A3	3.72% #^	01/25/2047	744,820
3,100,000	Verus Securitization Trust, Series 2019-INV3-B1	3.73% #^	11/25/2059	2,670,953
852,062	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-2-4CB	6.00%	03/25/2036	863,898
501,837	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	491,218
4,534,286	Wells Fargo Home Equity Asset-Backed Securities Trust, Series 2007-2-A4 (1 Month LIBOR	0.2570	11/20/2007	.,1,210
4,334,200	USD + 0.30%, 0.30% Floor)	0.48%	04/25/2037	3,151,474
T. (.1 N A D 1)	. ,	0.4070	04/23/2037	
	ential Collateralized Mortgage Obligations (Cost \$285,850,185)		_	267,916,788
US Corporate Bonds - 7.0				
565,000	Acrisure LLC	8.13% ^	02/15/2024	588,755
435,000	Advanced Drainage Systems, Inc.	5.00% ^	09/30/2027	439,811
350,000	Air Medical Merger Sub Corporation	6.38% ^	05/15/2023	323,276
275,000	Alliant Holdings Intermediate LLC	6.75% ^	10/15/2027	274,535
410,000	Allied Universal Holding Company	6.63% ^	07/15/2026	431,830
345,000	Allied Universal Holding Company	9.75% ^	07/15/2027	364,144
800,000	Allison Transmission, Inc.	5.00% ^	10/01/2024	800,488
325,000	AMC Merger, Inc.	8.00% ^	05/15/2025	230,310
250,000	American Axle & Manufacturing, Inc.	6.25%	03/15/2026	241,515
239,000	Antero Midstream Partners LP	5.75% ^	03/01/2027	189,564
225,000	Apache Corporation	4.38%	10/15/2028	198,784
		6.38% ^		331,042
320,000	Aramark Services, Inc.		05/01/2025	
120,000	Arconic Corporation	6.00% ^	05/15/2025	123,675
300,000	Arconic Corporation	6.13% ^	02/15/2028	300,772
435,000	Argos Merger Sub, Inc.	7.13% ^	03/15/2023	429,797
86,000	Asbury Automotive Group, Inc.	4.50% ^	03/01/2028	83,689
86,000	Asbury Automotive Group, Inc.	4.75% ^	03/01/2030	84,065
185,000	Ascend Learning LLC	6.88% ^	08/01/2025	186,599
580,000	Ascend Learning LLC	6.88% ^	08/01/2025	586,392
675,000	A JD In-	7.00% ^	08/15/2025	677,103
	AssuredPartners, Inc.			242,040
240,000	B&G Foods, Inc.	5.25%	04/01/2025	
185,000	B&G Foods, Inc. B&G Foods, Inc.	5.25% 5.25%	04/01/2025 09/15/2027	185,636
	B&G Foods, Inc.	5.25%		
185,000	B&G Foods, Inc. B&G Foods, Inc.	5.25% 5.25%	09/15/2027	185,636
185,000 110,000 545,000	B&G Foods, Inc. B&G Foods, Inc. Banff Merger Sub, Inc. Bausch Health Companies, Inc.	5.25% 5.25% 9.75% ^ 7.00% ^	09/15/2027 09/01/2026 01/15/2028	185,636 110,942 562,271
185,000 110,000 545,000 210,000	B&G Foods, Inc. B&G Foods, Inc. Banff Merger Sub, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc.	5.25% 5.25% 9.75% ^ 7.00% ^ 6.25% ^	09/15/2027 09/01/2026 01/15/2028 02/15/2029	185,636 110,942 562,271 211,444
185,000 110,000 545,000 210,000 315,000	B&G Foods, Inc. B&G Foods, Inc. Banff Merger Sub, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc.	5.25% 5.25% 9.75% ^ 7.00% ^ 6.25% ^ 5.25% ^	09/15/2027 09/01/2026 01/15/2028 02/15/2029 01/30/2030	185,636 110,942 562,271 211,444 299,209
185,000 110,000 545,000 210,000 315,000 495,000	B&G Foods, Inc. B&G Foods, Inc. Banff Merger Sub, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Beacon Roofing Supply, Inc.	5.25% 5.25% 9.75% ^ 7.00% ^ 6.25% ^ 5.25% ^ 4.88% ^	09/15/2027 09/01/2026 01/15/2028 02/15/2029 01/30/2030 11/01/2025	185,636 110,942 562,271 211,444 299,209 443,109
185,000 110,000 545,000 210,000 315,000 495,000 190,000	B&G Foods, Inc. B&G Foods, Inc. Banff Merger Sub, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Beacon Roofing Supply, Inc. Beacon Roofing Supply, Inc.	5.25% 5.25% 9.75% ^ 7.00% ^ 6.25% ^ 5.25% ^ 4.88% ^ 4.50% ^	09/15/2027 09/01/2026 01/15/2028 02/15/2029 01/30/2030 11/01/2025 11/15/2026	185,636 110,942 562,271 211,444 299,209 443,109 187,028
185,000 110,000 545,000 210,000 315,000 495,000 190,000 25,000	B&G Foods, Inc. B&G Foods, Inc. Banff Merger Sub, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Beacon Roofing Supply, Inc. Beacon Roofing Supply, Inc. Boxer Parent Company, Inc.	5.25% 5.25% 9.75% ^ 7.00% ^ 6.25% ^ 5.25% ^ 4.88% ^ 4.50% ^ 7.13% ^	09/15/2027 09/01/2026 01/15/2028 02/15/2029 01/30/2030 11/01/2025 11/15/2026 10/02/2025	185,636 110,942 562,271 211,444 299,209 443,109 187,028 26,304
185,000 110,000 545,000 210,000 315,000 495,000 190,000 25,000 515,000	B&G Foods, Inc. B&G Foods, Inc. Banff Merger Sub, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Beacon Roofing Supply, Inc. Beacon Roofing Supply, Inc. Boxer Parent Company, Inc. Boyd Gaming Corporation	5.25% 5.25% 9.75% ^ 7.00% ^ 6.25% ^ 5.25% ^ 4.88% ^ 4.50% ^ 7.13% ^ 4.75% ^	09/15/2027 09/01/2026 01/15/2028 02/15/2029 01/30/2030 11/01/2025 11/15/2026 10/02/2025 12/01/2027	185,636 110,942 562,271 211,444 299,209 443,109 187,028 26,304 443,075
185,000 110,000 545,000 210,000 315,000 495,000 190,000 25,000 515,000 360,000	B&G Foods, Inc. B&G Foods, Inc. Banff Merger Sub, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Beacon Roofing Supply, Inc. Beacon Roofing Supply, Inc. Boxer Parent Company, Inc. Boyd Gaming Corporation Boyne USA, Inc.	5.25% 5.25% 9.75% ^ 7.00% ^ 6.25% ^ 5.25% ^ 4.88% ^ 4.50% ^ 7.13% ^ 4.75% ^ 7.25% ^	09/15/2027 09/01/2026 01/15/2028 02/15/2029 01/30/2030 11/01/2025 11/15/2026 10/02/2025 12/01/2027 05/01/2025	185,636 110,942 562,271 211,444 299,209 443,109 187,028 26,304 443,075 378,412
185,000 110,000 545,000 210,000 315,000 495,000 190,000 25,000 515,000 360,000 30,000	B&G Foods, Inc. B&G Foods, Inc. Banff Merger Sub, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Beacon Roofing Supply, Inc. Beacon Roofing Supply, Inc. Boxer Parent Company, Inc. Boyd Gaming Corporation Boyne USA, Inc. Brink's Company	5.25% 5.25% 9.75% ^ 7.00% ^ 6.25% ^ 5.25% ^ 4.88% ^ 4.50% ^ 7.13% ^ 4.75% ^ 7.25% ^ 5.50% ^	09/15/2027 09/01/2026 01/15/2028 02/15/2029 01/30/2030 11/01/2025 11/15/2026 10/02/2025 12/01/2027 05/01/2025 07/15/2025	185,636 110,942 562,271 211,444 299,209 443,109 187,028 26,304 443,075 378,412 30,631
185,000 110,000 545,000 210,000 315,000 495,000 25,000 515,000 360,000 30,000 139,000	B&G Foods, Inc. B&G Foods, Inc. Banff Merger Sub, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Beacon Roofing Supply, Inc. Beacon Roofing Supply, Inc. Boxer Parent Company, Inc. Boyd Gaming Corporation Boyne USA, Inc. Brink's Company Builders FirstSource, Inc.	5.25% 5.25% 9.75% ^ 7.00% ^ 6.25% ^ 5.25% ^ 4.88% ^ 4.50% ^ 7.13% ^ 4.75% ^ 7.25% ^ 5.50% ^ 6.75% ^	09/15/2027 09/01/2026 01/15/2028 02/15/2029 01/30/2030 11/01/2025 11/15/2026 10/02/2025 12/01/2027 05/01/2025 07/15/2025 06/01/2027	185,636 110,942 562,271 211,444 299,209 443,109 187,028 26,304 443,075 378,412 30,631 142,709
185,000 110,000 545,000 210,000 315,000 495,000 190,000 25,000 515,000 360,000 30,000 139,000 320,000	B&G Foods, Inc. B&MG Foods, Inc. Banff Merger Sub, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Beacon Roofing Supply, Inc. Beacon Roofing Supply, Inc. Boxer Parent Company, Inc. Boyd Gaming Corporation Boyne USA, Inc. Brink's Company Builders FirstSource, Inc. Builders FirstSource, Inc.	5.25% 5.25% 9.75% ^ 7.00% ^ 6.25% ^ 5.25% ^ 4.88% ^ 4.50% ^ 7.13% ^ 4.75% ^ 7.25% ^ 5.50% ^ 6.75% ^ 5.00% ^	09/15/2027 09/01/2026 01/15/2028 02/15/2029 01/30/2030 11/01/2025 11/15/2026 10/02/2025 12/01/2027 05/01/2025 06/01/2025 06/01/2027	185,636 110,942 562,271 211,444 299,209 443,109 187,028 26,304 443,075 378,412 30,631 142,709 301,550
185,000 110,000 545,000 210,000 315,000 495,000 190,000 25,000 515,000 360,000 30,000 139,000 320,000 165,000	B&G Foods, Inc. B&G Foods, Inc. Banff Merger Sub, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Beacon Roofing Supply, Inc. Beacon Roofing Supply, Inc. Boxer Parent Company, Inc. Boyd Gaming Corporation Boyne USA, Inc. Brink's Company Builders FirstSource, Inc. Builders FirstSource, Inc. BWX Technologies, Inc.	5.25% 5.25% 9.75% ^ 7.00% ^ 6.25% ^ 5.25% ^ 4.88% ^ 4.50% ^ 7.13% ^ 4.75% ^ 7.25% ^ 5.50% ^ 6.75% ^ 6.75% ^ 6.75% ^ 6.75% ^	09/15/2027 09/01/2026 01/15/2028 02/15/2029 01/30/2030 11/01/2025 11/15/2026 10/02/2025 12/01/2027 05/01/2025 06/01/2027 03/01/2030 06/30/2028	185,636 110,942 562,271 211,444 299,209 443,109 187,028 26,304 443,075 378,412 30,631 142,709 301,550 165,206
185,000 110,000 545,000 210,000 315,000 495,000 190,000 25,000 515,000 360,000 30,000 139,000 320,000	B&G Foods, Inc. B&MG Foods, Inc. Banff Merger Sub, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Bausch Health Companies, Inc. Beacon Roofing Supply, Inc. Beacon Roofing Supply, Inc. Boxer Parent Company, Inc. Boyd Gaming Corporation Boyne USA, Inc. Brink's Company Builders FirstSource, Inc. Builders FirstSource, Inc.	5.25% 5.25% 9.75% ^ 7.00% ^ 6.25% ^ 5.25% ^ 4.88% ^ 4.50% ^ 7.13% ^ 4.75% ^ 7.25% ^ 5.50% ^ 6.75% ^ 5.00% ^	09/15/2027 09/01/2026 01/15/2028 02/15/2029 01/30/2030 11/01/2025 11/15/2026 10/02/2025 12/01/2027 05/01/2025 06/01/2025 06/01/2027	185,636 110,942 562,271 211,444 299,209 443,109 187,028 26,304 443,075 378,412 30,631 142,709 301,550

210,000	Calpine Corporation	4.50% ^	02/15/2028	206,153
130,000	Calpine Corporation	5.13% ^	03/15/2028	127,351
125,000	Carnival Corporation	11.50% ^	04/01/2023	135,305
150,000	Carvana Company	8.88% ^	10/01/2023	150,890
135,000	Castle US Holding Corporation	9.50% ^	02/15/2028	125,192
505,000	Catalent Pharma Solutions, Inc.	5.00% ^	07/15/2027	525,109
445,000	CCO Holdings LLC CCO Holdings LLC	5.75% ^	02/15/2026	461,263
605,000 295,000	CCO Holdings LLC	4.75% ^ 4.50% ^	03/01/2030 08/15/2030	619,956 302,126
175,000	CDK Global, Inc.	5.88%	06/15/2026	182,164
420,000	Cedar Fair LP	5.25% ^	07/15/2029	380,440
285,000	Cengage Learning, Inc.	9.50% ^	06/15/2024	200,539
270,000	Century Communities, Inc.	6.75%	06/01/2027	272,134
310,000	CenturyLink, Inc.	5.13% ^	12/15/2026	309,707
280,000	CenturyLink, Inc.	4.00% ^	02/15/2027	271,660
300,000	Charles River Laboratories International, Inc.	4.25% ^	05/01/2028	300,354
165,000	Cheniere Energy Partners LP	5.25%	10/01/2025	164,620
315,000	Cheniere Energy Partners LP	5.63%	10/01/2026	312,864
490,000	Clean Harbors, Inc.	4.88% ^	07/15/2027	504,303
110,000	Clean Harbors, Inc.	5.13% ^	07/15/2029	114,410
302,000	Clear Channel Worldwide Holdings, Inc.	9.25%	02/15/2024	280,931
305,000	Clearway Energy Operating LLC	4.75% ^	03/15/2028	311,368
407,000	CNX Midstream Partners LP	6.50% ^	03/15/2026	375,889
310,000	Constellation Merger Sub, Inc.	8.50% ^	09/15/2025	249,130
380,000	CRC Issuer LLC	5.25% ^	10/15/2025	331,174
375,000	Credit Acceptance Corporation	6.63%	03/15/2026	378,159
645,000	CSC Holdings LLC	5.75% ^	01/15/2030	674,602
495,000	CSI Compressco LP	7.50% ^	04/01/2025	422,554
230,000	Dana Financing Ltd.	5.75% ^	04/15/2025	234,288
100,000	Dana, Inc.	5.38%	11/15/2027	99,500
160,000	DaVita, Inc.	4.63% ^	06/01/2030	159,220
125,000	Dealer Tire LLC	8.00% ^	02/01/2028	116,094
95,000	Delta Air Lines, Inc.	7.00% ^	05/01/2025	98,165
365,000	Diamond Sports Group LLC	5.38% ^	08/15/2026	266,421
300,000	DISH DBS Corporation	5.88%	11/15/2024	298,735
230,000	Dun & Bradstreet Corporation	6.88% ^	08/15/2026	244,339
160,000	Dun & Bradstreet Corporation	10.25% ^	02/15/2027	177,970
300,000	EES Finance Corporation	8.13%	05/01/2025	249,343
390,000	Eldorado Resorts, Inc.	6.00%	04/01/2025	407,022
270,000	Eldorado Resorts, Inc.	6.25% ^	07/01/2025	268,569
295,000	Embarq Corporation	8.00%	06/01/2036	331,940
140,000	Encompass Health Corporation	4.50%	02/01/2028	134,513
45,000	Encompass Health Corporation	4.75%	02/01/2030	43,051
150,000	Endeavor Energy Resources LP	6.63% ^	07/15/2025	151,548
540,000	Energizer Holdings, Inc.	7.75% ^	01/15/2027	577,036
215,000	Envision Healthcare Corporation	8.75% ^	10/15/2026	102,890
80,000	EQM Midstream Partners LP	6.50% ^	07/01/2027	82,146
220,000	EQT Corporation	6.13%	02/01/2025	219,617
451,000	ESH Hospitality, Inc.	5.25% ^	05/01/2025	437,008
155,000	Extraction Oil & Gas, Inc.	5.63% ^Ω	02/01/2026	30,389
310,000	Flex Acquisition Company, Inc.	6.88% ^	01/15/2025	300,116
130,000	Ford Motor Company	9.00%	04/22/2025	140,806
320,000	Ford Motor Company	7.45%	07/16/2031	338,024
600,000	Ford Motor Credit Company LLC	5.75%	02/01/2021	605,058
600,000	Ford Motor Credit Company LLC	4.25%	09/20/2022	590,376
400,000	Ford Motor Credit Company LLC	4.39%	01/08/2026	379,814
430,000	Foresight Energy LLC	11.50% ^Ω	04/01/2023	1,612
365,000	Front Range BidCo, Inc.	4.00% ^	03/01/2027	347,035
165,000	Front Range BidCo, Inc.	6.13% ^	03/01/2028	160,746
590,000	Frontdoor, Inc.	6.75% ^	08/15/2026	628,975
120,000	Frontier Communications Corporation	$8.50\% \Omega$	04/15/2021	38,364
220,000	Frontier Communications Corporation	$7.13\% \Omega$	01/15/2023	65,862
175,000	Frontier Communications Corporation	8.50% ^	04/01/2026	165,637
175,000	Frontier Communications Corporation	8.00% ^	04/01/2027	177,919
237,000	FTS International, Inc.	6.25%	05/01/2022	78,210
305,000	Gates Global LLC	6.25% ^	01/15/2026	302,584
775,000	Genesys Telecommunications Laboratories, Inc.	10.00% ^	11/30/2024	808,019
325,000	Global Aircraft Leasing Company (PIK 7.25%)	6.50% ^	09/15/2024	218,562
240,000	Golden Entertainment, Inc.	7.63% ^	04/15/2026	221,512
470,000	Golden Nugget, Inc.	6.75% ^	10/15/2024	338,400
185,000	Golden Nugget, Inc.	8.75% ^	10/01/2025	105,101
200,000	Gray Television, Inc.	5.13% ^	10/15/2024	200,521
225,000	Gray Television, Inc.	7.00% ^	05/15/2027	231,221
305,000	Griffon Corporation	5.75%	03/01/2028	301,950
220,000	GTT Communications, Inc.	7.88% ^	12/31/2024	116,187
400,000	Gulfport Energy Corporation	6.38%	05/15/2025	200,980
374,000	Hess Midstream Operations LP	5.63% ^	02/15/2026	370,922
475,000	Hess Midstream Operations LP	5.13% ^	06/15/2028	457,596
225,000	Hexion, Inc.	7.88% ^	07/15/2027	205,319
425,000	HilCorporationEnergy LP	6.25% ^	11/01/2028	342,575
105,000	Hillman Group, Inc.	6.38% ^	07/15/2022	97,281
230,000	Hill-Rom Holdings, Inc.	4.38% ^	09/15/2027	236,138
15,000	Hilton Domestic Operating Company, Inc.	5.38% ^ 5.75% ^	05/01/2025	15,009
20,000	Hilton Domestic Operating Company, Inc.	5.75% ^ 5.50% ^	05/01/2028	20,288
600,000	Horizon Pharma USA, Inc.	5.50% ^ 5.50% ^	08/01/2027	625,236
585,000	IAA, Inc.	5.50% ^ 5.25%	06/15/2027	606,116
300,000 55,000	Icahn Enterprises LP iHeartCommunications, Inc.	5.25% 8.38%	05/15/2027 05/01/2027	290,438 50,500
235,000	iHeartCommunications, Inc.	5.25% ^	08/15/2027	225,410
235,000 215,000	Illuminate Buyer LLC	9.00% ^	07/01/2028	223,410
205,000	Indigo Natural Resources LLC	6.88% ^	02/15/2026	191,297
335,000	Installed Building Products, Inc.	5.75% ^	02/01/2028	336,193
175,000	IRB Holding Corporation	7.00% ^	06/15/2025	180,359
430,000	IRB Holding Corporation	6.75% ^	02/15/2026	412,181
185,000	Iron Mountain, Inc.	4.88% ^	09/15/2029	180,098
105,000			J/113/2027	100,070

235,000	iStar, Inc.	4.75%	10/01/2024	219,897
125,000	Jaguar Holding Company	5.00% ^	06/15/2028	128,203
95,000	JBS Finance, Inc.	5.88% ^	07/15/2024	96,455
65,000	JBS Finance, Inc.	5.75% ^	06/15/2025	65,975
260,000	JBS Finance, Inc.	6.50% ^	04/15/2029	276,526
165,000 455,000	JBS Finance, Inc. JELD-WEN, Inc.	5.50% ^ 4.63% ^	01/15/2030 12/15/2025	169,404 438,458
560,000	KAR Auction Services, Inc.	5.13% ^	06/01/2025	553,059
292,000	Kraft Heinz Foods Company	3.95%	07/15/2025	312,203
345,000	Kraft Heinz Foods Company	5.00%	07/15/2035	379,882
935,000	Kraft Heinz Foods Company	5.20%	07/15/2045	1,015,079
350,000	Kraton Polymers LLC	7.00% ^	04/15/2025	352,979
335,000	Kratos Defense & Security Solutions, Inc.	6.50% ^	11/30/2025	348,784
350,000 165,000	Level 3 Financing, Inc. LifePoint Health, Inc.	4.63% ^ 6.75% ^	09/15/2027 04/15/2025	353,621 170,775
240,000	LifePoint Health, Inc.	4.38% ^	02/15/2027	227,400
310,000	Lions Gate Capital Holdings LLC	6.38% ^	02/01/2024	303,216
680,000	Live Nation Entertainment, Inc.	5.63% ^	03/15/2026	621,221
130,000	Live Nation Entertainment, Inc.	6.50% ^	05/15/2027	134,144
455,000	LTF Merger Sub, Inc.	8.50% ^	06/15/2023	378,171
285,000	M/I Homes, Inc.	4.95%	02/01/2028	284,109
440,000 470,000	Marriott Ownership Resorts, Inc. Masonite International Corporation	6.50% 5.75% ^	09/15/2026 09/15/2026	444,057 485,773
120,000	Match Group, Inc.	4.63% ^	06/01/2028	121,863
360,000	Matterhorn Merger Sub LLC	8.50% ^	06/01/2026	336,908
430,000	MGM Growth Properties Operating Partnership LP	5.75%	02/01/2027	441,423
305,000	MGM Resorts International	6.75%	05/01/2025	303,309
335,000	MGM Resorts International	5.75%	06/15/2025	332,281
315,000 95,000	Mileage Plus Holdings LLC Molina Healthcare, Inc.	6.50% ^ 4.38% ^	06/20/2027	316,575
290,000	Moss Creek Resources Holdings, Inc.	4.38% ^ 7.50% ^	06/15/2028 01/15/2026	95,416 146,032
465,000	MPH Acquisition Holdings LLC	7.13% ^	06/01/2024	434,187
210,000	MPT Operating Partnership LP	5.00%	10/15/2027	216,438
90,000	MSCI, Înc.	3.63% ^	09/01/2030	89,705
225,000	Murphy Oil USA, Inc.	4.75%	09/15/2029	230,583
240,000	Nabors Industries Ltd.	7.25% ^	01/15/2026	148,200
50,000 640,000	Nationstar Mortgage Holdings, Inc. Navient Corporation	6.00% ^ 6.50%	01/15/2027 06/15/2022	47,586 630,800
225,000	Navient Corporation	5.00%	03/15/2027	189,494
365,000	NCL Corporation	3.63% ^	12/15/2024	224,475
120,000	Newell Brands, Inc.	4.88%	06/01/2025	125,899
245,000	Nexstar Broadcasting, Inc.	5.63% ^	07/15/2027	245,620
35,000	NFP Corporation	7.00% ^	05/15/2025	36,903
425,000 205,000	NFP Corporation NGL Energy Partners LP	6.88% ^ 7.50%	07/15/2025 04/15/2026	409,158 156,280
75,000	Nordstrom, Inc.	8.75% ^	05/15/2025	80,777
185,000	Novelis Corporation	4.75% ^	01/30/2030	177,134
590,000	NuStar Logistics LP	6.00%	06/01/2026	579,212
360,000	Oasis Petroleum, Inc.	$6.88\% \Omega$	03/15/2022	60,525
260,000	Oasis Petroleum, Inc.	6.25% ^Ω	05/01/2026	43,720
275,000	Occidental Petroleum Corporation	4.10%	02/01/2021	277,475
300,000	Occidental Petroleum Corporation	2.70%	08/15/2022	279,839
155,000	Occidental Petroleum Corporation	8.00%	07/15/2025	155,969
500,000 70,000	Occidental Petroleum Corporation OPE KAG Finance Sub, Inc.	3.50% 7.88% ^	08/15/2029 07/31/2023	367,950 61,855
45,000	Ortho Clinical Diagnostics, Inc.	7.38% ^	06/01/2025	45,816
305,000	Ortho-Clinical Diagnostics Inc.	7.25% ^	02/01/2028	310,789
335,000	Panther BF Aggregator LP	6.25% ^	05/15/2026	346,949 241,794
240,000	Panther BF Aggregator LP	8.50% ^	05/15/2027	241,794
595,000	Par Petroleum Finance Corporation	7.75% ^	12/15/2025	515,481
475,000 180,000	Parsley Energy LLC	5.63% ^ 6.00% ^	10/15/2027 02/15/2028	468,975 149,850
305,000	PBF Holding LLC Peabody Securities Finance Corporation	6.00% ^	03/31/2022	199,203
460,000	Penn National Gaming, Inc.	5.63% ^	01/15/2027	430,762
595,000	Performance Food Group, Inc.	5.50% ^	10/15/2027	575,264
245,000	PetSmart, Inc.	5.88% ^	06/01/2025	246,373
125,000	PG&E Corporation	5.00%	07/01/2028	124,844
275,000	Pilgrim's Pride Corporation	5.88% ^ 8.50% ^	09/30/2027	275,692
285,000 350,000	Polaris Intermediate Corporation (PIK 9.25%) Polaris Intermediate Corporation	9.88% ^	12/01/2022 05/01/2024	251,688 296,662
105,000	Post Holdings, Inc.	5.50% ^	12/15/2029	108,760
420,000	Post Holdings, Inc.	4.63% ^	04/15/2030	412,923
255,000	Prime Security Services Borrower LLC	6.25% ^	01/15/2028	240,896
315,000	QEP Resources, Inc.	5.25%	05/01/2023	208,884
245,000	QEP Resources, Inc.	5.63%	03/01/2026	156,348
325,000 120,000	Radiology Partners, Inc. Realogy Group LLC	9.25% ^ 7.63% ^	02/01/2028 06/15/2025	307,125 120,000
520,000	Resideo Funding, Inc.	6.13% ^	11/01/2026	509,941
215,000	Riverbed Technology, Inc.	8.88% ^	03/01/2023	131,688
95,000	Sabre Global, Inc.	9.25% ^	04/15/2025	100,522
360,000	Schweitzer-Mauduit International, Inc.	6.88% ^	10/01/2026	369,382
410,000	Scientific Games International, Inc.	5.00% ^	10/15/2025	379,980
175,000 335,000	Scientific Games International, Inc.	8.25% ^ 4.50%	03/15/2026	155,611
240,000	Scotts Miracle-Gro Company Scripps Escrow, Inc.	4.50% 5.88% ^	10/15/2029 07/15/2027	345,688 227,806
685,000	Select Medical Corporation	6.25% ^	08/15/2026	694,028
425,000	Silgan Holdings, Inc.	4.13% ^	02/01/2028	422,344
260,000	Sirius XM Radio, Inc.	5.50% ^	07/01/2029	275,608
135,000	Sirius XM Radio, Inc.	4.13% ^	07/01/2030	133,678
525,000	Six Flags Entertainment Corporation	4.88% ^ 7.00% ^	07/31/2024	470,862
175,000 285,000	Six Flags Theme Parks, Inc. Spectrum Brands, Inc.	7.00% ^ 5.00% ^	07/01/2025 10/01/2029	181,672 282,452
210,000	Springleaf Finance Corporation	6.88%	03/15/2025	215,933
60,000				
00,000	Springleaf Finance Corporation	7.13%	03/15/2026	62,175
95,000	Springleaf Finance Corporation Springleaf Finance Corporation	7.13% 6.63%	03/15/2026 01/15/2028	94,211

245,000	Staples, Inc.	7.50% ^	04/15/2026	193,029
115,000	Staples, Inc.	10.75% ^	04/15/2027	70,404
480,000	SunCoke Energy Partners Finance Corporation	7.50% ^	06/15/2025	407,191
430,000	Sunoco LP	5.50%	02/15/2026	418,631
230,000	Sunoco LP	6.00%	04/15/2027	228,224
250,000	Talen Energy Supply LLC	6.63% ^	01/15/2028	245,421
395,000	Targa Resources Partners Finance Corporation	5.88%	04/15/2026	391,974
180,000	Targa Resources Partners Finance Corporation	6.50%	07/15/2027	180,900
459,000		6.75% ^	06/01/2025	466,167
	Tempo Acquisition LLC			
395,000	Tenet Healthcare Corporation	7.00%	08/01/2025	388,165
410,000	Tenet Healthcare Corporation	4.88% ^	01/01/2026	402,202
435,000	Tenet Healthcare Corporation	6.25% ^	02/01/2027	433,095
175,000	Tenet Healthcare Corporation	5.13% ^	11/01/2027	173,180
125,000	Terrier Media Buyer, Inc.	8.88% ^	12/15/2027	120,156
365,000	The William Carter Company	5.63% ^	03/15/2027	377,010
70,000	TransDigm, Inc.	8.00% ^	12/15/2025	73,876
610,000	TransDigm, Inc.	6.25% ^	03/15/2026	610,671
305,000	TransDigm, Inc.	6.38%	06/15/2026	279,307
285,000	TransDigm, Inc.	5.50%	11/15/2027	249,579
		6.88% ^		
435,000	Transocean Poseidon Ltd.		02/01/2027	376,275
292,500	Transocean Proteus Ltd.	6.25% ^	12/01/2024	270,563
245,000	Transocean, Inc.	8.00% ^	02/01/2027	138,731
305,000	Trident TPI Holdings, Inc.	6.63% ^	11/01/2025	290,862
120,000	Triumph Group, Inc.	6.25% ^	09/15/2024	102,238
205,000	Triumph Group, Inc.	7.75%	08/15/2025	155,031
535,000	Twin River Worldwide Holdings, Inc.	6.75% ^	06/01/2027	510,155
295,000	Uber Technologies, Inc.	8.00% ^	11/01/2026	300,605
160,000	Uber Technologies, Inc.	7.50% ^	09/15/2027	160,367
285,000	United Rentals North America, Inc.	6.50%	12/15/2026	299,792
85,000	United Rentals North America, Inc.	5.25%	01/15/2030	87,959
175,000	Univision Communications, Inc.	5.13% ^	05/15/2023	177,132
225,000	Univision Communications, Inc.	6.63% ^	06/01/2027	215,719
25,000	US Foods, Inc.	6.25% ^	04/15/2025	25,547
465,000		6.88%		442,443
	USA Compression Partners LP		09/01/2027	
538,000	Verscend Escrow Corporation	9.75% ^	08/15/2026	581,215
250,000	Vertical Newco, Inc.	5.25% ^	07/15/2027	250,000
225,000	ViaSat, Inc.	6.50% ^	07/15/2028	225,610
85,000	Viking Cruises Ltd.	13.00% ^	05/15/2025	90,047
605,000	Viking Cruises Ltd.	5.88% ^	09/15/2027	361,599
140,000	Vine Oil & Gas Finance Corporation	8.75% ^	04/15/2023	85,400
300,000	Viper Energy Partners LP	5.38% ^	11/01/2027	294,783
285,000	Vizient, Inc.	6.25% ^	05/15/2027	299,552
430,000	Wand Merger Corporation	8.13% ^	07/15/2023	442,386
295,000	Waste Pro, Inc.	5.50% ^	02/15/2026	282,432
14,000	Weatherford International Ltd.	11.00% ^	12/01/2024	9,800
395,000	West Street Merger Sub, Inc.	6.38% ^	09/01/2025	383,393
280,000	Western Midstream Operating LP	3.10%	02/01/2025	265,938
290,000	Western Midstream Operating LP	4.05%	02/01/2030	280,205
165,000	WeWork Cos, Inc.	7.88% ^	05/01/2025	80,539
560,000	Whiting Petroleum Corporation	$6.63\%~\Omega$	01/15/2026	100,394
215,000	Wolverine Escrow LLC	9.00% ^		
			11/15/2026	141,900
335,000	WPX Energy, Inc.	5.25%	10/15/2027	313,519
200,000	WPX Energy, Inc.	5.88%	06/15/2028	192,000
155,000	WPX Energy, Inc.	4.50%	01/15/2030	137,261
120,000	Yum! Brands, Inc.	7.75% ^	04/01/2025	129,675
				290,049
285,000	Yum! Brands, Inc.	4.75% ^	01/15/2030	
Total US Corporate Bond	s (Cost \$82,339,149)			77,157,493
	ncy Mortgage Backed Obligations - 0.8%			
6,021,991	Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1	1.44% #I/O	03/25/2023	164,846
7,100,000	Federal Home Loan Mortgage Corporation, Series 2020-DNA2-B1 (1 Month LIBOR USD +			
	2.50%, 2.50% Floor)	2.68% ^	02/25/2050	5,883,300
1,954,526	Federal Home Loan Mortgage Corporation, Series 3926-HS (-1 x 1 Month LIBOR USD +	2.0070	02,20,2000	2,002,200
1,934,326		6 270/ I/E I/O	00/15/2041	202.020
	6.45%, 6.45% Cap)	6.27% I/F I/O	09/15/2041	383,830
357,369	Federal Home Loan Mortgage Corporation, Series 4390-NY	3.00%	06/15/2040	367,835
519,435	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	549,621
613,237	Federal National Mortgage Association, Series 2015-59-A	3.00%	06/25/2041	621,062
88,191,584		0.20% #I/O	09/16/2053	
	Government National Mortgage Association, Series 2013-155-IB	0.2070 #I/O	09/10/2033	901,777
Total US Government and	d Agency Mortgage Backed Obligations (Cost \$11,317,187)			8,872,271
Affiliated Mutual Funds -	8.5%			
9,065,491	DoubleLine Global Bond Fund (Class I)			94,462,420
Total Affiliated Mutual F	unds (Cost \$92,851,810)			94,462,420
Common Stocks - 0.0%				
5,568	Frontera Energy Corporation			13,849
	Transfer Energy Corporation			
5,789	Tapstone Energy Holdings III LLC* Þ			920
1,977	Weatherford International PLC*			3,895
Total Common Stocks (Co	ost \$631 864)			18,664
Tomi Common Stocks (Co				10,004
Wannand 0.00/				
Warrants - 0.0%				
29,269	OAS S.A., Expiration 5/16/2039, Strike Price BRL 1.00* Þ			
Total Warrants (Cost \$-)				
Total Wallants (Cost 5-)				
Character and the second	2 (0/			
Short Term Investments -	3.0%			
13,338,896	First American Government Obligations Fund - Class U	0.11% ♦		13,338,896
13,338,896				
	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.15% ♦		13,338,896
13,338,896	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.05% ♦		13,338,896
Total Short Torm Investor				40,016,688
Total Short Term Investm	(COS) \$40,010,000)			40,010,088
	(G. 101 102 550 001)			4 400 400 5
Total Investments - 99.9%				1,108,366,036
Other Assets in Excess of I	Liabilities - 0.1%			1,440,133
NET ASSETS - 100.0%				\$ 1,109,806,169
11L1 ABBLID - 100.0 70				J 1,107,000,109

- ^ 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.
- § The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of June 30, 2020.
- P/O Principal only security
- # Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of June 30, 2020.
- ± 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 June 30, 2020.
- P Value determined using significant unobservable inputs.
- Perpetual Maturity
- $\,\Omega\,$ $\,$ Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- I/O Interest only security
- I/F Inverse floating rate security whose interest rate moves in the opposite direction of reference interest rates. Reference interest rates are typically based on a negative multiplier or slope. Interest rate may also be subject to a cap or floor.
- Seven-day yield as of June 30, 2020
- * Non-income producing security
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.
- Δ This mortgage-backed bond accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of June 30, 2020.
- BRL Brazilian Real

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Non-Agency Residential Collateralized Mortgage Obligations	24.2%
Collateralized Loan Obligations	18.8%
Non-Agency Commercial Mortgage Backed Obligations	13.0%
Foreign Corporate Bonds	12.5%
Affiliated Mutual Funds	8.5%
US Corporate Bonds	7.0%
Bank Loans	5.0%
Asset Backed Obligations	4.8%
Short Term Investments	3.6%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.7%
US Government and Agency Mortgage Backed Obligations	0.8%
Common Stocks	0.0% ~
Warrants	0.0% ~
Other Assets and Liabilities	0.1%
	100.0%

[~] Represents less than 0.05% of net assets

INVESTMENT BREAKDOWN as a % of Net Assets:

Non-Agency Residential Collateralized Mortgage Obligations	24.2%
Collateralized Loan Obligations	18.8%
Non-Agency Commercial Mortgage Backed Obligations	13.0%
Affiliated Mutual Funds	8.5%
Asset Backed Obligations	4.8%
Short Term Investments	3.6%
Banking	3.3%
Energy	2.9%
Utilities	2.2%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.9%
Healthcare	1.3%
Finance	1.2%
Media	1.0%
Transportation	0.9%
Telecommunications	0.9%
US Government and Agency Mortgage Backed Obligations	0.8%
Chemicals/Plastics	0.8%
Electronics/Electric	0.7%
Hotels/Motels/Inns and Casinos	0.7%
Business Equipment and Services	0.6%
Food Products	0.6%
Automotive	0.6%
Technology	0.6%
Building and Development (including Steel/Metals)	0.6%
Retailers (other than Food/Drug)	0.5%
Leisure	0.5%
Mining	0.5%
Pharmaceuticals	0.4%
Food Service	0.4%
Aerospace & Defense	0.4%
Insurance	0.3%
Construction	0.3%
Chemical Products	0.3%
Commercial Services	0.3%
Real Estate	0.3%
Containers and Glass Products	0.2%
Consumer Products	0.2%
Environmental Control	0.2%
Diversified Manufacturing	0.1%
Pulp & Paper	0.1%
Financial Intermediaries	0.1%
Conglomerates	0.1%
Food/Drug Retailers	0.1%
Cosmetics/Toiletries	0.1%
Industrial Equipment	0.0% ~
Beverage and Tobacco	0.0% ~
Other Assets and Liabilities	0.1%
	100.0%

 \sim Represents less than 0.05% of net assets

 $A \ summary \ of the \ Double Line \ Flexible \ Income \ Fund's \ investments \ in \ affiliated \ mutual \ funds \ for the \ period \ ended \ June \ 30, \ 2020 \ is \ as \ follows:$

						Change in		
						Unrealized		
						for the	Dividend Income	Net Realized
				Shares		Period	Earned in the	Gain (Loss) in
	Value at			Held at	Value at	Ended	Period	the Period
	March 31,	Gross	Gross	June 30,	June 30,	June 30,	Ended	Ended
Fund	2020	Purchases	Sales	2020	2020	2020	June 30, 2020	June 30, 2020
DoubleLine Global Bond Fund (Class I)	\$105,830,380	\$ -	\$(13,200,000)	9,065,491	\$94,462,420	\$2,198,273	\$ -	\$ (366,233)
	\$105,830,380	\$ -	\$(13,200,000)	9,065,491	\$94,462,420	\$ 2,198,273	\$ -	\$ (366,233)

DoubleLine Low Duration Emerging Markets Fixed Income Fund

Schedule of Investments June 30, 2020 (Unaudited)

Principal Amount			35	
\$/Shares Foreign Corporate Bond	Security Description	Rate	Maturity	Value \$
9 1	5 - 05.170			
Brazil - 4.9% 3,200,000	Banco Bradesco S.A.	5.90%	01/16/2021	3,260,032
800,000	Banco BTG Pactual S.A. (5 Year CMT Rate + 5.26%)	7.75% ^	02/15/2029	812,000
2,397,000	Banco do Brasil S.A. (10 Year CMT Rate + 7.78%)	8.50% †	10/20/2020	2,425,273
1,500,000	Brasil Bolsa Balcao S.A.	5.50%	07/16/2020	1,500,765
105,102	Invepar Holdings	0.00% ΩÞ	12/30/2028	4,494
1,600,000	Itau Unibanco Holding S.A.	5.75%	01/22/2021	1,629,256
200,000 300,000	Itau Unibanco Holding S.A. MARB BondCo PLC	6.20% 7.00%	12/21/2021 03/15/2024	208,750 301,542
750,000	Petrobras Global Finance B.V.	5.38%	01/27/2021	764,831
750,000	1 Citobias Globai i mance B. V.	3.3070	01/2//2021	10,906,943
C1 11 (00/			_	
Chile - 6.8% 200,000	AES Gener S.A.	5.00%	07/14/2025	194.635
800,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13% ^	03/26/2079	827,412
700,000	AES Gener S.A. (5 Year Swap Rate USD + 4.64%)	7.13%	03/26/2079	723,986
300,000	Colbun S.A.	4.50%	07/10/2024	324,174
400,000	Corp Nacional del Cobre de Chile	3.88%	11/03/2021	411,197
505,000	Corp Nacional del Cobre de Chile	4.50%	08/13/2023	546,514
1,121,000	Corporacion Nacional del Cobre de Chile	3.00%	07/17/2022	1,150,595
782,500	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	818,933
1,150,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	952,748
900,000	Geopark Ltd.	6.50%	09/21/2024	830,741
2,185,000	Inversiones CMPC S.A.	4.50%	04/25/2022	2,298,702
1,900,000	Latam Finance Ltd.	6.88% Ω	04/11/2024	546,250
2,700,000	Telefonica Chile S.A.	3.88%	10/12/2022	2,783,876
2,600,000	VTR Finance B.V.	6.88%	01/15/2024	2,659,592
			<u> </u>	15,069,355
China - 16.8%	Alikaha Casaa Haldina I Ad	2.000/	06/06/2022	2 722 000
2,600,000	Alibaba Group Holding Ltd.	2.80%	06/06/2023	2,733,980
900,000 1,800,000	Baidu, Inc. Baidu, Inc.	3.50% 3.88%	11/28/2022 09/29/2023	938,074
500,000	Baidu, Inc.	3.08%	04/07/2025	1,919,875 526,558
4,500,000	CNAC HK Finbridge Company Ltd.,	3.50%	07/19/2022	4,618,009
200,000	CNOOC Finance Ltd.	4.25%	01/26/2021	203,096
1,400,000	CNOOC Finance Ltd.	3.88%	05/02/2022	1,465,198
2,800,000	CNOOC Finance Ltd.	3.00%	05/09/2023	2,925,161
3,835,000	CNPC General Capital Ltd.	3.95%	04/19/2022	4,015,111
400,000	CNPC General Capital Ltd.	3.40%	04/16/2023	422,855
900,000	CNPC Overseas Capital Ltd.	4.50%	04/28/2021	923,850
3,300,000	HPHT Finance Ltd.	2.88%	11/05/2024	3,408,551
2,100,000	JD.com, Inc.	3.13%	04/29/2021	2,126,707
3,700,000	Sinochem Overseas Capital Ltd.	4.50%	11/12/2020	3,744,564
700,000	Sinopec Group Overseas Development Ltd.	2.00% ^	09/29/2021	706,474
600,000	Sinopec Group Overseas Development Ltd.	2.00%	09/29/2021	605,549
2,600,000	Sinopec Group Overseas Development Ltd.	2.15% ^	05/13/2025	2,671,848
305,000	Tencent Holdings Ltd.	3.28%	04/11/2024	324,371
2,700,000	Tencent Holdings Ltd.	1.81% ^	01/26/2026	2,737,412 37,017,243
			_	37,017,213
Colombia - 3.8%	Calambia Talacamuniacaianas S. A.	5 200/	00/27/2022	506 097
506,000	Colombia Telecomunicaciones S.A.	5.38%	09/27/2022	506,987
1,300,000	Grupo Aval Ltd. GrupoSura Finance S.A.	4.75% 5.70%	09/26/2022 05/18/2021	1,313,449 1,345,337
3,800,000	Oleoducto Central S.A.	4.00%	05/07/2021	3,851,775
1,400,000	Tecnoglass, Inc.	8.20%	01/31/2022	1,365,721
-,,,,,,	<u> </u>			8,383,269
Dominiaan Darablia A	< 9/		_	
Dominican Republic - 0.0 400,000	AES Dominicana	7.95%	05/11/2026	406,000
900,000	Banco de Reservas de la Republica Dominicana	7.00%	02/01/2023	907,884
	·			1,313,884
Guatemala - 0.2%				
368,000	Industrial Senior Trust	5.50%	11/01/2022	373,054
				373,054
India - 8.4%			_	
2,500,000	Adani Ports & Special Economic Zone Ltd.	3.95%	01/19/2022	2,528,922
600,000	Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	594,862
2,805,000	Indian Oil Corporation Ltd.	5.63%	08/02/2021	2,893,658
3,937,000	ONGC Videsh Ltd.	2.88%	01/27/2022	3,947,374
700,000	ONGC Videsh Ltd.	3.75%	05/07/2023	721,097
3,905,000	Reliance Holdings, Inc.	4.50%	10/19/2020	3,936,330
1,400,000	Reliance Holdings, Inc.	5.40%	02/14/2022	1,476,494
1,900,000	UPL Corporation	3.25%	10/13/2021	1,899,668
900,000	Vedanta Řesources Ltd.	7.13%	05/31/2023	646,200
			_	18,644,605
Indonesia - 0.9%				
1,800,000	Perusahaan Listrik Negara PT	5.50%	11/22/2021	1,885,725
			_	

				1,885,725
Israel - 1.3%				
2,481,000	Delek & Avner Tamar Bond Ltd.	4.44% ^	12/30/2020	2,480,029
300,000	Israel Electric Corporation Ltd.	6.88%	06/21/2023	344,130 2,824,159
Iamaiaa 0.00/			_	2,02 1,109
Jamaica - 0.0% 53,000	Digicel Group Ltd. (PIK 7.00%)	7.00% ^†	07/16/2020	4,505
320,000	Digicel Group Ltd. (PIK 8.00%)	8.00% ^	04/01/2025	88,000
			<u> </u>	92,505
Korea - 5.1% 1,700,000	Korea East-West Power Company Ltd.	1.75% ^	05/06/2025	1,754,220
1,500,000	Korea Electric Power Corporation	1.13% ^	06/15/2025	1,504,618
4,200,000 1,600,000	LG Chem Ltd. POSCO	3.25% 2.38%	10/15/2024 11/12/2022	4,469,858 1,632,416
1,400,000	POSCO	2.38%	01/17/2023	1,424,839
500,000	POSCO	2.75%	07/15/2024	519,743
			<u> </u>	11,305,694
Kuwait - 1.7% 600,000	Equate Petrochemical B.V.	4.25%	11/03/2026	635,305
2,800,000	MEGlobal Canada ULC	5.00% ^	05/18/2025	3,025,204
				3,660,509
Malaysia - 4.1%				
4,950,000 2,485,000	Axiata SPV2 BHD Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	3.47% 3.91%	11/19/2020 10/29/2026	4,980,707 2,522,710
1,488,000	Petronas Capital Ltd.	3.13%	03/18/2022	1,535,809
			_	9,039,226
Mexico - 10.0%				
4,300,000 4,200,000	Banco Mercantil del Norte S.A. (5 Year CMT Rate + 5.04%) Banco Nacional de Comercio Exterior S.N.C. (5 Year CMT Rate + 3.00%)	6.88% † 3.80%	07/06/2022 08/11/2026	4,124,968 4,109,994
250,000	Banco Santander (5 Year CMT Rate + 3.00%)	5.95% ^	10/01/2028	257,140
2,000,000 2,000,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santand BBVA Bancomer S.A.	5.38% ^ 6.50%	04/17/2025 03/10/2021	2,192,550 2,051,950
600,000	BBVA Bancomer S.A.	6.75%	09/30/2022	640,389
1,000,000 2,200,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%) Cemex S.A.B. de C.V.	5.35% 6.13%	11/12/2029 05/05/2025	980,000 2,142,481
700,000	Cemex S.A.B. de C.V.	7.75%	04/16/2026	716,282
300,000 1,000,000	Grupo Bimbo S.A.B. de C.V. Grupo Bimbo S.A.B. de C.V. (5 Year CMT Rate + 3.28%)	4.50% 5.95% †	01/25/2022 04/17/2023	314,627 1,034,500
1,000,000	Nacional Financiera S.N.C.	3.38%	11/05/2020	1,003,660
1,750,000 1,500,000	Unifin Financiera S.A.B. de C.V. Unifin Financiera S.A.B. de C.V.	7.25% 7.00%	09/27/2023 01/15/2025	1,428,000 1,129,688
1,500,000	Ummi Financicia S.A.B. de C. v.	7.0070	01/13/2023	22,126,229
Panama - 6.3%				
1,850,000	Banistmo S.A.	3.65%	09/19/2022	1,854,209
2,000,000 2,752,432	C&W Senior Financing DAC ENA Norte Trust	7.50% 4.95%	10/15/2026 04/25/2023	2,050,810 2,721,467
1,700,000	Global Bank Corporation	4.50%	10/20/2021	1,738,675
2,400,000 1,163,612	Multibank, Inc. Panama Metro Line SP	4.38% 0.00% ^	11/09/2022 12/05/2022	2,421,660 1,124,765
1,987,969	Panama Metro Line SP	0.00%	12/05/2022	1,921,601
			<u> </u>	13,833,187
Peru - 2.9%	D	6 120/	04/24/2027	3,621,000
3,400,000 1,735,000	Banco de Credito del Peru (3 Month LIBOR USD + 7.04%) BBVA Banco Continental S.A.	6.13% 5.00%	04/24/2027 08/26/2022	1,840,861
500,000	Credicorp Ltd.	2.75% ^	06/17/2025	498,575
569,929	Interoceanica Finance Ltd.	0.00%	11/30/2025	525,047 6,485,483
DL 22 2 1 20/				3,100,100
Philippines - 1.3% 1,000,000	Bank of the Philippine Islands	2.50%	09/10/2024	1,011,613
500,000 1,250,000	BDO Unibank, Inc.	2.63%	10/24/2021	505,262
1,230,000	BDO Unibank, Inc.	2.95%	03/06/2023	1,281,114 2,797,989
Oatar - 0.3%			_	, <u>,.</u>
700,000	Qatar Government International Bond	4.50%	01/20/2022	738,167
				738,167
Saudi Arabia - 1.9%				
1,600,000 2,500,000	Saudi Arabian Oil Company Saudi Government International Bond	2.75% 2.38%	04/16/2022 10/26/2021	1,634,290 2,540,845
2,300,000	Saudi Government international Bond	2.3870	10/20/2021	4,175,135
Singapore - 5.2%				
400,000	DBS Group Holdings Ltd. (5 Year Mid Swap Rate USD + 1.59%)	4.52%	12/11/2028	432,980
3,100,000 200,000	DBS Group Holdings Ltd. (5 Year Swap Rate USD + 2.39%) Oversea-Chinese Banking Corporation	3.60% † 4.25%	09/07/2021 06/19/2024	3,120,041 216,687
300,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	320,994
1,100,000 1,700,000	SingTel Group Treasury Pte Ltd.	3.25%	06/30/2025	1,204,891
800,000	SingTel Group Treasury Pte Ltd. United Overseas Bank Ltd. (5 Year CMT Rate + 1.50%)	2.38% 3.75%	10/03/2026 04/15/2029	1,808,746 846,320
400,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 1.65%)	2.88% 3.50%	03/08/2027	406,094
3,000,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 2.24%)	5.3070	09/16/2026	3,061,935 11,418,688
Thailand - 1.2%			_	
1,100,000	Bangkok Bank PCL	4.80%	10/18/2020	1,110,827

1,200,000	Bangkok Bank PCL	3.88%	09/27/2022	1,260,138
300,000	Export Import Bank of Thailand (3 Month LIBOR USD + 0.90%)	1.28%	11/20/2023	295,571
				2,666,536
Total Foreign Corporate	Bonds (Cost \$185,244,921)			184,757,585
Foreign Covernment Ro	nds, Foreign Agencies and Foreign Government Sponsored Corporations - 16.0%			
g	inas, Foreign rigeneres and Foreign Sovernment Sponsored Corporations 10.0070			
Brazil - 2.2%	D. T. C. ALA C. ID. 1	2.000/	06/06/2025	4.746.000
4,800,000	Brazilian Government International Bond	2.88%	06/06/2025	4,746,000
				4,746,000
Colombia - 2.7%				
5,500,000	Colombia Government International Bond	4.38%	07/12/2021	5,642,642
400,000	Colombia Government International Bond	2.63%	03/15/2023	405,458
				6,048,100
Dominican Republic - 1.	10/			
2.423,333	Dominican Republic International Bond	7.50%	05/06/2021	2,505,145
2, .23,533	Dominion republic monaction Dona	71.5070	00,00,2021	2,505,145
				2,000,110
Indonesia - 3.2%		4.000/	05/05/2051	0.000.165
2,005,000	Indonesia Government International Bond	4.88%	05/05/2021	2,070,162
2,805,000 300,000	Indonesia Government International Bond Perusahaan Penerbit	3.70% 3.40%	01/08/2022 03/29/2022	2,911,155 309,494
1,500,000	Perusahaan Penerbit	3.40%	11/21/2022	1,553,813
200,000	Perusahaan Penerbit	3.75%	03/01/2023	209,601
				7,054,225
Malaysia - 2.5%	M-1i- Ci Culud DUD	2.040/	04/22/2025	4,731,062
4,400,000 750,000	Malaysia Sovereign Sukuk BHD Wakala Global Sukuk BHD	3.04% 4.65%	04/22/2025 07/06/2021	777,920
750,000	Wakala Global Bukuk BiiD	4.0570	07/00/2021	5,508,982
				3,300,702
Mexico - 1.0%				
2,000,000	Mexico Government International Bond	3.90%	04/27/2025	2,147,000
				2,147,000
Peru - 0.7%				
1,500,000	Peruvian Government International Bond	2.39%	01/23/2026	1,560,750
,,,,,,,,				1,560,750
Qatar - 0.8%	Ostan Carraman ant International David	2 200/	06/02/2021	1 724 012
1,700,000	Qatar Government International Bond	2.38%	06/02/2021	1,724,013 1,724,013
				1,/24,013
Saudi Arabia - 1.2%				
2,500,000	Saudi Government International Bond	2.88%	03/04/2023	2,612,540
				2,612,540
United Arab Emirates - (
1,300,000	Abu Dhabi Government International Bond	2.50% ^	04/16/2025	1,372,553
1,500,000	100 Dane. 00 / etimien international Dona	2.3070	0 1/10/2023	1,372,553
Total Foreign Covernme	nt Bonds, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$34,708,203)			35,279,308
	20.00, 1 0.00 in regeneres and 1 0.00 in 30.00 initial openiored Corporations (Cost \$34,700,203)			33,217,300
Common Stocks - 0.0%				
21,248	Frontera Energy Corporation			52,844
Total Common Stocks (C	Cost \$1,923,481)			52,844
Warrants - 0.0%				
87,695	OAS S.A., Expiration 6/15/2039, Strike Price BRL 1.00 *Þ			-
Total Warrants (Cost \$-)	· · ·			-
Short Term Investments		0.110/		1.00= :00
1,097,693	First American Government Obligations Fund - Class U	0.11% ♦		1,097,693
1,097,693	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.15% ♦		1,097,693
1,097,693	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.05% ♦		1,097,693
Total Short Term Investi	ments (Cost \$3,293,079)			3,293,079
Total Investments - 101.2	2% (Cost \$225 169 684)			223,382,816
Liabilities in Excess of Ot				(2,589,896)
NET ASSETS - 100.0%				\$ 220,792,920

- ^ 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.
- † Perpetual Maturity
- Value determined using significant unobservable inputs.
- $\,\Omega\,$ $\,$ $\,$ Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- Seven-day yield as of June 30, 2020
- Non-income producing security

BRL Brazilian Real

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

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Foreign Corporate Bonds	83.7%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	16.0%
Short Term Investments	1.5%
Common Stocks	0.0% ~
Warrants	0.0% ~
Other Assets and Liabilities	(1.2)%
	100.0%

 \sim Represents less than 0.05% of net assets

INVESTMENT BREAKDOWN as a % of Net Assets:

Banking	23.8%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	17.5%
Energy	15.5%
Transportation	7.9%
Telecommunications	7.3%
Chemicals/Plastics	6.7%
Utilities	4.4%
Technology	4.2%
Building and Development (including Steel/Metals)	3.5%
Finance	3.3%
Chemical Products	1.7%
Short Term Investments	1.5%
Mining	1.2%
Pulp & Paper	1.0%
Retailers (other than Food/Drug)	1.0%
Consumer Products	0.7%
Other Assets and Liabilities	(1.2)%
	100.0%

COUNTRY BREAKDOWN as a % of Net Assets:

China	16.8%
Mexico	11.0%
India	8.4%
Brazil	7.1%
Chile	6.8%
Malaysia	6.6%
Colombia	6.5%
Panama	6.3%
Singapore	5.2%
Korea	5.1%
Indonesia	4.1%
Peru	3.6%
Saudi Arabia	3.1%
Dominican Republic	1.7%
Kuwait	1.7%
United States	1.5%
Israel	1.3%
Philippines	1.3%
Thailand	1.2%
Qatar	1.1%
United Arab Emirates	0.6%
Guatemala	0.2%
Jamaica	0.0% ~
Other Assets and Liabilities	(1.2)%
	100.0%

 $[\]sim \ \ Represents \ less \ than \ 0.05\% \ of \ net \ assets$

DoubleLine Long Duration Total Return Bond Fund

Schedule of Investments

June 30, 2020 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
	ency Mortgage Backed Obligations - 64.4%		0.012.010.010	
1,851,627	Federal Home Loan Mortgage Corporation, Series 4057-ZB	3.50% >	06/15/2042	2,010,4
1,851,627	Federal Home Loan Mortgage Corporation, Series 4057-ZC	3.50% >	06/15/2042	2,010,1
1,239,529	Federal Home Loan Mortgage Corporation, Series 4194-ZL	3.00% >	04/15/2043	1,321,0
2,771,022	Federal Home Loan Mortgage Corporation, Series 4204-QZ	3.00% >	05/15/2043	2,895,4
1,921,336	Federal Home Loan Mortgage Corporation, Series 4206-LZ	3.50% >	05/15/2043	2,104,9
369,084	Federal Home Loan Mortgage Corporation, Series 4226-GZ	3.00% >	07/15/2043	394,8
2,661,156	Federal Home Loan Mortgage Corporation, Series 4390-NZ	3.00% >	09/15/2044	2,903,8
2,358,301	Federal Home Loan Mortgage Corporation, Series 4417-PZ	3.00% >	12/15/2044	2,478,8
3,147,989	Federal Home Loan Mortgage Corporation, Series 4420-CZ	3.00% >	12/15/2044	3,284,3
2,284,945	Federal Home Loan Mortgage Corporation, Series 4440-ZD	2.50% >	02/15/2045	2,425,0
1,061,513	Federal Home Loan Mortgage Corporation, Series 4460-KB	3.50%	03/15/2045	1,194,4
2,334,864	Federal Home Loan Mortgage Corporation, Series 4461-LZ	3.00% >	03/15/2045	2,490,9
1,000,000	Federal National Mortgage Association, Pool AN7330	3.26%	12/01/2037	1,142,4
1,199,446	Federal National Mortgage Association, Pool AN7884	3.31%	12/01/2032	1,391,
2,541,972	Federal National Mortgage Association, Series 2019-68 ZL	2.50%	11/25/2049	2,695,8
2,100,000	Federal National Mortgage Association, Series 2012-128-UC	2.50%	11/25/2042	2,186,
1,851,627	Federal National Mortgage Association, Series 2012-68-ZA	3.50% >	07/25/2042	2,009,
2,637,489	Federal National Mortgage Association, Series 2012-92-AZ	3.50% >	08/25/2042	2,885,
3,398,205	Federal National Mortgage Association, Series 2013-127-MZ	3.00% >	12/25/2043	3,697,
573,043	Federal National Mortgage Association, Series 2013-66-ZK	3.00% >	07/25/2043	653,
150,720	Federal National Mortgage Association, Series 2013-72-ZL	3.50% >	07/25/2043	158,
1,915,749	Federal National Mortgage Association, Series 2013-74-ZH	3.50% >	07/25/2043	2,147,
1,383,512	Federal National Mortgage Association, Series 2014-42-BZ	3.00% >	07/25/2044	1,508,
1,500,000	Federal National Mortgage Association, Series 2014-67-HD	3.00%	10/25/2044	1,653,
904,000	Federal National Mortgage Association, Series 2014-68-TD	3.00%	11/25/2044	967,
2,756,914	Federal National Mortgage Association, Series 2014-80-DZ	3.00% >	12/25/2044	3,043,
858,125	Federal National Mortgage Association, Series 2014-80-KL	2.00%	05/25/2043	840,
3,420,291	Federal National Mortgage Association, Series 2015-16-ZY	2.50% >	04/25/2045	3,560,
3,059,312	Federal National Mortgage Association, Series 2015-10-21	3.00% >	07/25/2045	3,343,
1,044,101	Federal National Mortgage Association, Series 2018-21-PO	0.00% P/O	04/25/2048	984,
426,790	Government National Mortgage Association, Series 2013-180-LO	0.00% P/O	11/16/2043	382,
3,538,613	Government National Mortgage Association, Series 2015-180-EO	2.00% >	04/16/2045	3,523,
3,172,537	Government National Mortgage Association, Series 2015-35-EZ Government National Mortgage Association, Series 2015-79-VZ	2.50% >	05/20/2045	3,378,
308,466	Government National Mortgage Association, Series 2016-12-MZ	3.00% >	01/20/2046	335,
	nd Agency Mortgage Backed Obligations (Cost \$60,449,411)	3.00%	01/20/2040	68,002,
			_	
Government and Ag 600,000	ency Obligations - 30.6% United States Treasury Notes	1.50%	02/15/2020	648.
			02/15/2030	
2,400,000	United States Treasury Notes	4.63% 3.00%	02/15/2040	3,893,
6,700,000	United States Treasury Notes		02/15/2049	9,247,
7,030,000	United States Treasury Notes	2.25%	08/15/2049	8,453,
7,490,000	United States Treasury Notes	2.00%	02/15/2050	8,575,
1,600,000	United States Treasury Notes nd Agency Obligations (Cost \$29,553,802)	1.25%	05/15/2050	1,536, 32,354,
				32,334,
ort Term Investments	s - 6.0%			
2,121,064	First American Government Obligations Fund - Class U	0.11% ♦		2,121,
2,121,065	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.15% ♦		2,121,
2,121,064	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.05% ♦		2,121,
	ments (Cost \$6,363,193)	0.0570 ♥	_	6,363,
			_	
	0% (Cost \$96,366,406)			106,720,
	ther Accete - 11 HIV/o			(1,073,
bilities in Excess of O T ASSETS - 100.0%	ther Assets - (1.0)/0		_	\$ 105,647.

> This U.S. Agency bond accrues interest which is added to the outstanding principal balance. The interest payment will be deferred until all other tranches in the structure are paid off. The rate disclosed is as of June 30, 2020.

P/O Principal only security

♦ Seven-day yield as of June 30, 2020

64.4%
30.6%
6.0%
(1.0)%
100.0%

FUTURES CONTRACTS

Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount •	App	Unrealized reciation reciation
CME Ultra Long Term US Treasury Bond Future	Long	10	09/21/2020	2,181,563	\$	7,244
US Treasury Long Bond Future	Long	330	09/21/2020	58,925,625		432,766
10-Year US Treasury Note Future	Short	(71)	09/21/2020	(9,881,203)		(20,674)
Ultra 10-Year US Treasury Note Future	Short	(122)	09/21/2020	(19,213,094)		(77,991)
					\$	341,345

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

DoubleLine Strategic Commodity Fund (Consolidated)

Schedule of Investments June 30, 2020 (Unaudited)

Principal Amount				
\$/Shares	Security Description	Rate	Maturity	Value \$
Short Term Investments -	98.5%	· <u></u>		
2,264,540	First American Government Obligations Fund - Class U	0.11% ♦₺		2,264,540
2,264,540	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.15% ♦₺		2,264,540
2,264,540	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.05% ♦₺		2,264,540
9,000,000	United States Cash Management Bill	0.00% ‡.	09/08/2020	8,997,930
22,000,000	United States Treasury Bills	0.00%	07/02/2020	21,999,948
30,000,000	United States Treasury Bills	0.00% ‡.€	12/03/2020	29,981,916
40,000,000	United States Treasury Bills	0.00%	02/25/2021	39,961,494
22,500,000	United States Treasury Bills	0.00% ‡.	04/22/2021	22,472,344
Total Short Term Investm	nents (Cost \$129,803,090)			130,207,252
	4.5			
Total Investments - 98.5%				130,207,252
Other Assets in Excess of I	hiabilities - 1.5%			1,954,022
NET ASSETS - 100.0%				\$ 132,161,274

- Seven-day yield as of June 30, 2020
- All or a portion of this security is owned by DoubleLine Strategic Commodity Ltd., which is a wholly-owned subsidiary of the DoubleLine Strategic Commodity Fund.
- ‡ All or a portion of this security has been pledged as collateral.

Short Term Investments	98.5%
Other Assets and Liabilities	1.5%
	100.0%

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/ Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Ap	preciation preciation) / Value
Commodity Beta Basket Swap γ.	Barclays Capital, Inc.	Long	0.20%	Termination	07/01/2020	44,600,000	\$	2,370,679
Commodity Beta Basket Swap γ.	Canadian Imperial Bank of Commerce	Long	0.21%	Termination	07/01/2020	21,000,000		1,111,956
Long Commodity Basket Swap o.	Bank of America Merrill Lynch	Long	0.20%	Termination	07/01/2020	22,350,000		73,779
Long Commodity Basket Swap o.	Canadian Imperial Bank of Commerce	Long	0.20%	Termination	07/01/2020	10,400,000		38,232
Short Commodity Basket Swap ψ.	Canadian Imperial Bank of Commerce	Short	0.00%	Termination	07/01/2020	(10,400,000)		(554,803)
Short Commodity Basket Swap ψ.	Bank of America Merrill Lynch	Short	0.00%	Termination	07/01/2020	(22,350,000)		(1,198,023)
							\$	1,841,820

- All or a portion of this security is owned by DoubleLine Strategic Commodity Ltd., which is a wholly-owned subsidiary of the DoubleLine Strategic Commodity Fund.
- by Long Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the S&P GSCI index. At June 30, 2020, all constituents and their weightings were as follows:

Sub-Index Sub-Index	Ticker	Contract Value δ	Value o	f Index	Weightings
S&P GSCI 2 Month Forward Copper Index ER	SG2MICP	0.06	\$	20	21.8%
S&P GSCI 2 Month Forward Gold Index ER	SG2MGCP	0.11		19	20.6%
S&P GSCI 2 Month Forward Zinc Index ER	SG2MIZP	0.17		19	20.2%
S&P GSCI 2 Month Forward Silver Index ER	SG2MSIP	0.09		18	19.6%
S&P GSCI 2 Month Forward Cocoa Index ER	SG2MCCP	0.29		16	17.8%
			\$	92	100.0%

γ Commodity Beta Basket Swap represents a swap on a basket of commodity indices designed to approximate the broad commodity market. At June 30, 2020, all constituents and their weightings were as follows:

Index	Ticker	Contract Value δ	Value of	Index	Weightings
Electrolytic Copper Future	LP1	0.20	\$	84	24.2%
Soybean Future	S 1	0.35		75	21.8%
Nickel Future	LN1	0.20		52	15.0%
Crude Oil Future	CL1	0.09		29	8.3%
Brent Crude Future	CO1	0.09		28	8.2%
Live Cattle Future	LC1	0.11		17	4.9%
Sugar No. 11 Future	SB1	0.16		16	4.7%
Cotton No. 2 Future	CT1	0.32		13	3.8%
Gasoline RBOB Future	XB1	0.07		12	3.6%
Low Sulphur Gas Oil Future	QS1	0.10		12	3.4%
NY Harbor ULSD Heating Oil Future	HO1	0.09		7	2.1%
			\$	345	100.0%

W Short Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the S&P GSCI index. At June 30, 2020, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Value δ	Value	of Index	Weightings
S&P GSCI 2 Month Forward Gas Oil Index ER	SG2MGOP	0.51	\$	22	21.3%
S&P GSCI 2 Month Forward Heating Oil Index ER	SG2MHOP	0.12		21	20.9%
S&P GSCI 2 Month Forward Brent Crude Index ER	SG2MBRP	0.05		21	20.3%
S&P GSCI 2 Month Forward Corn Index ER	SG2MCNP	1.09		20	19.7%
S&P GSCI 2 Month Forward Natural Gas Index ER	SG2MNGP	1.87		17	17.8%
			\$	101	100.0%

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

DoubleLine Global Bond Fund

Schedule of Investments June 30, 2020 (Unaudited)

Shares		Security Description	Rate	Maturity	Value \$
Foreign Government Bo	nds, Fo	reign Agencies and Foreign Government Sponsored Corporations - 65.7%			-
Australia - 2.5%					
16,730,000		Australia Government Bond	2.75%	04/21/2024	12,610,47
20,980,000	AUD	Australia Government Bond	3.25%	04/21/2025	16,448,413
					29,058,89
Belgium - 4.3%					
6,900,000 20,850,000		Kingdom of Belgium Government Bond Kingdom of Belgium Government Bond	0.80% ^ 1.00% ^	06/22/2025 06/22/2026	8,255,70 25,420,00
12,990,000		Kingdom of Belgium Government Bond Kingdom of Belgium Government Bond	0.90% ^	06/22/2029	16,062,64
,,		8			49,738,35
C1- 2.00/				_	
Canada - 2.0% 8,200,000	CAD	Canadian Government Bond	2.25%	02/01/2021	6,120,29
22,705,000		Canadian Government Bond	1.50%	06/01/2023	17,325,69
				_	23,445,98
Czech Republic - 2.0%					
200,000,000	CZK	Czech Republic Government Bond	5.70%	05/25/2024	10,200,98
276,400,000		Czech Republic Government Bond	2.40%	09/17/2025	12,763,13
				_	22,964,11
France - 5.1%					
27,800,000	EUR	French Republic Government Bond	0.00%	11/25/2029	31,805,71
14,040,000		French Republic Government Bond	0.25%	11/25/2026	16,459,83
8,395,000	EUR	French Republic Government Bond	1.00%	05/25/2027	10,340,56 58,606,11
				<u> </u>	36,000,110
Germany - 1.0%					
4,900,000		Bundesrepublik Deutschland	0.50% 0.00% *	02/15/2026 08/15/2026	5,884,25 5,800,05
4,950,000	EUK	Bundesrepublik Deutschland	0.0076	06/13/2020	11,684,30
					11,004,50
Hungary - 1.2%	TITLE	THE CONTRACTOR OF THE CONTRACT	1.750/	10/26/2022	Z 120 0Z
1,583,300,000 2,560,600,000		Hungary Government Bond Hungary Government Bond	1.75% 2.50%	10/26/2022 10/24/2024	5,138,87 8,587,54
2,500,000,000	1101	Trangary Government Bond	2.5070	10/21/2021	13,726,42
				_	,,
Ireland - 3.5% 9,125,000	ELID	Ireland Government Bond	5.40%	03/13/2025	12 094 04
10,600,000		Ireland Government Bond Ireland Government Bond	1.00%	05/15/2026	13,084,94 12,845,42
9,150,000		Ireland Government Bond	0.90%	05/15/2028	11,165,90
2,750,000	EUR	Ireland Government Bond	1.10%	05/15/2029	3,421,620
					40,517,88
Israel - 3.1%					
38,630,000		Israel Government Bond	4.25%	03/31/2023	12,405,35
72,220,000	ILS	Israel Government Bond	2.00%	03/31/2027	23,033,152
				<u> </u>	35,438,509
Japan - 19.8%					
362,000,000		Japan Government Ten Year Bond	0.10%	12/20/2026	3,396,269
1,305,000,000 2,445,000,000		Japan Government Ten Year Bond Japan Government Ten Year Bond	0.10% 0.10%	12/20/2027 03/20/2028	12,255,79 22,954,81
2,590,000,000		Japan Government Ten Year Bond	0.10%	12/20/2028	24,276,00
885,000,000	JPY	Japan Government Twenty Year Bond	2.20%	09/20/2027	9,557,13
1,495,000,000 910,000,000		Japan Government Twenty Year Bond	2.10% 1.90%	12/20/2027 12/20/2028	16,111,90
1,740,000,000		Japan Government Twenty Year Bond Japan Government Twenty Year Bond	1.90%	03/20/2031	9,811,91 19,248,34
280,000,000		Japan Government Twenty Year Bond	1.60%	03/20/2033	3,062,22
3,230,500,000		Japan Government Twenty Year Bond	1.60%	12/20/2033	35,494,62
1,915,000,000		Japan Government Twenty Year Bond	1.50%	06/20/2034	20,853,33
1,300,000,000 2,040,000,000		Japan Government Twenty Year Bond Japan Government Twenty Year Bond	1.30% 1.20%	06/20/2035 09/20/2035	13,881,10 21,520,73
1,740,000,000		Japan Government Twenty Year Bond	0.50%	03/20/2038	16,515,43
		·			228,939,622
Movino 2.59/				_	
Mexico - 2.5% 695,000	MXN	Mexican Bonos	7.25% å	12/09/2021	3,131,65
5,592,000	MXN	Mexican Bonos	6.50% å	06/09/2022	25,163,80
150,000	MXN	Mexican Bonos	8.00% å	09/05/2024	730,19
				_	29,025,65
New Zealand - 3.0%					
13,900,000	NZD	New Zealand Government Bond	5.50%	04/15/2023	10,260,84
33,960,000	NZD	New Zealand Government Bond	2.75%	04/15/2025	24,322,55
				_	34,583,40
Peru - 3.4%					
32,130,000	PEN	Peruvian Government International Bond	6.95% ^	08/12/2031	11,060,71
94,465,000	PEN	Peruvian Government International Bond	5.40% ^	08/12/2034	28,158,04
					39,218,76

D. I. 2.00/					
Poland - 3.0%	DI M	Daniellia of Daland Community Daniel	2.250/	04/25/2022	10 401 405
39,900,000 32,850,000	PLN PLN	Republic of Poland Government Bond Republic of Poland Government Bond	2.25% 2.50%	04/25/2022 01/25/2023	10,491,405 8,795,900
53,660,000	PLN	Republic of Poland Government Bond	3.25%	07/25/2025	15,269,818
33,000,000	1 1211	Republic of Foliana Government Bolia	3.2370	0112312023	34,557,123
				<u> </u>	34,337,123
Portugal - 3.0%					
20,400,000	EUR	Portugal Obrigações do Tesouro OT	2.20% ^	10/17/2022	24,342,370
4,150,000		Portugal Obrigações do Tesouro OT	2.88% ^	10/15/2025	5,395,461
3,630,000	EUR	Portugal Obrigacoes do Tesouro OT	1.95% ^	06/15/2029	4,646,388
					34,384,219
South Africa - 1.8%					
256,325,000	ZΔR	Republic of South Africa Government Bond	7.75%	02/28/2023	15,780,550
83.400.000		Republic of South Africa Government Bond	8.00%	01/31/2030	4,445,719
03,100,000	2.11	Tepuche of South Throw Sovermion Bond	0.0070	01/51/2050	20,226,269
					20,220,200
Spain - 4.5%					
5,550,000		Spain Government Bond	5.85% ^	01/31/2022	6,859,115
4,875,000	EUR	Spain Government Bond	0.40%	04/30/2022	5,560,144
8,160,000	EUR	Spain Government Bond	0.35%	07/30/2023	9,352,096
10,900,000	EUR	1	2.75% ^	10/31/2024	13,811,762
4,350,000 500,000	EUR EUR		1.60% ^ 1.30% ^	04/30/2025 10/31/2026	5,299,696 606,744
9,550,000		Spain Government Bond Spain Government Bond	0.60% ^	10/31/2029	10,980,161
9,550,000	LUK	Spani Government Bond	0.0070	10/31/2029	52,469,718
Tatal Facility Comment	D	L E	066 020)		
iotai Foreign Governme	ent Bond	ls, Foreign Agencies and Foreign Government Sponsored Corporations (Cost \$745,8	500,029)		758,585,354
US Government and Age	ency Ob	ligations - 25.0%			
II . 1 . 1 . C4 . 4 25 . 00/	•				
United States - 25.0% 18,850,000	USD	United States Treasury Notes	2.75%	05/31/2023	20,260,805
18,790,000	USD		2.25%	01/31/2024	20,167,322
18,650,000	USD		2.50%	05/15/2024	20,297,174
18,840,000		United States Treasury Notes	2.00%	06/30/2024	20,173,887
18,570,000	USD	United States Treasury Notes	2.38%	08/15/2024	20,207,932
18,760,000	USD	United States Treasury Notes	2.00%	02/15/2025	20,260,067
18,100,000		United States Treasury Notes	2.00%	08/15/2025	19,655,822
18,120,000		United States Treasury Notes	1.63%	02/15/2026	19,389,462
17,750,000	USD		2.00%	11/15/2026	19,495,879
18,160,000	USD		1.63%	11/30/2026	19,521,291
17,320,000		United States Treasury Notes	1.75%	12/31/2026	18,765,137
15,340,000	USD	United States Treasury Notes	2.38% 1.63%	05/15/2029	17,705,416
16,490,000 16,680,000	USD		1.50%	08/15/2029 02/15/2030	17,993,424 18,032,644
17,530,000		United States Treasury Notes United States Treasury Notes	0.63%	05/15/2030	17,479,327
17,550,000	CDD	Office States Treasury Notes	0.0370	03/13/2030	289,405,589
Total US Consumment on		Obligations (C+ \$272.727.152)		_	289,405,589
Iotal US Government al	ıa Agen	cy Obligations (Cost \$272,737,152)		<u> </u>	289,405,589
Short Term Investments	- 6.3%				
16,384,528		First American Government Obligations Fund - Class U	0.11% ◆		16,384,528
16,384,528		JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.15% ◆		16,384,528
16,384,528		Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional	******		- 0,0 0 .,0 20
, ,		Share Class	0.05% ◆		16,384,528
23,680,000		United States Treasury Bills	0.00%	12/03/2020	23,665,726
Total Short Term Invest	ments (0	Cost \$72,815,232)			72,819,310

Total Investments - 97.0					1,120,810,253
Other Assets in Excess of	Liabiliti	es - 3.0%			34,724,271

1,155,534,524

- 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. These securities are determined to be liquid by the Adviser, unless otherwise noted, under procedures established by the Fund's Board of Trustees. At June 30, 2020, the value of these securities amounted to \$160,898,816 or 13.9% of net assets.
- Seven-day yield as of June 30, 2020
- Non-income producing security
- Principal amount is stated in 100 Mexican Peso Units.
- AUD Australian Dollar
- EUR Euro

NET ASSETS - 100.0%

- CAD Canadian Dollar
- CZK Czech Republic Koruna
- HUF Hungarian Forint
- ILS Israeli Shekel
- JPY Japanese Yen

MXN Mexican Peso

NZD New Zealand Dollar

PEN Peruvian Sol

PLN Polish Zloty

ZAR South African Rand

USD US Dollar

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	65.7%
US Government and Agency Obligations	25.0%
Short Term Investments	6.3%
Other Assets and Liabilities	3.0%
	100.0%

COUNTRY BREAKDOWN as a % of Net Assets:

United States	31.3%
Japan	19.8%
France	5.1%
France Spain Belgium	4.5%
Belgium	4.3%
Ireland	3.5%
Peru	3.4%
Israel	3.1%
New Zealand	3.0%
Poland	3.0%
Portugal	3.0%
Australia	2.5%
Mexico	2.5%
Canada	2.0%
Czech Republic	2.0%
South Africa	1.8%
Hungary	1.2%
Germany	1.0%
Other Assets and Liabilities	3.0%
	100.0%

DoubleLine Infrastructure Income FundSchedule of Investments

Schedule of investments
June 30, 2020 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations	- 40.0%			
1,027,498	AASET Ltd., Series 2018-1A-A	3.84% ^	01/16/2038	890,217
5,213,542	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A-B	5.68% ^ §	12/16/2041	3,418,488
3,833,333 4,117,266	CAL Funding Ltd., Series 2018-1A-A	3.96% ^	02/25/2043	3,849,620
5,074,974	Castlelake Aircraft Securitization Trust, Series 2016-1-A Castlelake Aircraft Securitization Trust, Series 2017-1-A	4.45% 3.97%	08/15/2041 07/15/2042	3,733,224 4,583,737
127,777	CLI Funding LLC, Series 2013-1A-NOTE	2.83% ^	03/18/2028	127,388
1,021,650	CLI Funding LLC, Series 2013-2A-NOTE	3.22% ^	06/18/2028	1,018,307
574,347	CLI Funding LLC, Series 2014-1A-A	3.29% ^	06/18/2029	572,251
2,796,062	CLI Funding LLC, Series 2014-2A-A	3.38% ^	10/18/2029	2,775,164
3,375,560	CLI Funding LLC, Series 2017-1A-A	3.62% ^	05/18/2042	3,382,613
3,082,641	CLI Funding LLC, Series 2018-1A-A	4.03% ^	04/18/2043	3,131,818
2,678,932	CLI Funding LLC, Series 2019-1A-A	3.71% ^	05/18/2044	2,693,334
6,944,555	Falcon Aerospace Ltd., Series 2017-1-A	4.58% ^	02/15/2042	6,463,707
4,250,849 3,920,500	GAIA Aviation Ltd., Series 2019-1-A	3.97% ^ §	12/15/2044	3,623,858
1,558,333	Global SC Finance Ltd., Series 2018-1A-A Global SC Finance SRL, Series 2013-1A-A	4.29% ^ 2.98% ^	05/17/2038 04/17/2028	3,947,412 1,554,978
2,231,542	Global SC Finance SRL, Series 2013-1A-A	3.19% ^	07/17/2029	2,225,828
9,233,816	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	8,311,367
15,058,439	Helios Issuer LLC, Series 2017-1A-A	4.94% ^	09/20/2049	14,785,211
3,000,000	Helios Issuer LLC, Series 2020-AA-A	2.98% ^	06/20/2047	3,027,432
33,524	HERO Funding Trust, Series 2015-2A-A	3.99% ^	09/20/2040	34,979
997,713	HERO Funding Trust, Series 2016-3A-A2	3.91% ^	09/20/2042	1,040,461
2,319,341	HERO Funding Trust, Series 2016-4A-A2	4.29% ^	09/20/2047	2,475,948
5,197,994	Horizon Aircraft Finance Ltd., Series 2019-1-A	3.72% ^	07/15/2039	4,587,147
2,250,000	InSite Issuer LLC, Series 2016-1A-B	4.56% ^	11/15/2046	2,325,812
4,512,281	JOL Air Ltd., Series 2019-1-A	3.97% ^	04/15/2044	3,908,506
6,729,815	Mosaic Solar Loan Trust, Series 2017-1A-A	4.45% ^	06/20/2042	6,885,631
3,160,415	Mosaic Solar Loan Trust, Series 2018-1A-A	4.01% ^	06/22/2043	3,203,950
5,000,000	Mosaic Solar Loan Trust, Series 2019-2A-B	3.28% ^	09/20/2040	4,543,055
5,000,000 151,869	Mosaic Solar Loan Trust, Series 2020-1A-A NP SPE LLC, Series 2016-1A-A1	2.10% ^ 4.16% ^	04/20/2046 04/20/2046	5,041,670 159,147
2,423,417		3.37% ^		2,476,965
3,864,488	NP SPE LLC, Series 2017-1A-A1 Raptor Aircraft Finance LLC, Series 2019-1-A	4.21% ^	10/21/2047 08/23/2044	3,130,630
2,500,000	SBA Tower Trust	2.88% ^	07/09/2021	2,507,250
8,050,000	SBA Tower Trust	3.17% ^	04/11/2022	8,138,465
166,898	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% ^	10/15/2042	148,395
3,912,160	Sprite Ltd., Series 2017-1-A	4.25% ^	12/15/2037	3,488,614
2,960,000	Stack Infrastructure Issuer LLC, Series 2019-1A-A2	4.54% ^	02/25/2044	3,110,260
4,500,000	Stack Infrastructure Issuer LLC, Series 2019-2A-A2	3.08% ^	10/25/2044	4,428,442
1,453,301	Start Ltd., Series 2018-1-A	4.09% ^	05/15/2043	1,316,657
2,836,500	Sunnova Helios Issuer LLC, Series 2018-1A-A	4.87% ^	07/20/2048	2,836,255
119,583	TAL Advantage LLC, Series 2013-2A-A	3.55% ^	11/20/2038	120,572
404,067	TAL Advantage LLC, Series 2014-1A-A	3.51% ^	02/22/2039	402,195
604,999	TAL Advantage LLC, Series 2014-1A-B	4.10% ^	02/22/2039	607,442
15,014,547	TAL Advantage LLC, Series 2017-1A-A	4.50% ^	04/20/2042	15,200,346
5,009,617	Textainer Marine Containers Ltd., Series 2017-1A-A	3.72% ^	05/20/2042	4,984,527
906,667	Textainer Marine Containers Ltd., Series 2019-1A-A	3.96% ^	04/20/2044	924,105
5,767,142	Thunderbolt Aircraft Lease Ltd., Series 2017-A-A Thunderbolt Aircraft Lease Ltd., Series 2018, A. A.	4.21% ^ §	05/17/2032	5,249,114
1,775,761	Thunderbolt Aircraft Lease Ltd., Series 2018-A-A Thunderbolt Aircraft Lease Ltd., Series 2018 A. P.	4.15% ^ § 5.07% ^ §	09/15/2038	1,584,785 1,662,659
2,678,571 3,847,008	Thunderbolt Aircraft Lease Ltd., Series 2018-A-B Trinity Rail Leasing LLC, Series 2010-1A-A	5.19% ^	09/15/2038 10/16/2040	4,072,082
1,310,936	Trip Rail Master Funding LLC, Series 2017-1A-A1	2.71% ^	08/15/2047	1,313,185
3,511,975	Triton Container Finance LLC, Series 2017-1A-A	3.52% ^	06/20/2042	3,509,287
1,472,614	Triton Container Finance LLC, Series 2017-2A-A	3.62% ^	08/20/2042	1,467,077
7,750,000	Triton Container Finance LLC, Series 2018-1A-A	3.95% ^	03/20/2043	7,750,848
2,600,000	Triton Container Finance LLC, Series 2018-2A-A	4.19% ^	06/22/2043	2,608,645
3,573,895	USQ Rail LLC, Series 2018-1-A1	3.78% ^	04/27/2048	3,651,627
11,475,833	Vantage Data Centers Issuer LLC, Series 2018-1A-A2	4.07% ^	02/16/2043	11,823,231
6,000,000	VB-S1 Issuer LLC, Series 2018-1A-C	3.41% ^	02/15/2048	6,144,508
4,000,000	VB-S1 Issuer LLC, Series 2020-1A-C2	3.03% ^	06/15/2050	4,075,676
4,838,934	Vivint Colar Financing LLC, Series 2018-1A-A	4.73% ^	04/30/2048	4,553,842
7,938,022	Zephyrus Capital Aviation Partners Ltd., Series 2018-1-A	4.61% ^	10/15/2038	7,285,778
Total Asset Backed Oblig	ations (Cost \$237,579,055)		_	228,895,724
Foreign Corporate Bonds	s - 12.5%			
3,650,000	Adani Ports & Special Economic Zone Ltd.	4.00% ^	07/30/2027	3,519,220
10,500,000	APT Pipelines Ltd.	4.25% ^	07/15/2027	11,737,087
2,520,000	Delek & Avner Tamar Bond Ltd.	5.41% ^	12/30/2025	2,478,265
2,000,000	Emirates Semb CorporationWater & Power Company PJSC	4.45% ^	08/01/2035	2,184,360
3,507,000	Empresa de Transporte de Pasajeros Metro S.A.	5.00% ^	01/25/2047	4,086,690
2,431,609	Energia Eolica S.Â.	6.00% Þ	08/30/2034	2,696,047
2,904,160	Fermaca Enterprises S. de R.L. de C.V.	6.38% ^	03/30/2038	3,100,191
1,582,207	Fermaca Enterprises S. de R.L. de C.V.	6.38%	03/30/2038	1,689,000
2,374,702	Interoceanica Finance Ltd.	0.00% ^	11/30/2025	2,187,694
5,461,821	Interoceanica Finance Ltd.	0.00%	11/30/2025	5,031,702
3,640,000	Israel Electric Corporation Ltd.	5.00% ^	11/12/2024	4,090,505
3,499,039	Lima Metro Finance Ltd.	5.88% ^	07/05/2034	4,137,823
188,410 3,075,487	Lima Metro Finance Ltd. Panama Metro Line SP	5.88% 0.00% ^	07/05/2034	222,806
3,075,487 4,216,000	Sydney Airport Finance Company Pty Ltd.	3.38% ^	12/05/2022 04/30/2025	2,972,812 4,356,075
2,440,000	Sydney Airport Finance Company Pty Ltd. Sydney Airport Finance Company Pty Ltd.	3.63% ^	04/28/2026	2,560,091
6,175,000	TransCanada PipeLines Ltd.	4.25%	05/15/2028	7,107,935
840,000	Transelec S.A.	4.63% ^	07/26/2023	893,470
		4.25% ^	01/14/2025	533,347
500,000	Transelec S.A.	7.43/0	01/17/2023	JJJ,JT1

Total Foreign Corporate	Bonds (Cost \$67,087,657)		<u></u>	71,898,986
US Corporate Bonds - 43	3.7%			
6,383,000	Ameren Corporation	3.65%	02/15/2026	7,147,716
6,860,000	American Electric Power Company, Inc.	2.95%	12/15/2022	7,214,284
11,200,000	American Tower Corporation	4.40%	02/15/2026	12,953,259
700,000	American Tower Corporation	3.38%	10/15/2026	779,196
474,000	American Transmission Systems, Inc.	5.25% ^	01/15/2022	502,280
7,515,000	American Water Capital Corporation	3.40%	03/01/2025	8,357,033
11,015,000	AT&T, Inc.	4.30%	12/15/2042	12,353,239
2,500,000	Connecticut Light & Power Company	3.20%	03/15/2027	2,757,771
1,157,000	Crown Castle International Corporation	3.70%	06/15/2026	1,291,396
5,716,000	Crown Castle International Corporation	3.65%	09/01/2027	6,376,247
3,500,000	Crown Castle International Corporation	2.25%	01/15/2031	3,533,335
9,000,000	Digital Realty Trust	3.70%	08/15/2027	10,271,772
10,250,000	Dominion Energy, Inc.	3.38%	04/01/2030	11,362,125
4,175,000	DTE Energy Company	2.85%	10/01/2026	4,440,012
5,000,000	DTE Energy Company	3.80%	03/15/2027	5,515,667
700,000	Duke Energy Corporation	3.15%	08/15/2027	776,229
8,655,000	Duquesne Light Holdings, Inc.	3.62% ^	08/01/2027	8,840,908
2,450,000	Equinix, Inc.	2.15%	07/15/2030	2,429,371
8,635,000	Eversource Energy	2.80%	05/01/2023	9,046,385
7,266,000	Exelon Corporation	3.40%	04/15/2026	8,097,653
3,688,000	Exelon Corporation	4.05%	04/15/2030	4,266,124
2,250,000	FirstEnergy Corporation	2.25%	09/01/2030	2,259,518
10,000,000	ITC Holdings Corporation	3.25%	06/30/2026	10,970,638
6,873,000	Metropolitan Edison Company	4.00% ^	04/15/2025	7,697,362
6,000,000	MPLX LP	4.00%	03/15/2028	6,325,641
7,069,000	NextEra Energy Capital Holdings, Inc.	3.63%	06/15/2023	7,559,263
5,000,000	NextEra Energy Capital Holdings, Inc.	2.25%	06/01/2030	5,147,509
4,500,000	NiSource, Inc.	3.49%	05/15/2027	5,095,658
4,900,000	NiSource, Inc.	3.60%	05/01/2030	5,610,190
7,220,000	Oncor Electric Delivery Company LLC	2.95%	04/01/2025	7,867,853
7,350,000	Sierra Pacific Power Company	2.60%	05/01/2026	7,995,727
10,000,000	Southern Company	3.70%	04/30/2030	11,455,312
6,000,000	Spectra Energy Partners LP	4.75%	03/15/2024	6,713,066
7,250,000	Sunoco Logistics Partners Operations LP	3.90%	07/15/2026	7,632,080
10,000,000	T-Mobile USA, Inc.	3.88% ^	04/15/2030	11,164,450
5,032,000	Union Pacific Corporation	3.70%	03/01/2029	5,884,126
5,000,000	Verizon Communications, Inc.	3.15%	03/22/2030	5,663,358
6,417,000	Xcel Energy, Inc.	3.30%	06/01/2025	7,098,124
Total US Corporate Bono	ls (Cost \$232,391,586)			250,451,877
Short Term Investments	- 3.6%			
6,811,796	First American Government Obligations Fund - Class U	0.11% ♦		6,811,796
6,811,796	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.15% ♦		6,811,796
6,811,797	•			
	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.05% ♦		6,811,797
Total Short Term Investm	nents (Cost \$20,435,389)			20,435,389
Total Investments - 99.8%	6 (Cost \$557,493,687)			571,681,976
Other Assets in Excess of	Liabilities - 0.2%			899,157
NET ASSETS - 100.0%			\$	572,581,133

- 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.
- The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of June 30, 2020.
- P Value determined using significant unobservable inputs.
- Seven-day yield as of June 30, 2020

US Corporate Bonds	43.7%
Asset Backed Obligations	40.0%
Foreign Corporate Bonds	12.5%
Short Term Investments	3.6%
Other Assets and Liabilities	0.2%
	100.0%

INVESTMENT BREAKDOWN as a % of Net Assets:

Asset Backed Obligations	40.0%
Utilities	28.5%
Telecommunications	9.5%
Energy	9.2%
Transportation	6.8%
Short Term Investments	3.6%
Real Estate	1.8%
Technology	0.4%
Other Assets and Liabilities	0.2%
	100.0%

DoubleLine Ultra Short Bond Fund

Schedule of Investments

June 30, 2020 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
reign Corporate Bone 3,500,000	ls - 20.7% Bank of Montreal (Secured Overnight Financing Rate + 6.80%)	0.76%	03/10/2023	3,478,
3,000,000	Barclays Bank PLC	2.65%	03/10/2023	3,030,0
3,000,000	BMW Finance NV (3 Month LIBOR USD + 0.79%)	1.22% ^	08/12/2022	2,970,
1,000,000	BP Capital Markets PLC (3 Month LIBOR USD + 0.25%)	0.61%	11/24/2020	1,000,
500,000	Canadian Imperial Bank of Commerce (3 Month LIBOR USD + 0.31%)	1.68%	10/05/2020	500,
1,000,000 1,500,000	Commonwealth Bank of Australia (3 Month LIBOR USD + 0.68%)	0.99% ^ 2.74% ^	09/18/2022 01/10/2022	1,007, 1,511,
2,500,000	Credit Agricole S.A. (3 Month LIBOR USD + 1.43%) DNB Bank ASA (3 Month LIBOR USD + 0.62%)	0.96% ^	12/02/2022	2,505,
2,500,000	GlaxoSmithKline Capital PLC	3.13%	05/14/2021	2,561.
1,000,000	HSBC Holdings PLC (3 Month LIBOR USD + 1.50%)	2.87%	01/05/2022	1,014
1,700,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 1.06%)	1.37%	09/13/2021	1,714
3,000,000	Mizuho Financial Group, Inc. (3 Month LIBOR USD + 0.94%)	1.31% 1.08% ^	02/28/2022	3,019
2,500,000 1,000,000	National Australia Bank Ltd. (3 Month LIBOR USD + 0.72%) National Australia Bank Ltd. (3 Month LIBOR USD + 0.89%)	2.20%	05/22/2022 01/10/2022	2,517 1,008
1,500,000	Reckitt Benckiser Treasury Services PLC (3 Month LIBOR USD + 0.56%)	0.86% ^	06/24/2022	1,498
3,240,000	Royal Bank of Canada (3 Month LIBOR USD + 0.47%)	1.31%	04/29/2022	3,249
4,000,000	Santander UK PLC (3 Month LIBOR USD + 0.66%)	1.05%	11/15/2021	4,022
1,500,000	Siemens Financieringsmaatschappij N.V. (3 Month LIBOR USD + 0.61%)	0.93% ^	03/16/2022	1,506
3,000,000	Sumitomo Mitsui Financial Group, Inc. (3 Month LIBOR USD + 0.78%)	2.09% 1.99%	07/12/2022	3,007
500,000 2,700,000	Sumitomo Mitsui Financial Group, Inc. (3 Month LIBOR USD + 1.68%) Toronto-Dominion Bank (Secured Overnight Financing Rate + 4.80%)	0.54%	03/09/2021 01/27/2023	505 2,683
2,000,000	UBS Group Funding Switzerland AG (3 Month LIBOR USD + 1.22%)	1.58% ^	05/23/2023	2,015
2,000,000	UBS Group Funding Switzerland AG (3 Month LIBOR USD + 1.53%)	2.22% ^	02/01/2022	2,037
1,000,000	Westpac Banking Corporation (3 Month LIBOR USD + 0.71%)	1.02%	06/28/2022	1,007
Foreign Corporate	Bonds (Cost \$49,368,178)		_	49,372
Corporate Bonds - 3	8.9%			
1,000,000	Allstate Corporation (3 Month LIBOR USD + 0.43%)	0.74%	03/29/2021	1,001
1,500,000	Allstate Corporation (3 Month LIBOR USD + 0.63%)	0.94%	03/29/2023	1,496
2,000,000 1,000,000	American Honda Finance Corporation (3 Month LIBOR USD + 0.29%) American Honda Finance Corporation (3 Month LIBOR USD + 0.54%)	0.60% 0.85%	12/10/2021 06/27/2022	1,994 997
1,000,000	Bank of America Corporation (3 Month LIBOR USD + 0.65%)	0.95%	06/25/2022	1,000
2,500,000	Bank of America Corporation (3 Month LIBOR USD + 1.18%)	2.29%	10/21/2022	2,521
2,000,000	BP Capital Markets America, Inc.	4.50%	10/01/2020	2,018
3,500,000	Bristol-Myers Squibb Company (3 Month LIBOR USD + 0.38%)	0.77% ^	05/16/2022	3,509
2,500,000	Cargill, Inc.	3.05% ^	04/19/2021	2,556
2,500,000 1,000,000	Caterpillar Financial Services Corporation (3 Month LIBOR USD + 0.59%) Citibank NA (3 Month LIBOR USD + 0.60%)	0.91% 0.98%	06/06/2022 05/20/2022	2,515 1,001
1,000,000	Citigroup, Inc. (3 Month LIBOR USD + 0.87%)	0.94%	11/04/2022	997
1,000,000	Citigroup, Inc. (3 Month LIBOR USD + 0.96%)	1.95%	04/25/2022	1,005
2,000,000	ConocoPhillips Company (3 Month LIBOR USD + 0.90%)	1.29%	05/15/2022	2,009
3,500,000	Credit Suisse AG (Secured Overnight Financing Rate + 4.50%)	0.52%	02/04/2022	3,485
2,500,000	Daimler Finance North America LLC (3 Month LIBOR USD + 0.67%)	1.21% ^	11/05/2021	2,473
1,000,000 1,000,000	Daimler Finance North America LLC (3 Month LIBOR USD + 0.88%) DuPont de Nemours, Inc. (3 Month LIBOR USD + 0.71%)	1.24% ^ 1.10%	02/22/2022 11/15/2020	989 1,001
2,500,000	Georgia-Pacific LLC	5.40% ^	11/01/2020	2,539
3,500,000	Goldman Sachs Group, Inc. (3 Month LIBOR USD + 1.11%)	2.10%	04/26/2022	3,516
1,000,000	Honeywell International, Inc. (3 Month LIBOR USD + 0.37%)	0.82%	08/08/2022	1,002
3,000,000	International Bank for Reconstruction & Development (Secured Overnight Financing Rate USD +	0.250/	00/06/0004	2 000
1 000 000	0.30%)	0.37%	08/06/2024	2,998
1,000,000 2,500,000	Jackson National Life Global Funding (3 Month LIBOR USD + 0.73%) Jackson National Life Global Funding (Secured Oversight Financing Pate + 6.00%)	1.04% ^ 0.65% ^	06/27/2022 01/06/2023	1,005 2,467
1,000,000	Jackson National Life Global Funding (Secured Overnight Financing Rate + 6.00%) John Deere Capital Corporation (3 Month LIBOR USD + 0.48%)	0.80%	09/08/2022	1,004
1,000,000	John Deere Capital Corporation (3 Month LIBOR USD + 0.49%)	0.80%	06/13/2022	1,004
3,500,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.61%)	0.92%	06/18/2022	3,506
3,000,000	Metropolitan Life Global Funding (3 Month LIBOR USD + 0.23%)	1.58% ^	01/08/2021	3,003
3,335,000	Morgan Stanley (3 Month LIBOR USD + 0.93%)	2.03%	07/22/2022	3,352
500,000 2,000,000	New York Life Global Funding (3 Month LIBOR USD + 0.32%) New York Life Global Funding (3 Month LIBOR USD + 0.44%)	0.82% ^ 1.75% ^	08/06/2021 07/12/2022	501 2,009
3,000,000	Nissan Motor Acceptance Corporation (3 Month LIBOR USD + 0.52%)	0.83% ^	03/15/2021	2,932
1,010,000	Oracle Corporation	2.80%	07/08/2021	1,036
1,000,000	PNC Bank (3 Month LIBOR USD + 0.45%)	1.55%	07/22/2022	1,002
2,500,000	PNC Bank (3 Month LIBOR USD + 3.25%)	0.68%	02/24/2023	2,498
2,695,000	Qualcomm, Inc. (3 Month LIBOR USD + 0.73%)	1.49%	01/30/2023	2,723
2,300,000 1,000,000	Rabobank (3 Month LIBOR USD + 0.83%) SunTrust Bank (3 Month LIBOR USD + 0.59%)	2.14% 0.98%	01/10/2022 05/17/2022	2,319 1,003
3,000,000	Toyota Motor Credit Corporation (3 Month LIBOR USD + 0.48%)	0.80%	09/08/2022	2,997
2,500,000	Truist Bank (Secured Overnight Financing Rate + 7.30%)	0.81%	03/09/2023	2,486
2,000,000	Volkswagen Group of America Finance LLC (3 Month LIBOR USD + 0.86%)	1.16% ^	09/24/2021	1,993
2,500,000	Volkswagen Group of America Finance LLC (3 Month LIBOR USD + 0.94%)	1.37% ^	11/12/2021	2,492
2,500,000	Walla Farra & Company	3.13%	06/23/2021	2,569
3,000,000 1,000,000	Wells Fargo & Company Wells Fargo & Company (3 Month LIBOR USD + 0.93%)	2.55% 1.38%	12/07/2020 02/11/2022	3,028 1,003
2,500,000	Wells Fargo Bank NA (3 Month LIBOR USD + 0.62%)	0.99%	05/27/2022	2,506
	ds (Cost \$93,196,432)			93,083
Covernment and Ac	ency Mortgage Backed Obligations - 4.7%		_	
4,000,000	Federal Home Loan Banks (Secured Overnight Financing Rate USD + 5.00%)	0.13%	01/28/2021	3,998
5,000,000	Federal National Mortgage Association (Secured Overnight Financing Rate USD + 4.00%)	0.12%	01/29/2021	4,998
2,250,000	Federal National Mortgage Association (Secured Overnight Financing Rate USD + 7.50%)	0.16%	10/30/2020	2,249
	nd Agency Mortgage Backed Obligations (Cost \$11,250,342)		_	11,246

Commercial Paper - 35.2	0/0			
2,000,000	Airbus SE	0.00% ^	08/18/2020	1,999,679
1,000,000	Arkansas Electric Corporation	0.00% ^	07/30/2020	999,904
5,000,000	BASF SE	0.00% ^	07/13/2020	4,998,261
2,500,000	BNP Paribas S.A.	0.00%	09/04/2020	2,499,308
2,500,000	Canadian National Railway Company	0.00% ^	08/24/2020	2,499,458
2,050,000	Chevron Corporation	0.00% ^	08/26/2020	2,049,464
1,000,000	Coca Cola Company	0.00% ^	12/01/2020	999,234
1,000,000	Credit Agricole Corporation	0.00%	09/23/2020	999,551
2,000,000	Emerson Electric Company	0.00% ^	08/19/2020	1,998,042
1,000,000	Exxon Mobil Corporation	0.00%	08/12/2020	999,826
1,500,000	Exxon Mobil Corporation	0.00%	12/04/2020	1,498,149
2,500,000	Henkel Corporation	0.00% ^	09/03/2020	2,499,300
1,000,000	Henkel Corporation	0.00% ^	09/10/2020	999,662
2,500,000	Hennessy Lou Vuitton	0.00% ^	12/21/2020	2,496,145
1,000,000	Honeywell International, Inc.	0.00% ^	02/08/2021	997,733
1,000,000	Honeywell International, Inc.	0.00% ^	05/20/2021	996,310
1,000,000	John Deere Capital Corporation	0.00% ^	08/18/2020	999,853
2,500,000	Johnson & Johnson	0.00% ^	11/30/2020	2,497,046
1,000,000	JP Morgan Securities LLC	0.00%	07/31/2020	999,900
2,500,000	Koch Industries, Inc.	0.00%	08/03/2020	2,499,764
2,500,000	Komatsu Finance America, Inc.	0.00% ^	08/12/2020	2,499,606
1,000,000	Komatsu Finance America, Inc.	0.00% ^	09/04/2020	999,716
2,500,000	Macquarie Bank Ltd.	0.00% ^	09/08/2020	2,498,940
2,500,000	Merck & Company, Inc.	0.00% ^	09/09/2020	2,499,330
3,500,000	Metlife Short Term Funding LLC	0.00% ^	07/13/2020	3,499,852
1,000,000	Mitsubishi UFJ Financial Group, Inc.	0.00% ^	08/21/2020	999,728
2,500,000	Nestle Captial Corporation	0.00% ^	03/01/2021	2,497,238
2,500,000	Novartis Financial Corporation	0.00% ^	10/05/2020	2,498,740
2,500,000	PACCAR Financial Corporation	0.00%	07/07/2020	2,499,959
2,500,000	PFIZER, Inc.	0.00% ^	10/16/2020	2,498,463
2,000,000	Province of British Columbia	0.00%	03/08/2021	1,996,988
1,000,000	Province of British Columbia	0.00%	03/22/2021	998,366
2,500,000	Roche Holding, Inc.	0.00% ^	07/09/2020	2,499,686
6,500,000	Shell Finance International B.V.	0.00% ^	08/31/2020	6,496,888
2,500,000	Siemens Capital Company LLC	0.00% ^	09/08/2020	2,499,504
1,000,000	Simon Property Group LP	0.00% ^	08/17/2020	999,817
2,500,000	Simon Property Group LP	0.00% ^	08/25/2020	2,499,448
6,500,000	Total Capital Ltd.	0.00% ^	08/03/2020	6,498,318
			_	84,007,176
Money Market Funds - 0	.4%			
322,714	First American Government Obligations Fund - Class U	0.11% ♦		322,714
322,714	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.15% ♦		322,714
322,714	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.05% ♦	_	322,715
				968,143
Total Short Term Investr	nents (Cost \$84,945,018)			84,975,319
Total Investments - 99.9%	6 (Cost \$238,759,970)			238,678,363
Other Assets in Excess of				279,817
NET ASSETS - 100.0%				\$ 238,958,180
			=	

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.

[•] Seven-day yield as of June 30, 2020

US Corporate Bonds	38.9%
Commercial Paper	35.2%
Foreign Corporate Bonds	20.7%
US Government and Agency Mortgage Backed Obligations	4.7%
Short Term Investments	0.4%
Other Assets and Liabilities	0.1%
	100.0%

INVESTMENT BREAKDOWN as a % of Net Assets:

Banking	36.4%
Energy	10.5%
Automotive	9.3%
Pharmaceuticals	7.8%
Insurance	6.3%
Diversified Manufacturing	5.2%
US Government and Agency Mortgage Backed Obligations	4.7%
Food Products	2.5%
Chemicals/Plastics	2.5%
Construction	2.3%
Retailers (other than Food/Drug)	2.1%
Consumer Products	2.1%
Technology	1.6%
Real Estate	1.5%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.3%
Pulp & Paper	1.1%
Transportation	1.1%
Aerospace & Defense	0.8%
Utilities	0.4%
Short Term Investments	0.4%
Other Assets and Liabilities	0.1%
	100.0%

DoubleLine Shiller Enhanced International CAPE ®

Schedule of Investments

June 30, 2020 (Unaudited)

Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
Asset Backed Obligations				
189,875	Global SC Finance SRL, Series 2014-1A-A1	3.19% ^	07/17/2029	189,38
500,000 250,000	Navient Private Education Loan Trust, Series 2018-A-B	3.68% ^ 3.17% ^	02/18/2042	509,30 252,74
18,712	SBA Tower Trust SoFi Consumer Loan Program Trust, Series 2017-2-A	3.28% ^	04/11/2022 02/25/2026	18,76
203,357	TAL Advantage LLC, Series 2017-1A-A	4.50% ^	04/20/2042	205,87
Total Asset Backed Oblig		110070	0 11 201 20 12	1,176,08
Callatavalizad Laan Ohli	rations 14.19/		•	
Collateralized Loan Obliq 500,000	AMMC Ltd., Series 2014-15A-ARR (3 Month LIBOR USD + 1.26%, 1.26% Floor)	2.48% ^	01/15/2032	485,23
500,000	Anchorage Capital Ltd., Series 2015-6A-AR (3 Month LIBOR USD + 1.27%)	2.49% ^	07/15/2030	491,86
250,000	Benefit Street Partners Ltd., Series 2013-IIIA-A1R (3 Month LIBOR USD + 1.25%)	2.39% ^	07/20/2029	246,50
500,000	Crown Point Ltd., Series 2020-9A-A (3 Month LIBOR USD + 2.05%, 2.05% Floor)	0.01% ^	07/14/2032	499,98
500,000	Crown Point Ltd., Series 2020-9A-B (3 Month LIBOR USD + 2.69%, 2.69% Floor)	0.01% ^	07/14/2032	497,49
500,000	CVP Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.34%)	2.48% ^	07/20/2030	494,68
500,000	Elmwood Ltd., Series 2020-1A-A (3 Month LIBOR USD + 1.24%, 1.24% Floor)	2.42% ^	04/15/2033	487,44
500,000 500,000	Highbridge Loan Management Ltd., Series 3A-2014-CR (3 Month LIBOR USD + 3.60%) Steele Creek Ltd., Series 2015-1A-AR (3 Month LIBOR USD + 1.26%)	4.74% ^ 1.63% ^	07/18/2029 05/21/2029	453,750 492,91
500,000	Venture Ltd., Series 2017-29A-A (3 Month LIBOR USD + 1.28%)	1.67% ^	09/07/2030	487,79
1,000,000	Whitehorse Ltd., Series 2018-12A-A (3 Month LIBOR USD + 1.25%, 1.25% Floor)	2.47% ^	10/15/2031	957,50
1,000,000	Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	2.36% ^	01/15/2031	967,03
	Obligations (Cost \$6,731,399)			6,562,20
Foreign Cornerate Dands	7.79%			
Foreign Corporate Bonds 200,000	Alibaba Group Holding Ltd.	2.80%	06/06/2023	210.300
70,000	AstraZeneca PLC	3.50%	08/17/2023	75,78
40,000	Avolon Holdings Funding Ltd.	3.63% ^	05/01/2022	37,72
200,000	Baidu, Inc.	3.50%	11/28/2022	208,46
100,000	Banco de Credito del Peru	6.13%	04/24/2027	106,50
150,000	Banco de Reservas de la Republica Dominicana	7.00%	02/01/2023	151,314
100,000	Banco do Brasil S.A. (10 Year CMT Rate + 7.78%)	8.50% †	10/20/2020	101,179
200,000 156,500	CNAC HK Finbridge Company Ltd., Empresa Electrica Angamos S.A.	3.50% 4.88%	07/19/2022 05/25/2029	205,24: 163,78'
200,000	HPHT Finance Ltd.	2.88%	11/05/2024	206,579
200,000	Korea East-West Power Company Ltd.	1.75% ^	05/06/2025	206,379
70,000	Macquarie Bank Ltd.	2.10% ^	10/17/2022	71,955
200,000	Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	3.91%	10/29/2026	203,033
200,000	MEGlobal Canada ULC	5.00% ^	05/18/2025	216,086
15,000	Nutrien Ltd.	1.90%	05/13/2023	15,490
200,000	ONGC Videsh Ltd.	2.88%	01/27/2022	200,527
200,000	POSCO	2.38%	11/12/2022	
250,000	Reliance Holdings, Inc.	4.13%	01/28/2025	271,346
250,000 200,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd.	4.13% 2.15% ^	01/28/2025 05/13/2025	271,346 205,527
250,000	Reliance Holdings, Inc.	4.13%	01/28/2025	271,346 205,527 71,207
250,000 200,000 70,000 200,000 25,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%)	4.13% 2.15% ^ 2.06%	01/28/2025 05/13/2025 07/14/2021	271,346 205,527 71,207 195,103 24,849
250,000 200,000 70,000 200,000 25,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%)	4.13% 2.15% ^ 2.06% 8.20%	01/28/2025 05/13/2025 07/14/2021 01/31/2022	271,346 205,52 71,20 195,103 24,849
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%)	4.13% 2.15% ^ 2.06% 8.20%	01/28/2025 05/13/2025 07/14/2021 01/31/2022	271,346 205,52 71,20 195,103 24,849
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796)	4.13% 2.15% ^ 2.06% 8.20%	01/28/2025 05/13/2025 07/14/2021 01/31/2022	271,346 205,527 71,207 195,103 24,849 3,352,436
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.39%	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021	271,346 205,522 71,207 195,103 24,849 3,352,430
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond Saudi Government International Bond	4.13% 2.15% ^ 2.06% 8.20% 0.54%	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023	204,052 271,346 205,527 71,207 195,103 24,849 3,352,430 104,050 202,825 209,003
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.39%	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021	271,346 205,527 71,207 195,103 24,846 3,352,436 104,056 202,825 209,003
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6%	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88%	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023	271,346 205,527 71,207 195,103 24,849 3,352,430 104,050 202,825 209,003
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.39%	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021	271,346 205,527 71,207 195,100 24,849 3,352,430 104,056 202,825 209,000
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Governmen (Cost \$502,929)	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRB3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05%)	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88%	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023	271,346 205,522 71,207 195,100 24,849 3,352,430 104,056 202,822 209,000 515,878
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor)	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88%	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023	271,346 205,522 71,207 195,103 24,849 3,352,436 104,056 202,822 209,003 515,878 203,339 188,513
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Governmen (Cost \$502,929) Non-Agency Commercial 231,000 251,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor)	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88%	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023	271,346 205,522 71,207 195,103 24,849 3,352,436 104,056 202,822 209,003 515,878 203,339 188,513
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 Total Foreign Governmen (Cost \$502,929) Non-Agency Commercial 231,000 251,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%,	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.88%	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035	271,346 205,522 71,207 195,100 24,849 3,352,430 104,056 202,822 209,000 515,878 203,339 188,512 87,977
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Governmen (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond at Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor)	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2035 09/15/2035	271,346 205,522 71,207 195,103 24,849 3,352,430 104,056 202,825 209,003 515,878 203,339 188,513 87,971 159,619
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond at Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.88%	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035	271,346 205,522 71,207 195,100 24,849 3,352,430 104,056 202,822 209,000 515,878 203,339 188,512 87,977 159,619
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Governmen (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90%)	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^I/O	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2036	271,346 205,522 71,207 195,103 24,849 3,352,430 104,050 202,822 209,003 515,878 203,339 188,513 87,972 159,619 29,987
250,000 200,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond at Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2035 09/15/2035	271,346 205,522 71,207 195,100 24,849 3,352,430 104,056 202,822 209,000 515,878 203,339 188,512 87,977 159,619 29,98° 156,604
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000 186,000 587,827 3,545,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond at Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^1/O 3.08% ^ 2.23% ^ 1.85% #^1/O	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2036 04/15/2034 07/15/2034 02/15/2033	271,344 205,522 71,207 195,101 24,849 3,352,430 104,051 202,822 209,007 515,879 203,339 188,512 87,97 159,619 29,989 156,600 561,327 132,990
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000 186,000 587,827 3,545,000 2,891,475	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X Citigroup Commercial Mortgage Trust, Series 2014-GC19-XA	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^I/O 3.08% ^ 2.23% ^	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2036 04/15/2034 07/15/2034	271,344 205,522 71,207 195,101 24,849 3,352,430 104,051 202,822 209,007 515,879 203,339 188,512 87,97 159,619 29,989 156,600 561,327 132,990
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000 186,000 587,827 3,545,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%,	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^I/O 3.08% ^ 2.23% ^ 1.85% #I/O 1.32% #I/O	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2036 04/15/2034 07/15/2034 02/15/2033 03/10/2047	271,344 205,522 71,207 195,101 24,849 3,352,430 104,050 202,822 209,000 515,876 203,339 188,512 87,97 159,619 29,98° 156,600 561,32° 132,990 99,62°
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Governmen (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000 186,000 587,827 3,545,000 2,891,475 268,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond at Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor)	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^1/O 3.08% ^ 2.23% ^ 1.85% #^1/O	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2036 04/15/2034 07/15/2034 02/15/2033	271,34 205,52 71,20 195,10 24,84 3,352,43 104,05 202,82 209,00 515,87 203,33 188,51 87,97 159,61 29,98 156,60 561,32 132,99 99,62
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000 186,000 587,827 3,545,000 2,891,475	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) CfCRE Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor)	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^I/O 3.08% ^ 2.23% ^ 1.85% #I/O 1.32% #I/O	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2036 04/15/2034 07/15/2034 02/15/2033 03/10/2047	271,346 205,522 71,207 195,103 24,849 3,352,436 104,056 202,823 209,003 515,878 203,339 188,513 87,973 159,619 29,98 156,604 561,327 132,999 99,627
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Governmen (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000 186,000 587,827 3,545,000 2,891,475 268,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond at Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor)	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^I/O 3.08% ^ 2.23% ^ 1.85% #I/O 1.32% #I/O 2.98% ^	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2036 04/15/2034 07/15/2034 02/15/2033 03/10/2047	271,346 205,522 71,207 195,103 24,849 3,352,430 104,056 202,829 209,003 515,878 203,339 188,513 87,97 156,600 561,322 132,999 99,627 217,898 207,263
250,000 200,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000 186,000 587,827 3,545,000 2,891,475 268,000 255,000 111,000 100,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond at Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) Citigroup Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 3.65%, 3.75% Floor) Citigroup Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 3.65%, 3.75% Floor) COMM Mortgage Trust, Series 2013-LC13-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-C	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^I/O 3.08% ^ 2.23% ^ 1.85% #^I/O 1.32% #I/O 2.98% ^ 3.83% ^ 5.01% #^ 4.69% #	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2036 04/15/2034 02/15/2034 02/15/2033 03/10/2047 12/15/2036 08/10/2046 08/10/2048	271,346 205,52° 71,20° 195,10° 24,849 3,352,436 104,056 202,82° 209,00° 515,878 203,339 188,51° 87,97° 159,61° 29,98° 156,60° 561,32° 132,99° 99,62° 217,89° 207,26° 105,55° 93,71°
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000 186,000 587,827 3,545,000 2,891,475 268,000 255,000 111,000 1100,000 186,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitom Mitsui Financial Group, Inc. Tecnoglass, Inc. Tornoto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 2.80%, 2.90% Floor) COMM Mortgage Trust, Series 2013-LC13-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^I/O 3.08% ^ 2.23% ^ 1.85% #I/O 1.32% #I/O 2.98% ^ 3.83% ^ 5.01% #^	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2034 07/15/2034 07/15/2034 02/15/2033 03/10/2047 12/15/2036 08/10/2046	271,346 205,52° 71,20° 195,10° 24,849 3,352,436 104,056 202,82° 209,00° 515,878 203,339 188,51° 87,97° 159,61° 29,98° 156,60° 561,32° 132,99° 99,62° 217,89° 207,26° 105,55° 93,71°
250,000 200,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000 186,000 587,827 3,545,000 2,891,475 268,000 255,000 111,000 100,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Torronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond at Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X Citigroup Commercial Mortgage Trust, Series 2018-TBN-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) Citigroup Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 2.80%, 2.90% Floor) Citigroup Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 3.65%, 3.75% Floor) COMM Mortgage Trust, Series 2013-LC13-B Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Capital Certificates, Series 2019-ICE4-F (1 Month LIBOR USD +	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^I/O 3.08% ^ 2.23% ^ 1.85% #/I/O 1.32% #I/O 2.98% ^ 3.83% ^ 5.01% #^ 4.69% # 4.45% #	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2034 02/15/2034 02/15/2034 02/15/2034 02/15/2036 08/10/2047 12/15/2036 08/10/2048 02/10/2048	271,34 205,52 71,20 195,10 24,84 3,352,43 104,05 202,82 209,00 515,87 203,33 188,51 87,97 159,61 29,98 156,60 561,32 132,99 99,62 217,89 207,26 105,55 93,71 171,45
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000 186,000 587,827 3,545,000 2,891,475 268,000 255,000 111,000 111,000 111,000 110,000 186,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitom Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) CfCRE Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) Citigroup Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 3.65%, 3.75% Floor) Citigroup Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 3.65%, 3.75% Floor) COMM Mortgage Pass-Through Certificates, Series 2015-CR25-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-F (1 Month LIBOR USD + 2.65%, 2.65% Floor)	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^I/O 3.08% ^ 2.23% ^ 1.85% #I/O 1.32% #I/O 2.98% ^ 3.83% ^ 5.01% #^ 4.69% # 4.45% # 2.83% ^	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2034 07/15/2034 07/15/2034 02/15/2036 12/15/2036 12/15/2036 08/10/2047 12/15/2036 08/10/2048 02/10/2048 05/15/2036	271,344 205,522 71,207 195,101 24,849 3,352,430 104,050 202,822 209,000 515,876 203,339 188,512 87,97 159,619 29,98° 156,600 561,32° 132,990 99,62° 217,890 207,26° 105,555 93,711 171,450 94,990
250,000 200,000 70,000 200,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 Cost \$502,929 Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000 186,000 587,827 3,545,000 2,891,475 268,000 255,000 111,000 110,000 186,000 100,000 186,000 100,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitom Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond at Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) COMM Mortgage Trust, Series 2013-LC13-B Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 2.80%, 3.75% Floor) COMM Mortgage Trust, Series 2013-LC13-B Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Credit Suisse Mortgage Pass-Through Certificates, Series 2015-DC1-C Credit Suisse Mortgage Trust, Series 2017-LSTK-D	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^1/O 3.08% ^ 2.23% ^ 1.85% #/1/O 1.32% #I/O 2.98% ^ 5.01% #/ 4.69% # 4.45% # 2.83% ^ 3.44% #^	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2036 04/15/2034 07/15/2034 02/15/2033 03/10/2047 12/15/2036 08/10/2048 02/10/2048 02/10/2048	271,344 205,522 71,207 195,101 24,849 3,352,430 104,056 202,822 209,007 515,879 203,339 188,512 87,97 159,619 29,98 29,98 29,98 207,266 105,559 93,719 171,452 94,999 374,760
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000 251,000 177,000 3,844,000 186,000 587,827 3,545,000 2,891,475 268,000 255,000 111,000 1100,000 186,000 100,000 394,000 92,814	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitom Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 3.65%, 3.75% Floor) COMM Mortgage Trust, Series 2013-LC13-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-C Commercial Mortgage Pass-Throug	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^I/O 3.08% ^ 2.23% ^ 1.85% #^I/O 1.32% #I/O 2.98% ^ 5.01% #^ 4.69% # 4.45% # 2.83% ^ 3.44% #^ 2.18% ^	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2034 07/15/2034 07/15/2034 02/15/2034 02/15/2034 02/15/2034 02/15/2034 02/15/2036 08/10/2047 12/15/2036 08/10/2048 02/10/2048 05/15/2036	271,344 205,522 71,207 195,101 24,849 3,352,430 104,050 202,82: 209,003 515,879 203,339 188,511 87,97 159,619 29,989 207,266 105,559 93,711 171,45: 94,999 374,766 86,289
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 10tal Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000 186,000 587,827 3,545,000 2,891,475 268,000 255,000 111,000 100,000 186,000 100,000 394,000 92,814 111,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitom Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 3.65%, 3.75% Floor) Citigroup Commercial Mortgage Trust, Series 2018-TBR-F (1 Month LIBOR USD + 3.65%, 3.75% Floor) COMM Mortgage Trust, Series 2013-LC13-B Commercial Mortgage Trust, Series 2013-LC13-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-F (1 Month LIBOR USD + 2.65%, 2.65% Floor) Credit Suisse Mortgage Trust, Series 2017-LSTK-D DBGS Mortgage Trust, Series 2018-BIOD-F (1 Month LIBOR USD + 2.00%, 2.00% Floor) Great Wolf Trust, Series 2019-WOLF-A (1 Month LIBOR USD + 1.03%, 1.03% Floor)	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.88% 2.88% 2.88% 2.88% 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^I/O 3.08% ^ 2.23% ^ 1.85% #/I/O 1.32% #I/O 2.98% ^ 3.83% ^ 5.01% #/ 4.69% # 4.45% # 2.83% ^ 3.44% #/ 2.18% ^ 1.22% ^	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2036 04/15/2034 07/15/2034 02/15/2036 08/10/2047 12/15/2036 08/10/2048 02/10/2048 02/15/2036 04/05/2033 05/15/2035 12/15/2036	271,34 205,52 71,20 195,10 24,84 3,352,43 104,05 202,82 209,00 515,87 203,33 188,51 87,97 159,61 29,98 156,60 561,32 132,99 99,62 217,89 207,26 105,55 93,71 171,45 94,99 374,76 86,28 106,97
250,000 200,000 70,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Government (Cost \$502,929) Non-Agency Commercial 231,000 251,000 177,000 3,844,000 186,000 587,827 3,545,000 2,891,475 268,000 255,000 111,000 1100,000 186,000 100,000 394,000 92,814	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitom Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond att Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 3.65%, 3.75% Floor) COMM Mortgage Trust, Series 2013-LC13-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-C Commercial Mortgage Pass-Throug	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^I/O 3.08% ^ 2.23% ^ 1.85% #^I/O 1.32% #I/O 2.98% ^ 5.01% #^ 4.69% # 4.45% # 2.83% ^ 3.44% #^ 2.18% ^	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2034 07/15/2034 07/15/2034 02/15/2034 02/15/2034 02/15/2034 02/15/2034 02/15/2036 08/10/2047 12/15/2036 08/10/2048 02/10/2048 05/15/2036	271,344 205,522 71,207 195,101 24,849 3,352,430 104,050 202,822 209,000 515,876 203,339 188,512 87,97 159,619 29,98° 156,600 561,32° 132,990 99,62° 217,890 207,26° 105,559 93,711 171,450 94,990 374,760 86,282 106,97° 101,322
250,000 200,000 70,000 200,000 200,000 25,000 Total Foreign Corporate Foreign Government Bon 100,000 200,000 200,000 Total Foreign Governmer (Cost \$502,929) Non-Agency Commercial 231,000 251,000 115,000 177,000 3,844,000 186,000 587,827 3,545,000 2,891,475 268,000 255,000 111,000 100,000 186,000 100,000 394,000 92,814 111,000 100,000	Reliance Holdings, Inc. Sinopec Group Overseas Development Ltd. Sumitomo Mitsui Financial Group, Inc. Tecnoglass, Inc. Toronto-Dominion Bank (Secured Overnight Financing Rate + 0.48%) Bonds (Cost \$3,294,796) ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1% Peruvian Government International Bond Qatar Government International Bond Saudi Government International Bond saudi Government International Bond tt Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.6% AREIT Trust, Series 2019-CRE3-D (1 Month LIBOR USD + 2.65%, 2.65% Floor) Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%, 3.05% Floor) Atrium Hotel Portfolio Trust, Series 2018-ATRM-E (1 Month LIBOR USD + 3.40%, 3.40% Floor) Bancorp Commercial Mortgage Trust, Series 2018-CRE4-D (1 Month LIBOR USD + 2.10%, 0.25% Floor) BB-UBS Trust, Series 2012-SHOW-XB BX Commercial Mortgage Trust, Series 2019-IMC-F (1 Month LIBOR USD + 2.90%, 2.90% Floor) BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TAN-X Citigroup Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) CFCRE Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) CGCRE Commercial Mortgage Trust, Series 2018-TBR-E (1 Month LIBOR USD + 2.80%, 2.90% Floor) COMM Mortgage Trust, Series 2013-LC13-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-C Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-C Commercial Mortgage Trust, Series 2018-BIOD-F (1 Month LIBOR USD + 2.00%, 2.00% Floor) COMM Mortgage Trust, Series 2018-BIOD-F (1 Month LIBOR USD + 2.00%, 2.00% Floor) Credit Suisse Mortgage Trust, Series 2018-BIOD-F (1 Month LIBOR USD + 2.00%, 2.00% Floor) Great Wolf Trust, Series 2019-WOLF-A (1 Month LIBOR USD + 1.03%, 1.03% Floor) Great Wolf Trust, Series 2019-WOLF-A (1 Month LIBOR USD + 1.03%, 1.03% Floor) Great Wolf Trust, Series 2019-WOLF-A (1 Month L	4.13% 2.15% ^ 2.06% 8.20% 0.54% 2.39% 2.38% 2.88% 2.85% ^ 3.23% ^ 3.58% ^ 2.28% ^ 0.28% #^I/O 3.08% ^ 2.23% ^ 1.85% #I/O 2.98% ^ 3.83% ^ 5.01% #^ 4.69% # 4.45% # 2.83% ^ 3.44% #^ 2.18% ^ 3.55% ^	01/28/2025 05/13/2025 07/14/2021 01/31/2022 01/27/2023 01/27/2023 01/23/2026 06/02/2021 03/04/2023 09/14/2036 12/15/2036 06/15/2035 11/05/2034 07/15/2034 07/15/2034 02/15/2036 12/15/2036 08/10/2047 12/15/2036 08/10/2048 02/10/2048 05/15/2033 05/15/2036 04/05/2033 05/15/2036 04/05/2033 05/15/2036	271,346 205,527 71,207 195,103 24,849 3,352,430

190,146	HPLY Trust, Series 2019-HIT-D (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.18% ^	11/15/2036	171,094
190,000	Hunt Ltd., Series 2018-FL2-C (1 Month LIBOR USD + 2.35%, 2.35% Floor)	2.53% ^	08/15/2028	183,065
300,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-BCON-E	3.88% #^	01/05/2031	288,346
104,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-EFX	5.54% ^	07/05/2033	99,469
300,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-WPT-FFX	5.54% ^	07/05/2033	280,649
100,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	3.99%	10/15/2048	94,501
186,000	MFT Trust, Series 2020-ABC-D	3.48% #^	02/10/2042	167,356
88,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20%			
	Floor)	2.38% ^	11/15/2034	66,739
188,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15%			
	Floor)	3.33% ^	11/15/2034	141,589
142,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35%			- 1 - 1,0 0 /
142,000	Floor)	4.53% ^	11/15/2034	92,875
15 277 000				
15,277,000	Morgan Stanley Capital Trust, Series 2017-ASHF-XCP	0.00% #^I/O	05/15/2019	15
111,000	Morgan Stanley Capital Trust, Series 2017-CLS-F (1 Month LIBOR USD + 2.60%, 2.60% Floor)		11/15/2034	107,877
8,314,148	SLIDE, Series 2018-FUN-XCP	0.98% #^I/O	12/15/2020	37,246
6,577,861	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS2-XA	0.81% #I/O	07/15/2058	182,803
5,406,876	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	1.12% #I/O	12/15/2048	188,880
1,113,252	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-XA	1.44% #I/O	02/15/2053	102,652
	rcial Mortgage Backed Obligations (Cost \$6,783,338)		_	5,892,166
			_	
	ollateralized Mortgage Obligations - 12.2%			
506,389	Alternative Loan Trust, Series 2005-64CB-1A10	5.75%	12/25/2035	497,253
402,914	Bayview Opportunity Master Fund Trust, Series 2019-SBR2-A1	3.43% ^§	06/28/2034	408,763
232,252	Citigroup Mortgage Loan Trust, Series 2006-AR2-1A2	3.94%#	03/25/2036	217,146
385,199	CSMC Trust, Series 2018-RPL7-A1	4.00% ^	08/26/2058	392,173
681,363	CSMC Trust, Series 2019-RPL9-A1	3.09% #^	10/27/2059	707,014
	Deephaven Residential Mortgage Trust, Series 2017-1A-A1			
78,087		2.73% #^	12/26/2046	78,052
78,087	Deephaven Residential Mortgage Trust, Series 2017-1A-A2	2.93% #^	12/26/2046	78,117
408,635	Legacy Mortgage Asset Trust, Series 2019-GS5-A1	3.20% ^§	05/25/2059	407,712
388,210	PRPM LLC, Series 2019-3A-A1	3.35% ^§	07/25/2024	392,190
667,028	Velocity Commercial Capital Loan Trust, Series 2018-2-A	4.05% #^	10/26/2048	682,762
633,516	Vericrest Opportunity Loan Trust, Series 2020-NPL2-A1A	2.98% ^§	02/25/2050	629,191
148,554	Verus Securitization Trust, Series 2017-1A-A2	3.16% #^	01/25/2047	148,748
				456,445
458,714	VOLT LLC, Series 2020-NPL1-A1A	3.23% ^§	01/25/2050	
572,052	VOLT LLC, Series 2020-NPL4-A1	2.98% ^§	03/25/2050	566,931
otal Non-Agency Residen	tial Collateralized Mortgage Obligations (Cost \$5,625,149)		_	5,662,497
E Company Donda	N/			
S Corporate Bonds - 6.6		2 200/ 4	11/21/2022	51.700
50,000	AbbVie, Inc.	2.30% ^	11/21/2022	51,708
105,000	Analog Devices, Inc.	2.95%	01/12/2021	106,362
60,000	Anthem, Inc.	2.50%	11/21/2020	60,480
35,000	BB&T Corporation	2.20%	03/16/2023	36,350
105,000	Bristol-Myers Squibb Company	2.60% ^	05/16/2022	109,200
10,000	Capital One Financial Corporation	2.40%	10/30/2020	10,044
60,000	Capital One Financial Corporation	3.20%	01/30/2023	63,236
70,000	Cardinal Health, Inc.	2.62%	06/15/2022	72,274
70,000	Carrier Global Corporation	1.92% ^	02/15/2023	71,462
70,000	Cigna Corporation	3.40%	09/17/2021	72,384
75,000	Cintas Corporation	2.90%	04/01/2022	77,989
110,000	Citigroup, Înc. (3 Month LIBOR USD + 1.02%)	1.37%	06/01/2024	109,762
20,000	Crown Castle International Corporation	1.35%	07/15/2025	20,094
70,000	CVS Health Corporation	3.70%	03/09/2023	75,243
185,000	Daimler Finance North America LLC	2.30% ^	02/12/2021	186,298
45,000	Delta Air Lines, Inc.	3.40%	04/19/2021	43,770
55,000	DTE Energy Company	2.25%	11/01/2022	56,826
40,000	DTE Energy Company	2.53%	10/01/2024	41,906
65,000	eBay, Inc.	2.75%	01/30/2023	67,986
55,000	Exxon Mobil Corporation	1.57%	04/15/2023	56,438
70,000	Hyundai Capital America	2.85% ^	11/01/2022	71,485
70,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.70%)	3.21%		
			04/01/2023	72,902
70,000	Marsh & McLennan Companies, Inc. (3 Month LIBOR USD + 1.20%)	1.51%	12/29/2021	70,036
55,000	McDonald's Corporation	2.63%	01/15/2022	56,862
70,000	Microchip Technology, Inc.	3.92%	06/01/2021	71,380
20,000	Micron Technology, Inc.	2.50%	04/24/2023	20,786
35,000	Mondelez International, Inc.	0.63%	07/01/2022	34,995
115,000	Morgan Stanley (3 Month LIBOR USD + 0.93%)	2.03%	07/22/2022	115,606
95,000	Omnicom Capital, Inc.	3.63%	05/01/2022	100,238
20,000	ORACLE Corporation	2.50%	04/01/2025	21,535
85,000	PayPal Holdings, Inc.	2.20%	09/26/2022	88,018
105,000	Penske Truck Leasing Company	2.70% ^	11/01/2024	108,156
55,000	PepsiCo, Inc.	0.75%	05/01/2023	55,568
65,000	Prudential Financial, Inc.	3.50%	05/15/2024	72,012
65,000	PSEG Power LLC	3.85%	06/01/2023	70,242
65,000	Republic Services, Inc.	2.50%	08/15/2024	69,181
20,000	Reynolds American, Inc.	4.00%	06/12/2022	21,141
50,000	Schlumberger Holdings Corporation	3.75% ^	05/01/2024	53,890
	Simon Property Group LP	2.00%	09/13/2024	71,830
		2.90%		
70,000	Target Corporation		01/15/2022	36,412
35,000	Union Pacific Corporation	3.20%	06/08/2021	97,361
35,000 95,000		1.13% ^	06/22/2022	20,117
35,000 95,000 20,000	Upjohn, Inc.	1.49%	05/15/2025	75,965
35,000 95,000 20,000 75,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	1.4970		71,701
35,000 95,000 20,000		2.95%	06/15/2024	
35,000 95,000 20,000 75,000 70,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%) Waste Management, Inc.	2.95%		76.247
35,000 95,000 20,000 75,000 70,000 75,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%) Waste Management, Inc. Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	2.95% 1.65%	06/02/2024	
35,000 95,000 20,000 75,000 70,000 75,000 60,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%) Waste Management, Inc. Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) Welltower, Inc.	2.95%		64,139
35,000 95,000 20,000 75,000 70,000 75,000 60,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%) Waste Management, Inc. Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) Welltower, Inc.	2.95% 1.65%	06/02/2024	64,139
35,000 95,000 20,000 75,000 70,000 75,000 60,000 otal US Corporate Bonds	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%) Waste Management, Inc. Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) Welltower, Inc. (Cost \$3,009,970)	2.95% 1.65%	06/02/2024	64,139
35,000 95,000 20,000 75,000 70,000 75,000 60,000 otal US Corporate Bonds S Government and Agen	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%) Waste Management, Inc. Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) Welltower, Inc. (Cost \$3,009,970) cy Mortgage Backed Obligations - 9.1%	2.95% 1.65%	06/02/2024	64,139
35,000 95,000 20,000 75,000 70,000 75,000 60,000 otal US Corporate Bonds	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%) Waste Management, Inc. Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) Welltower, Inc. (Cost \$3,009,970)	2.95% 1.65%	06/02/2024	64,139
35,000 95,000 20,000 75,000 70,000 75,000 60,000 otal US Corporate Bonds S Government and Agen	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%) Waste Management, Inc. Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) Welltower, Inc. (Cost \$3,009,970) cy Mortgage Backed Obligations - 9.1%	2.95% 1.65%	06/02/2024	
35,000 95,000 20,000 75,000 70,000 75,000 60,000 otal US Corporate Bonds S Government and Agen 1,498,294	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%) Waste Management, Inc. Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) Welltower, Inc. (Cost \$3,009,970) cy Mortgage Backed Obligations - 9.1% Federal Home Loan Mortgage Corporation, Series 3312-FJ (1 Month LIBOR USD + 0.22%, 0.22% Floor, 7.00% Cap)	2.95% 1.65% 3.63%	06/02/2024 03/15/2024 	64,139 3,077,617
35,000 95,000 20,000 75,000 70,000 75,000 60,000 otal US Corporate Bonds S Government and Agen	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%) Waste Management, Inc. Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) Welltower, Inc. (Cost \$3,009,970) cy Mortgage Backed Obligations - 9.1% Federal Home Loan Mortgage Corporation, Series 3312-FJ (1 Month LIBOR USD + 0.22%, 0.22% Floor, 7.00% Cap) Federal Home Loan Mortgage Corporation, Series 3747-FA (1 Month LIBOR USD + 0.50%,	2.95% 1.65% 3.63%	06/02/2024 03/15/2024 	64,139 3,077,617 1,486,671
35,000 95,000 20,000 75,000 70,000 75,000 60,000 otal US Corporate Bonds S Government and Agen 1,498,294	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%) Waste Management, Inc. Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) Welltower, Inc. (Cost \$3,009,970) cy Mortgage Backed Obligations - 9.1% Federal Home Loan Mortgage Corporation, Series 3312-FJ (1 Month LIBOR USD + 0.22%, 0.22% Floor, 7.00% Cap) Federal Home Loan Mortgage Corporation, Series 3747-FA (1 Month LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	2.95% 1.65% 3.63% 0.40% 0.68%	06/02/2024 03/15/2024 07/15/2036 10/15/2040	1,486,671 1,757,249
35,000 95,000 20,000 75,000 70,000 75,000 60,000 otal US Corporate Bonds S Government and Agen 1,498,294 1,751,619 940,125	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%) Waste Management, Inc. Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) Welltower, Inc. (Cost \$3,009,970) cy Mortgage Backed Obligations - 9.1% Federal Home Loan Mortgage Corporation, Series 3312-FJ (1 Month LIBOR USD + 0.22%, 0.22% Floor, 7.00% Cap) Federal Home Loan Mortgage Corporation, Series 3747-FA (1 Month LIBOR USD + 0.50%,	2.95% 1.65% 3.63%	06/02/2024 03/15/2024 	64,139 3,077,617 1,486,671

US Government and Age				
2,600,000	United States Treasury Notes	2.63%	05/15/2021	2,655,910
2,610,000	United States Treasury Notes	1.50% ‡	09/30/2021	2,653,432
1,040,000	United States Treasury Notes	1.38% ‡	01/31/2022	1,059,886
990,000	United States Treasury Notes	0.13% ‡	05/15/2023	988,646
200,000	United States Treasury Notes	2.25%	12/31/2023	214,352
Total US Government and	d Agency Obligations (Cost \$7,571,114)			7,572,226
Affiliated Mutual Funds -	5.4%			
281,035	DoubleLine Floating Rate Fund (Class I)			2,532,123
Total Affiliated Mutual F	unds (Cost \$2,782,244)			2,532,123
Short Term Investments -	10.6%			
1,044,974	First American Government Obligations Fund - Class U	0.11% ♦		1,044,974
1,044,974	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.15% ♦		1,044,974
1,044,974	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.05% ♦		1,044,974
1,800,000	United States Treasury Bills	0.00%	11/27/2020	1,798,882
Total Short Term Investm	nents (Cost \$4,933,618)			4,933,804
Total Investments - 97.7%	6 (Cost \$46,554,263)			45,507,805
Other Assets in Excess of I				1,056,713
NET ASSETS - 100.0%	2.000			\$ 46,564,518
NEI ASSEIS - 100.070				J 40,304,310

- 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.
- # Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of June 30, 2020.
- † Perpetual Maturity
- I/O Interest only security
- § The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of June 30, 2020.
- ♦ Seven-day yield as of June 30, 2020
- ‡ All or a portion of this security has been pledged as collateral.

US Government and Agency Obligations	16.3%
Collateralized Loan Obligations	14.1%
Non-Agency Commercial Mortgage Backed Obligations	12.6%
Non-Agency Residential Collateralized Mortgage Obligations	12.2%
Short Term Investments	10.6%
US Government and Agency Mortgage Backed Obligations	9.1%
Foreign Corporate Bonds	7.2%
US Corporate Bonds	6.6%
Affiliated Mutual Funds	5.4%
Asset Backed Obligations	2.5%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.1%
Other Assets and Liabilities	2.3%
	100.0%

INVESTMENT BREAKDOWN as a % of Net Assets:

US Government and Agency Obligations	16.3%
Collateralized Loan Obligations	14.1%
Non-Agency Commercial Mortgage Backed Obligations	12.6%
Non-Agency Residential Collateralized Mortgage Obligations	12.2%
Short Term Investments	10.6%
US Government and Agency Mortgage Backed Obligations	9.1%
Affiliated Mutual Funds	5.4%
Banking	2.6%
Asset Backed Obligations	2.5%
Energy	1.7%
Technology	1.6%
Utilities	1.2%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.1%
Transportation	0.8%
Building and Development (including Steel/Metals)	0.8%
Healthcare	0.6%
Automotive	0.6%
Pharmaceuticals	0.6%
Chemical Products	0.5%
Chemicals/Plastics	0.4%
Insurance	0.3%
Environmental Control	0.3%
Real Estate	0.3%
Media	0.2%
Telecommunications	0.2%
Food Products	0.2%
Industrial Equipment	0.2%
Diversified Manufacturing	0.2%
Commercial Services	0.1%
Food Service	0.1%
Aerospace & Defense	0.1%
Finance	0.1%
Retailers (other than Food/Drug)	0.1%
Beverage and Tobacco	0.0%~
Other Assets and Liabilities	2.3%
	100.0%
	100.070

 $[\]sim$ Represents less than 0.05% of net assets

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notiona Amoun		Unrealized Appreciation (Depreciation) / Value
Shiller Barclays CAPE® Europe Sector Net ER NoC IndexĦ	BNP Paribas	Long	0.20%	Termination	09/30/2020	10,500,000	EUR	(264,304)
Shiller Barclays CAPE® Europe Sector Net ER NoC IndexH	BNP Paribas	Long	0.20%	Termination	01/29/2021	11,500,000	EUR	(867,380)
Shiller Barclays CAPE® Europe Sector Net ER NoC IndexH	Barclays Capital, Inc.	Long	0.20%	Termination	07/30/2021	20,000,000	EUR	` <u>-</u>
Shiller Barclays CAPE® Europe Sector Net ER NoC IndexH	Barclays Capital, Inc.	Long	0.20%	Termination	08/28/2020	500,000	EUR	
								\$ (1,131,684)

H Shiller Barclays CAPE® Europe Sector Net ER NoC Index aims to provide notional long exposure to the top four European equity sectors that are relatively undervalued, as defined by a modified version of the classic CAPE® Ratio (the "Relative CAPE® Indicator") and that possess relatively strong price momentum over the prior twelve months. Each European sector is represented by an index of equity securities of companies in the relevant sector. Information on the sector constituents as of June 30, 2020, is available on the Barclays Capital, Inc. website at https://indices.barclays/IM/12/en/indices/details.app;ticker=BXIIESAE.

FORWARD CURRENCY EXCHANGE CONTRACTS

Settlement Date	Counterparty	Currency to be Del	ivered	Value	Currency to be Re	ceived	Value	Appi	realized reciation reciation)
06/09/2021	Goldman Sachs	300,000	EUR	\$ 339,821	342,698	USD	\$ 342,698	\$	2,877
06/09/2021	Barclays Capital, Inc.	567,050	USD	567,050	500,000	EUR	566,368		(682)
06/09/2021	Goldman Sachs	48,189,581	USD	48,189,581	42,300,000	EUR	47,914,734		(274,847)
				\$49,096,452			\$48,823,800	\$	(272,652)

EUR Euro

USD US Dollar

 $A \ summary \ of the \ Double Line \ Shiller \ Enhanced \ CAPE@'s \ investments \ in \ affiliated \ mutual \ funds \ for the period \ ended \ June \ 30, \ 2020 \ is \ as \ follows:$

						Change in	Dividend	Net Realized
						Unrealized	Income	Gain (Loss)
						for the	Earned in the	in the Period
	Value at				Value at	Period Ended	Period Ended	Ended
	March 31,	Gross	Gross	Shares Held at	June 30,	June 30,	June 30,	June 30,
Fund	2020	Purchases	Sales	June 30, 2020	2020	2020	2020	2020
DoubleLine Floating Rate Fund (Class I)	\$2,371,933	\$ -	\$ -	281,035	\$2,532,123	\$ 160,190	\$ 26,257	\$ -
	\$2,371,933	\$ -	\$ -	281,035	\$2,532,123	\$ 160,190	\$ 26,257	\$ -

DoubleLine Colony Real Estate and Income Fund

Schedule of Investments June 30, 2020 (Unaudited)

856,449 Castlelake Aircraft Securitization Trust, Series 2019-1A-A 2,89% 04/15/2039 200,383 CPS Auto Receivables Trust, Series 2019-B-A 2,89% 05/16/2002 310,631 Foundation Finance Trust, Series 2019-1A-A 3,86% 11/15/2034 500,000 GLS Auto Receivables Issuer Trust, Series 2020-2A-A 1,58% 08/15/2004 5323,426 Kabbage Funding LLC, Series 2019-1A-A 2,10% 04/20/2046 500,000 Mosaic Solar Loan Trust, Series 2020-1A-A 2,10% 04/20/2046 500,000 Mosaic Solar Loan Trust, Series 2020-1A-A 2,10% 04/20/2046 500,000 Oxford Finance Funding LLC, Series 2020-1A-A 2,10% 04/20/2046 500,000 Oxford Finance Funding LLC, Series 2020-1A-A 3,10% 02/15/2028 246,667 Stack Infrastructure Issuer LLC, Series 2019-1A-A 3,48% 02/25/2028 23/29,827 START Ireland, Series 2019-1A-A 4,09% 03/15/2044 2 2 3/29,827 START Ireland, Series 2019-1A-A 4,09% 03/15/2044 2 2 3/29,827 Upgmde Receivables Trust, Series 2019-1A-A 3,48% 03/15/2044 2 3/29,827 Upgmde Receivables Trust, Series 2019-1A-A 3,48% 03/15/2044 2 3/29,827 Upgmde Receivables Trust, Series 2019-1A-A 3,48% 03/15/2044 2 3/29,827 Upgmde Receivables Trust, Series 2019-1A-A 3,48% 03/15/2044 2 3/29,827 Upgmde Receivables Trust, Series 2019-1A-A 3,48% 03/15/2044 2 3/29,827 Upgmde Receivables Trust, Series 2019-1A-A 3,48% 03/15/2044 2 3/29,827 Upgmde Receivables Trust, Series 2019-1A-A 3,48% 03/15/2044 2 3/29,827 Upgmde Receivables Trust, Series 2019-1A-A 3,48% 03/15/2044 2 3/29,827 Upgmde Receivables Trust, Series 2019-1A-A 3,48% 03/15/2044 2 3/29,827 Upgmde Receivables Trust, Series 2019-1A-A 3,48% 03/15/2044 2 3/29,827 Upgmde Receivables Trust, Series 2019-1A-A 3,48% 03/15/2044 2 3/29,827 Upgmde Receivables Trust, Series 2019-1A-A 3,48% 03/15/2044 2 3/29,827 Upgmde Receivables Trust, Series 2019-1A-A Upgmde Receivables Trust, Series 2019-1A-A Upgmde Receivables Trust, Series 2019-1A-A Upgmde Receivables	Principal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
September Sept			2 9/10/ ^	01/16/2020	445
200.181 CPS Auto Receivables Trust, Series 2019-1-A 3.80% 1115/2014 113/2014					755
310.03 Foundation Finance Trust, Series 2019-1A-A 1.85% 6015-2024					201
Section					313
323,426 Kabbage Funding LLC, Series 2019-1-A 500,000 Mouse Soult Land Trust, Series 2020-1-A 500,000 Mouse Soult Land Trust, Series 2020-1-A 318,614 Soft Consumer Lone Reason Trust, Series 2019-1-A 246,607 Soft Consumer Lone Reason Trust, Series 2019-1-A 247,707 Soft Consumer Lone Reason Trust, Series 2019-1-A 248,100 Access Col LLC, Series Secured First Lien Term Lone (I Month LIBOR USD + 3.75%) 248,101 Access Col LLC, Series Secured First Lien Term Lone (I Month LIBOR USD + 2.75%) 249,101 Access Col LLC, Series Secured First Lien Term Lone (I Month LIBOR USD + 2.75%) 240,101 Access Col LLC, Series Secured First Lien Term Lone (I Month LIBOR USD + 2.75%) 240,101 Access Col LLC, Series Secured First Lien Term Lone (I Month LIBOR USD + 2.75%) 240,101 Access Col LLC, Series Secured First Lien Term Lone (I Month LIBOR USD + 2.75%) 240,101 Access Col LLC, Series Secured First Lien Term Lone (I Month LIBOR USD + 2.75%) 240,101 Access Col LLC, Series Secured First Lien Term Lone (I Month LIBOR USD + 3.05%) 240,102 Access Col LLC, Series Secured First Lien Term Lone (I Month LIBOR USD + 3.05%) 240,103 Access Col LLC, Series Secured First Lien Term Lone (I Month LIBOR USD + 3.05%) 240,104 Access Col LLC, Series Secured First Lien Term Lone (I Month LIBOR USD + 3.05%) 240,105 Access Col LLC, Series Secured First Lien Term Lone (I Month LIBOR USD + 3.05%) 240,106 Access Secured First Lien Term Lone (I Month LIBOR USD + 3.05%) 240,107 Access Secured First Lien Term Lone (I Month LIBOR USD + 3.05%) 240,107 Access Secured First Lien Term Lone (I Month LIBOR USD + 3.05%) 240,107 Access Secured First Lien Term Lone (I Month LIBOR USD + 3.05%) 240,107 Access Secured First Lien Term Lone (I M					500
S00,000 Mesais Solul Loan Trust, Series 2020-1A-A 2.10% 04202046 5.2000 3.2000					319
338.04 Soft Consumer Lone Program Trust, Series 2019-1-A. 246.06 225.0038 1, 245.00 0225.0044 1, 245.0044 1, 245.0					504
246.667 Stack Infrastructure Issuer LLC, Series 2019-1A-A2	500,000		3.10% ^	02/15/2028	508
329,327 START Inchand, Series 2019-1-A 79,431 (grapade Receivables Trust, Series 2019-1A-A 348% 0315/2025 42. 348 (a) Upgrade Receivables Trust, Series 2019-1A-A 348% 0315/2025 42. 348 (a) Upgrade Receivables Trust, Series 2019-1A-A 348% 0315/2025 42. 348 (a) Upgrade Receivables Trust, Series 2019-1A-A 348% 0315/2025 42. 42. 42. 43. 44. 44. 44. 44. 44. 44. 44. 44. 44	338,614		3.24% ^		342
### Command			4.54% ^		259
Assessment Ass					292
1017R B.C. Lulimited Liability Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) 17/19/2026 18/19/2027 19/19/2026 18/19/2027 19/19/2026 18/19/2027 19/19/2027 1)	10	3.48% ^	03/15/2025	79
1041,737	tal Asset Backed Obligat	iions (Cost \$4,697,909)		_	4,522
LIBOR USD +1.75% 1.1930c	nk Loans - 4.6%	1011770 D.C. H. I. '. H. I. I. '. G			
24,810 Access CIG LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2,75%) 3,92% 02,277,025	104,/3/		1.020/	11/10/2026	00
100/029 AlixPartners LLP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 100% 100%	24.910				99 23
1,00% Floor) 1,00% Floor) 3,50% 0404/2024 1			3.92%	02/27/2023	23
10,000 Almonde, Inc., Senior Secured First Lien Term Loan (I Month LIBOR USD + 2.18% 12/15/2023 13/249 (I Month LIBOR USD + 7.59%, 1.00% Floor) 10,00% Floor) 13/249 (I Month LIBOR USD + 7.59%, 1.00% Floor, 8.00% PIK) 16/240 (I Month LIBOR USD + 7.59%, 1.00% Floor, 8.00% PIK) 16/240 (I Month LIBOR USD + 7.59%, 1.00% Floor, 8.00% PIK) 16/240 (I Month LIBOR USD + 7.59%, 1.00% Floor, 8.00% PIK) 16/240 (I Month LIBOR USD + 7.59%, 1.00% Floor, 8.00% PIK) 16/240 (I Month LIBOR USD + 3.00%, 1.00% Floor, 8.00% PIK) 16/240 (I Month LIBOR USD + 3.00%, 1.00% Floor, 8.00% PIK) 16/240 (I Month LIBOR USD + 3.00%, 1.00% Floor, 8.00% PIK) 16/240 (I Month LIBOR USD + 3.00%, 1.00% Floor) 16/240 (I Month LIBOR USD + 3.00%, 1.00% Floor) 16/240 (I Month LIBOR USD + 3.00%) 16/240 (I Month LIBOR USD + 4.25%) 16/240 (I Month LIBOR USD + 2.25%) 16/240 (I Month	109,029		3.50%	04/04/2024	105
109,214 American Arithuse, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2,00%) American Tire Distributors, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3,00%) 4,00% 4,0	10,000	Almonde, Inc., Senior Secured Second Lien Term Loan (6 Month LIBOR USD + 7.25%,			
2,00% American Tree Distributors, Inc., Senior Secured First Lien Term Loan 8,50% 09/02/2024	109 214		8.25%	06/16/2025	8
13,249 (1 Month LIBOR USD + 7,50%, 1,00% Florx, 8,00% PIK) 1,00% Florx, 8,00% PIK) 1,00% Florx, 1,00% Florx, 8,00% PIK) 1,00% Florx, 1,00%	107,214		2.18%	12/15/2023	88
1,638 3 Month LIBOR USD + 7,50%, 1,00% Floor; 8,00% PIK) 7,000		American Tire Distributors, Inc., Senior Secured First Lien Term Loan			
70,000 Applied Systems, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 10% Fibor) 15,000 15,000 17,75% 104,737 AssuredPartners, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) 3.68% 103,203 1103,203 105,000 Asaruna ILC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) 3.68% 1103,203 1105,000 3.68% 1103,203 1105,000 3.68% 1103,203 1103,203 120,200 1					8
15,000 Aramark Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) 03/11/2025 1.75%) 03/11/2025 1.75%) 03/11/2025 1.75%) 03/11/2025 1.75%) 03/11/2025 1.75%) 03/11/2025 1.75%) 03/11/2025 1.75%) 03/11/2025 1.75%) 03/11/2025 1.75%) 03/11/2025 1.75%) 03/11/2025 1.75%) 03/11/2025 1.75%) 03/11/2025 03/1			8.50%	09/02/2024]
115,000	70,000		4.500	0011010	
1.75% 1.93% 03/11/2025 1.93% 03/11/2025 1.94% 03/11/2027 1.94% 03/11/2027 1.94% 03/11/2027 1.94% 03/11/2027 1.94% 03/11/2027 1.94% 03/11/2027 1.94% 03/11/2023 0.000	115.000		4.70%	09/19/2024	6
104,737	115,000		1 93%	03/11/2025	109
70,000 Astrion LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) 3.18% 11/03/2023 105,000 Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.25%) 4.43% 12/16/2024 105,000 Avaya (Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%) 05/31/2024 105,000 105	104 727				10
20,000 Avaya, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%) 4.43% 12/16/2024 105,000 Axalar Coating Systems Dutch Holding B.J. Ny. Senior Secured First Lien Term Loan (3.06% 0.5/31/2024 1.000 105,000 B1's Wholesale Club, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% Floor) 1.275%) 6.07% 6.					6′
105,000					1
Month LIBOR USD + 1.75%			4.4370	12/10/2024	11
24,936 Bass Pro Group LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%, 0.75% 1510cr)	105,000		2.06%	05/31/2024	10
105,000 BJ's Wholesale Club, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2,75%) 2,43% 02,02/2024 1 1,75% 1,00	24,936		2.0070	03/31/2024	10
2,75% Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%) 3.18% 06/16/2025		0.75% Floor)	6.07%	09/25/2024	2
38,508 Blackhawk Network Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.18% 06/16/2025	105,000				
USD + 3.00% 3.18% 06/16/2025			2.43%	02/02/2024	10
44,774 Blackstone CQP Holdeo LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%) S.50%) Brand Energy & Infrastructure Services, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor) 5.29% 606/21/2024 13,747 (3 Month LIBOR USD + 4.25%, 1.00% Floor) 5.64% 606/21/2024 299 (3 Month LIBOR USD + 2.25%, 1.00% Floor) 5.25% 606/21/2024 299 (3 Month LIBOR USD + 2.25%, 1.00% Floor) 5.25% 606/21/2024 29.00 (2 Month LIBOR USD + 2.25%, 1.00% Floor) 5.25% 606/21/2024 29.00 20.000 Caesars Resort, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor) 4.68% 6.06/19/2025 24.806 Cengage Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) 4.25%, 1.00% Floor) 4.25%, 1.00% Floor) 2.43% 6.06/30/2025 2.43% 6.06/30/2024 2.43% 6.06/30/2025 2.43% 6.06/30/2024 2.43% 6.0	38,508		2 100/	06/16/2025	2
3,50% Brand Energy & Infrastructure Services, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4,2%, 1,00% Floor) 5,29% 606/21/2024 (2) Month LIBOR USD + 4,2%, 1,00% Floor) 5,64% 606/21/2024 (2) Month LIBOR USD + 4,2%, 1,00% Floor) 5,64% 606/21/2024 (2) Month LIBOR USD + 4,2%, 1,00% Floor) 5,25% 606/21/2024 (2) Month LIBOR USD + 2,2%, 1,00% Floor) 2,92% 11/02/2026 (2) Month LIBOR USD + 2,2%, 1,00% Floor) 2,92% 11/02/2026 (2) Month LIBOR USD + 2,2%, 1,00% Floor) 2,92% 11/02/2026 (2) Month LIBOR USD + 2,2%, 1,00% Floor) 2,92% 11/02/2026 (2) Month LIBOR USD + 2,2%, 1,00% Floor) 2,92% 11/02/2025 (2) Month LIBOR USD + 2,2%, 1,00% Floor) 2,92% 06/07/2023 (2) Month LIBOR USD + 2,2%, 1,00% Floor) 2,2%, 1,00% Floor) 2,2%, 1,00% Floor) 2,2%, 1,00% Floor) 3,50% 03/15/2027 (2) Month LIBOR USD + 2,50%, 1,00% Floor) 3,50% 03/01/2024 (3) Month LIBOR USD + 2,50%, 1,00% Floor) 3,50% 03/01/2024 (4) Month LIBOR USD + 2,50%, 1,00% Floor) 3,50% 03/01/2024 (4) Month LIBOR USD + 2,50%, 1,00% Floor) 3,50% 03/01/2024 (4) Month LIBOR USD + 2,50%, 1,00% Floor) 3,50% 08/21/2026 (2) Month LIBOR USD + 2,50%, 1,00% Floor) (2) Month LIBOR USD + 2,50%, 1,00% Floor) (3) Month LIBOR USD + 2,50%, 1,00% Floor) (4) Month LIBOR USD +	44.554		3.18%	06/16/2025	3:
Brand Energy & Infrastructure Services, Inc., Senior Secured First Lien Term Loan 5.29% 06/21/2024 13,747 (3 Month LiBOR USD + 4.25%, 1.00% Floor) 5.64% 06/21/2024 299 (3 Month LiBOR USD + 4.25%, 1.00% Floor) 5.25% 06/21/2024 39,900 Buckeye Partners LP, Senior Secured First Lien Term Loan (1 Month LiBOR USD + 2.75%) 2.92% 11/02/2026 25,000 Caesirs Resort, Senior Secured First Lien Term Loan (1 Month LiBOR USD + 2.75%) 2.92% 11/02/2026 24,806 Caesirs Resort, Senior Secured First Lien Term Loan (1 Month LiBOR USD + 4.25%, 1.00% Floor) 6/30/2025 24,806 Cengage Learning, Inc., Senior Secured First Lien Term Loan (1 Month LiBOR USD + 4.25%, 1.00% Floor) 5.25% 06/07/2023 06/07/2023 075,000 CenturyLink, Inc., Senior Secured First Lien Term Loan (1 Month LiBOR USD + 4.25%, 1.00% Floor) 3.50% 03/01/2024 03/01/	44,774		3.81%	09/30/2024	4:
15,839 (3 Month LIBOR USD + 4.25%, 1.00% Floor) 5.64% 66/21/2024 13,747 (3 Month LIBOR USD + 4.25%, 1.00% Floor) 5.64% 66/21/2024 299 (3 Month LIBOR USD + 4.25%, 1.00% Floor) 5.25% 66/21/2024 39,900 Buckeye Partners LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) 2.92% 11/02/2026 25,000 Carival Corporation, Senior Secured First Lien Term Loan (2 Month LIBOR USD + 2.75%) 2.92% 11/02/2025 35,000 Carival Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) 5.25% 66/07/2023 4,2806 Century-Link, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) 2.43% 03/15/2027 5,000 Century-Link, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) 03/01/2024 4,29%, 1.00% Floor) 3.50% 03/01/2024 5,300 (3 Month LIBOR USD + 2.50%, 1.00% Floor) 3.50% 03/01/2024 5,300 (3 Month LIBOR USD + 2.50%, 1.00% Floor) 3.50% 03/01/2024 4,903 Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) 2.50% 0.00% Floor) 3.43% 0.5/16/2024 4,903 Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) 2.50% 0.00% Floor) 3.00% 0.00% Floor) 0.00% F			5.6170	07/30/2024	٦.
13,747 (3 Month LIBOR USD + 4.25%, 1.00% Floor) 5.64% 06/21/2024 299 (3 Month LIBOR USD + 4.25%, 1.00% Floor) 5.25% 06/21/2024 39,900 Buckeye Partners LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) 2.92% 11/02/2026 35,000 Caesar Resort, Senior Secured First Lien Term Loan (2 Month LIBOR USD + 2.75%) 06/30/2025 24,806 Cengage Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) 10.00% Floor) 2.25% 0.00% Floor 2.25%	15 830		5 20%	06/21/2024	1-
39.90 Buckeye Partners LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) 0.6/21/2024					1:
39,900 Buckeye Partners LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%) 2,92% 11/02/2026 25,000 Caesars Resort, Senior Secured First Lien Term Loan 4.68% ± 06/19/2025 35,000 Carnival Corporation, Senior Secured First Lien Term Loan 8.50% ± 06/30/2025 24,806 Carnival Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) 5.25% 06/07/2023 03/15/2027 06/07/2023 03/15/2027 06/07/2023 03/15/2027 06/07/2023 03/15/2027 06/07/2023 03/15/2027 06/07/2023 03/15/2027 06/07/2023 03/15/2027 06/07/2023 03/15/2027 06/07/2023 06/07/2024 06/07/2023 06/07/2024 06/07/2023 06/07/2024					1.
25,000 Caesar's Resort, Senior Secured First Lien Term Loan					3
35,000 Carnival Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) 5.25% 6.6/07/2023					2:
24,806 Cengage Learning, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor) 75,000 CenturyLink, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) 14,700 (3 Month LIBOR USD + 2.50%, 1.00% Floor) 3.50% 03/01/2024 55,300 (1 Month LIBOR USD + 2.50%, 1.00% Floor) 3.50% 03/01/2024 (1 Month LIBOR USD + 2.50%, 1.00% Floor) 3.50% 03/01/2024 29,499 (Charter NEX US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) Clear Channel Outdoor Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) 19,898 (ClubCorporationHoldings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%) 3.06% 09/18/2024 35,000 Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) 4.25% (10 Month LIBOR USD + 3.50%) 50,000 Deerfield Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) 75,000 Deerfield Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) 19,847 Diamond B.V., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) 24,881 Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%) 5,50% (2,50%) E.W. Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%) 24,874 Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%) 5,20% (1,00% Floor) 6,823 Financial & Risk US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.					3
4.25%, 1.00% Floor 5.25% 06/07/2023 5.25% 06/07/2023 5.25% 06/07/2023 5.25% 06/07/2023 5.25% 06/07/2023 5.25% 06/07/2023 5.25% 06/07/2023 5.25% 06/07/2023 5.25% 06/07/2024 5.25% 06/07/2024 5.25% 06/07/2024 5.25% 06/07/2024 5.25% 06/07/2024 5.25% 06/07/2024 5.25% 06/07/2024 5.25% 06/07/2024 5.25% 07/07/2024 5.25% 07/07/2024 5.25% 07/07/2024 5.25% 07/07/2024 5.25% 07/07/2024 5.25% 07/07/2024 5.25% 07/07/2024 5.25% 07/07/2024 5.25% 07/07/2024 5.25% 07/07/2024 5.25% 07/07/2024 5.25% 0.05%			6.3070±	00/30/2023	3
75,000 CenturyLink, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) 2.43% 03/15/2027	24,800		5 25%	06/07/2023	2
14,700	75,000				7
14,700	75,000	Change Healthcare Holdings Inc. Senior Secured First Lien Term Loan	2.4370	03/13/2027	,
1 Month LIBOR USD + 2.50%, 1.00% Floor) 3,50% 03/01/2024	14,700		3.50%	03/01/2024	1-
Charter NEX US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%) 3.43% 05/16/2024					5.
3.50% 3.43% 05/16/2024					
LIBOR USD + 3.50%) 19,898 ClubCorporationAloldings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%) 35,000 Cornerstone OnDemand, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%) 59,695 Cvent, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) 75,000 Deerfield Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) 19,847 Diamond B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 5.00%) 75,000 E.W. Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%) 24,874 Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) 24,874 Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) 19,709 Equinox Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) 4.07% 03/08/2024 45,000 Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor) 4.07% 03/08/2024 4.38% 10/01/2025 4.43% 12/29/2023 14,923 Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD) 4.43% 12/29/2023		3.50%)	3.43%	05/16/2024	2
19,898 ClubCorporationHoldings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 2.75%) 3.06% 09/18/2024	4,963		1 260/	00/21/2026	
+ 2.75%) 3.06% 09/18/2024	19.898		4.20%	08/21/2026	
4.25% 5.35% 04/22/2027			3.06%	09/18/2024	1
Solution	35,000		5.250/	04/22/2027	2
Floor 3.93% 11/29/2024	50 605		5.35%	04/22/2027	3
75,000 Deerfield Holdings Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) 19,847 Diamond B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) 74,813 Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%) 75,000 E.W. Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) 24,874 Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 19,709 Equinox Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) 69,823 Financial & Risk US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 45,000 Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.43% 12/29/2023	39,093		3 93%	11/29/2024	5
+ 3.75%, 1.00% Floor)	75.000		3.7370	11/2//2021	J
19,847 Diamond B.V., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%) 74,813 Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%) 75,000 E.W. Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) 24,874 Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 19,709 Equinox Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) 40,70% 03/08/2024 69,823 Financial & Risk US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 45,000 Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) 4,30%, 1.00% Floor) 4,43% 12/29/2023 14,923 Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.43%) 12/29/2023			4.75%	04/09/2027	7:
74,813 Dun & Bradstreet Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 5.00%) E.W. Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) 24,874 Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 19,709 Equinox Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) 69,823 Financial & Risk US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 45,000 Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) 4.43% 10/01/2025 14,923 Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	19,847			09/06/2024	1
+ 5.00%) 75,000 E.W. Scripps Company, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) 24,874 Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 19,709 Equinox Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) 69,823 Financial & Risk US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 45,000 Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) 14,923 Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) 52,68% 05/01/2026 2.68% 05/01/2026 4.07% 03/08/2024 4.07% 03/08/2024 4.07% 03/08/2024 4.43% 10/01/2025					
2.50%) 2.68% 05/01/2026 24,874 Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 19,709 Equinox Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) 69,823 Financial & Risk US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 45,000 Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) 14,923 Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.43%) 12/29/2023		+5.00%)	4.18%	02/06/2026	7.
24,874 Envision Healthcare Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 19,709 Equinox Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) 69,823 Financial & Risk US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 45,000 Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) 14,923 Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) 10/10/2025	75,000		2 (90/	05/01/2026	_
USD + 3.75% 3.93% 10/10/2025	24.974		2.68%	05/01/2026	7
19,709 Equinox Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.00%, 1.00% Floor) 69,823 Financial & Risk US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 45,000 Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) 14,923 Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	24,874		3 93%	10/10/2025	1
3.00%, 1.00% Floor) 4.07% 03/08/2024 69,823 Financial & Risk US Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 45,000 Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) 4.43% 12/29/2023 14,923 Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR	19 709		3.73/0	10/10/2023	- 10
69,823 Financial & Risk UŚ Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%) 45,000 Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) 14,923 Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR	17,707		4.07%	03/08/2024	1:
USD + 3.75%) 45,000 Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) 14,923 Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR	69,823		, , ,	551 001 <u>202</u> T	1.
+ 3.00%, 1.00% Floor) 4.43% 12/29/2023 14,923 Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR			3.43%	10/01/2025	6
14,923 Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR	45,000	Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD			
	•	+ 3.00%, 1.00% Floor)	4.43%	12/29/2023	43
USD + 3.50%) 3.81% 08/01/2024	14,923				1:
	45,000	USD + 3.75%) Flex Acquisition Company Inc, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor) Flexential Intermediate Corporation, Senior Secured First Lien Term Loan (3 Month LIBOR	4.43%	12/29/2023	

105,000	Formula One Management Ltd., Senior Secured First Lien Term Loan (1 Month LIBOR USD			
	+ 2.50%, 1.00% Floor)	3.50%	02/01/2024	100,341
75,000 69,825	Froneri US, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.25%) Genesee & Wyoming, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	2.43%	01/29/2027	70,735
	2.00%)	2.31%	12/30/2026	67,419
74,813	Gentiva Health Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.44%	07/02/2025	72,755
19,685	Getty Ímages, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%)	4.69%	02/19/2026	17,618
105,000	Go Daddy Operating Company LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.00%)	1.93%	02/15/2024	101,456
25,846	GrafTech Finance, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	4.50%	02/12/2025	25,254
105,000	3.50%, 1.00% Floor) Gray Television, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.67%	01/02/2026	101,988
105,000	Harbor Freight Tools USA, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.75% Floor)	3.25%	08/18/2023	101,369
29,810	H-Food Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
25,000	3.69%) Hilton Worldwide Finance LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD	3.87%	05/23/2025	28,484
	+ 1.75%)	1.93%	06/22/2026	23,678
89,268	Hyland Software, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	4.00%	07/01/2024	87,029
35,000	Illuminate Buyer LLC, Senior Secured First Lien Term Loan	4.18% ±	06/16/2027	34,536
50,000 6,766	Informatica LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%) Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan	3.43% 6.50% ±	02/25/2027 07/14/2021	48,025 6,887
45,000	Intelsat Jackson Holdings S.A., Senior Secured First Lien Term Loan (1 Month LIBOR USD	0.3070 ±	07/14/2021	0,887
9,923	+ 3.75%, 1.00% Floor) ION Trading Technologies SARL, Senior Secured First Lien Term Loan (6 Month LIBOR)	8.00%	11/27/2023	44,965
	USD + 4.00%, 1.00% Floor)	5.07%	11/21/2024	9,594
59,292	IRB Holding Corporation, Senior Secured First Lien Term Loan (6 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/05/2025	54,961
109,719	Iron Mountain Information Management LLC, Senior Secured First Lien Term Loan (1			·
104.725	Month LIBOR USD + 1.75%) IDS USA I are S.A. Sarrias Sarras d First Lieu Tarra Lagra (1 Month LIBOR USD + 2.500/)	1.93%	01/02/2026	105,485 100,575
104,735 104,736	JBS USA Lux S.A., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%) KAR Auction Services, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	3.07%	05/01/2026	100,373
20.750	2.25%)	2.50%	09/21/2026	99,630
29,750	Kestrel Bidco, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.00%	12/11/2026	24,172
14,923	Klockner-Pentaplast of America, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.25%	06/30/2022	14,049
30,000	Kronos Acquisition Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR	3.2370	00/30/2022	14,049
69,821	USD + 4.00%, 1.00% Floor) Kronos, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00%	5.00%	05/15/2023	28,667
09,621	Floor)	3.18%	11/01/2023	69,772
110,000	Level 3 Financing, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	03/01/2027	104,382
69,821	Lineage Logistics LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.93/0	03/01/2027	104,382
19,852	3.00%, 1.00% Floor) Mavis Tire Express Services Corporation, Senior Secured First Lien Term Loan (1 Month	4.00%	02/27/2025	67,814
ŕ	LIBOR USD + 3.25%)	3.56%	03/20/2025	17,973
39,799	Mister Car Wash Holdings, Inc., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	4.38%	05/14/2026	36,074
14,887	MLN US HoldCo LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD +		03/14/2020	
35,000	4.50%) Pacific Gas and Electric Company, Senior Secured First Lien Term Loan (3 Month LIBOR	4.68%	11/28/2025	12,291
	USD + 4.50%, 1.00% Floor)	5.50%	06/18/2025	34,440
24,813	Panther BF Aggregator LP, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.50%)	3.68%	04/30/2026	23,727
57,447	PetSmart, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00%			
35,000	Floor) RegionalCare Hospital Partners Holdings, Inc., Senior Secured First Lien Term Loan (1	5.00%	03/11/2022	56,846
	Month LIBOR USD + 4.50%)	3.93%	11/14/2025	32,916
29,850	RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	1.93%	02/11/2027	29,166
24,789	RPI Intermediate Finance Trust, Senior Secured First Lien Term Loan (1 Month LIBOR USD			
59,400	+ 1.75%) Sedgwick Claims Management Services, Inc., Senior Secured First Lien Term Loan (1 Month	1.93%	02/11/2027	24,076
	LIBOR USD + 4.00%)	4.18%	09/03/2026	57,253
70,000	Select Medical Corporation, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.50%)	2.68%	03/06/2025	66,879
44,772	Solenis International LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD +			
99,798	4.00%) Sophia LP, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00%	4.36%	06/26/2025	43,186
	Floor)	3.56%	09/30/2022	97,678
59,850	Sotera Health Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	5.50%	12/11/2026	58,622
75,000	Surf Holdings LLC, Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.50%)	3.83%	03/05/2027	72,228
14,923	Team Health Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 2.75%, 1.00% Floor)	3.75%	02/06/2024	11,528
60,000	Tech Data Corporation, Senior Secured First Lien Term Loan	3.69% ±	07/01/2030	59,550
74,807	Tempo Acquisition LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.00%)	2.93%	05/01/2024	71,301
74,810	The Edelman Financial Center LLC, Senior Secured First Lien Term Loan (1 Month LIBOR			
85,000	USD + 3.00%) Thyssenkrupp Elevator, Senior Secured First Lien Term Loan	3.18% 4.43% ±	07/21/2025 06/30/2027	71,689 83,300
69,975	TIBCO Software Inc, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.93%	06/30/2026	66,301
24,781	Titan Acquisition Ltd., Senior Secured First Lien Term Loan (3 Month LIBOR USD + 3.00%)	3.36%	03/28/2025	22,767
34,740	TKC Holdings, Inc., Senior Secured First Lien Term Loan (6 Month LIBOR USD + 3.75%,			
102,595	1.00% Floor) Trans Union LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%)	4.75% 1.93%	02/01/2023 11/13/2026	32,669 98,427
74,806	UFC Holdings LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.73%)	4.25%	04/29/2026	71,751
45,000 60,824	Ultimate Software Group, Senior Secured First Lien Term Loan Ultimate Software Group, Senior Secured First Lien Term Loan (1 Month LIPOP LIST)	4.75% ±	05/03/2026	44,547
69,824	Ultimate Software Group, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.75%)	3.93%	05/04/2026	67,829
14,924	United Natural Foods, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +			·
	4.25%)	4.43%	10/22/2025	14,310

34,673	Vertafore, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD + 3.25%)	3.43%	07/02/2025	32,851
105,000 25,000	VICI Properties LLC, Senior Secured First Lien Term Loan (1 Month LIBOR USD + 1.75%) Web.Com Group, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +	1.94%	12/20/2024	98,142
25,000	3.75%)	3.94%	10/10/2025	23,781
74,813	Zayo Group Holdings, Inc., Senior Secured First Lien Term Loan (1 Month LIBOR USD +			
	3.00%)	3.18%	03/09/2027	71,255
otal Bank Loans (Cost \$	5,164,800)		<u> </u>	5,032,256
Collateralized Loan Oblig	gations - 14.5%			
500,000	AMMC Ltd., Series 2014-15A-ARR (3 Month LIBOR USD + 1.26%, 1.26% Floor)	2.48% ^	01/15/2032	485,233
500,000	CBAM Ltd., Series 2019-10A-B (3 Month LIBOR USD + 2.05%, 2.05% Floor)	3.19% ^	04/20/2032	491,779
1,000,000 500,000	CFIP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.34%) CIFC Funding Ltd., Series 2012-2RA-A2 (3 Month LIBOR USD + 1.25%)	2.48% ^ 2.39% ^	04/20/2029 01/20/2028	988,223 483,39
1,000,000	Crown Point Ltd., Series 2020-9A-A (3 Month LIBOR USD + 2.05%, 2.05% Floor)	0.00% ^	07/14/2032	999,97
1,000,000	Crown Point Ltd., Series 2020-9A-B (3 Month LIBOR USD + 2.69%, 2.69% Floor)	0.00% ^	07/14/2032	994,98
1,000,000	Halcyon Loan Advisors Funding Ltd., Series 2017-1A-A1B (3 Month LIBOR USD + 1.28%)	2.27% ^	06/25/2029	971,31
822,184	KVK Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 0.90%)	2.21% ^	01/14/2028	807,38
500,000 1,000,000	Madison Park Funding Ltd., Series 2012-10A-BR2 (3 Month LIBOR USD + 1.80%) Midocean Credit Partners, Series 2018-8A-A1 (3 Month LIBOR USD + 1.15%)	2.94% ^ 1.53% ^	01/20/2029 02/20/2031	494,32 980,50
995,085	Ocean Trails, Series 2014-5A-ARR (3 Month LIBOR USD + 1.28%, 1.28% Floor)	2.59% ^	10/13/2031	969,76
1,000,000	OCP Ltd., Series 2020-18A-A (3 Month LIBOR USD + 1.80%)	2.05% ^	04/20/2030	999,97
97,429	OFSI Fund Ltd., Series 2014-7A-AR (3 Month LIBOR USD + 0.90%)	2.04% ^	10/18/2026	97,33
1,000,000 775,000	OFSI Fund Ltd., Series 2018-1A-A (3 Month LIBOR USD + 1.15%, 1.15% Floor) Shackleton Ltd., Series 2015-7RA-A1 (3 Month LIBOR USD + 1.17%)	2.37% ^ 2.39% ^	07/15/2031 07/15/2031	968,51 750,96
1,250,000	Sound Point Ltd., Series 2014-1RA-A (3 Month LIBOR USD + 1.17%) Floor)	2.29% ^	07/18/2031	1,202,51
400,000	Steele Creek Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.25%)	2.47% ^	10/15/2030	389,92
900,000	Steele Creek Ltd., Series 2019-1A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	3.42% ^	04/15/2032	875,63
500,000	Wellfleet Ltd., Series 2017-2A-A1R (3 Month LIBOR USD + 1.06%)	2.20% ^	10/20/2029	489,33
987,736 500,000	Wind River Ltd., Series 2013-2A-AR (3 Month LIBOR USD + 1.23%) Wind River Ltd., Series 2019-3A-B (3 Month LIBOR USD + 2.10%)	2.37% ^ 3.32% ^	10/18/2030 04/15/2031	960,56 491,34
,	Obligations (Cost \$15,998,897)	3.32/0	07/13/2031	15,893,01
, Condict and tu LUAN			_	15,075,01
oreign Corporate Bonds				
200,000	Alibaba Group Holding Ltd	7.13% ^	03/26/2079	206,85
200,000 25,000	Alibaba Group Holding Ltd. AstraZeneca PLC	2.80% 2.38%	06/06/2023 06/12/2022	210,30 25,89
160,000	AstraZeneca PLC	3.50%	08/17/2023	173,21
100,000	Avolon Holdings Funding Ltd.	3.63% ^	05/01/2022	94,30
200,000	Axiata SPV2 BHD	3.47%	11/19/2020	201,24
200,000	Baidu, Inc.	3.50%	11/28/2022	208,46
200,000 150,000	Banco de Credito del Peru (3 Month LIBOR USD + 7.04%) Banco de Reservas de la Republica Dominicana	6.13% 7.00%	04/24/2027 02/01/2023	213,00 151,31
200,000	Banistmo S.A.	3.65%	09/19/2022	200,45
200,000	BBVA Bancomer S.A. (5 Year CMT Rate + 3.00%)	5.35%	11/12/2029	196,00
400,000	CNAC HK Finbridge Company Ltd.,	3.50%	07/19/2022	410,49
200,000	CNOOC Finance Ltd.	3.00%	05/09/2023	208,94
200,000 200,000	CNPC General Capital Ltd. Credicorp Ltd.	3.40% 2.75% ^	04/16/2023 06/17/2025	211,42 199,43
156,500	Empresa Electrica Angamos S.A.	4.88%	05/25/2029	163,78
200,000	Empresa Electrica Guacolda S.A.	4.56%	04/30/2025	165,69
112,230	ENA Norte Trust	4.95%	04/25/2023	110,96
200,000	Geopark Ltd.	6.50% 5.70%	09/21/2024	184,60
200,000 200,000	GrupoSura Finance S.A. HPHT Finance Ltd.	2.88%	05/18/2021 11/05/2024	206,97 206,57
47,494	Interoceanica Finance Ltd.	0.00%	11/30/2025	43,75
200,000	Korea East-West Power Company Ltd.	1.75% ^	05/06/2025	206,37
200,000	Korea Electric Power Corporation	1.13% ^	06/15/2025	200,61
200,000 135,000	LG Chem Ltd. Macquarie Bank Ltd.	3.25% 2.10% ^	10/15/2024	212,85
200,000	Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	3.91%	10/17/2022 10/29/2026	138,77 203,03
200,000	MEGlobal Canada ULC	5.00% ^	05/18/2025	216,08
200,000	Multibank, Inc.	4.38%	11/09/2022	201,80
35,000	Nutrien Ltd.	1.90%	05/13/2023	36,14
200,000 126,824	ONGC Videsh Ltd. Panama Metro Line SP	2.88% 0.00%	01/27/2022 12/05/2022	200,52 122,59
200,000	POSCO	2.38%	11/12/2022	204,05
200,000	PSA Treasury Pte Ltd.	2.50%	04/12/2026	213,99
250,000	Reliance Holdings, Inc.	4.13%	01/28/2025	271,34
200,000	Saudi Arabian Oil Company	2.75%	04/16/2022	204,28
200,000 200,000	SingTel Group Treasury Pte Ltd. Sinopec Group Overseas Development Ltd.	2.38% 2.15% ^	10/03/2026 05/13/2025	212,79 205,52
180,000	Sumitomo Mitsui Financial Group, Inc.	2.06%	07/14/2021	183,10
200,000	Tecnoglass, Inc.	8.20%	01/31/2022	195,10
200,000	Telefonica Chile S.A.	3.88%	10/12/2022	206,21
185,000	Toronto-Dominion Bank (Secured Overnight Financing Rate + 4.80%)	0.54%	01/27/2023	183,88
200,000	Unifin Financiera S.A.B. de C.V.	7.00%	01/15/2025	150,62
200,000	UPL Corporation	3.25%	10/13/2021	199,96
otal Foreign Corporate	DUHUS (CUSI \$1,774,000)			8,163,39
oreign Government Bon	ds, Foreign Agencies and Foreign Government Sponsored Corporations - 1.1%			
200,000	Abu Dhabi Government International Bond	2.50% ^	04/16/2025	211,16
	Mexico Government International Bond	3.90%	04/27/2025	214,70
200,000	Peruvian Government International Bond	2.39% 2.38%	01/23/2026 06/02/2021	104,05 202,82
200,000 100,000	Oatar Government International Road		00/02/2021	
200,000 100,000 200,000	Qatar Government International Bond Saudi Government International Bond			209 00
200,000 100,000	Qatar Government International Bond Saudi Government International Bond Wakala Global Sukuk BHD	2.88% 4.65%	03/04/2023 07/06/2021	
200,000 100,000 200,000 200,000 250,000 otal Foreign Governmen	Saudi Government International Bond	2.88%	03/04/2023	259,30
200,000 100,000 200,000 200,000 250,000 Cotal Foreign Governmen Cost \$1,164,396)	Saudi Government International Bond Wakala Global Sukuk BHD at Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.9%	2.88% 4.65%	03/04/2023 07/06/2021	259,30 1,201,04
200,000 100,000 200,000 250,000 250,000 otal Foreign Governmer Cost \$1,164,396)	Saudi Government International Bond Wakala Global Sukuk BHD It Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.9% Arbor Multifamily Mortgage Securities Trust, Series 2020-MF1-XA	2.88%	03/04/2023	259,30 1,201,04
200,000 100,000 200,000 200,000 250,000 Total Foreign Governmen Cost \$1,164,396)	Saudi Government International Bond Wakala Global Sukuk BHD at Bonds, Foreign Agencies and Foreign Government Sponsored Corporations Mortgage Backed Obligations - 12.9%	2.88% 4.65%	03/04/2023 07/06/2021	209,00 259,30 1,201,04 175,69 764,96

204 000	DDCMC Marters - Treet Cories 2017 DELC D (1 Martel LIDOR LICE + 1 020/ 1 020/			
294,000	BBCMS Mortgage Trust, Series 2017-DELC-B (1 Month LIBOR USD + 1.03%, 1.03%	1.21% ^	08/15/2036	276,011
174,000	Floor) Benchmark Mortgage Trust, Series 2019-B12-TCB	3.55% #^	08/15/2052	167,083
221,000	Benchmark Mortgage Trust, Series 2020-B17-C	3.37% #	03/15/2053	201,151
190,000	BFLD, Series 2019-DPLO-B (1 Month LIBOR USD + 1.34%, 1.34% Floor)	1.52% ^	10/15/2034	178,440
261,000		1.96% ^		
	BHP Trust, Series 2019-BXHP-D (1 Month LIBOR USD + 1.77%, 1.77% Floor) BY Commercial Montroper Trust, Series 2018, EVCL, C (1 Month LIBOR USD + 1.00%)	1.90%	08/15/2036	228,733
680,540	BX Commercial Mortgage Trust, Series 2018-EXCL-C (1 Month LIBOR USD + 1.98%, 1.98% Floor)	2.16% ^	09/15/2037	529,250
221,000	BX Trust, Series 2019-MMP-F (1 Month LIBOR USD + 2.79%, 2.79% Floor)	2.98% ^	08/15/2036	206,680
200,000	BX Trust, Series 2019-MMF-F (1 Molital LIBOR OSD + 2.79%, 2.79% Floor)	4.08% #^	12/09/2041	177,690
231,000	BXMT Ltd., Series 2020-FL2-A (1 Month LIBOR USD + 0.90%, 0.90% Floor)	1.09% ^		224,705
750,000		3.18% ^	02/16/2037	,
244,000	BXP Trust, Series 2017-CQHP-E (1 Month LIBOR USD + 3.00%, 3.00% Floor)	3.1070	11/15/2034	616,631
244,000	Carbon Capital Commercial Mortgage Trust, Series 2019-FL2-B (1 Month LIBOR USD +	2.020/ ^	10/15/2025	210 205
338,000	2.85%, 2.85% Floor) CECRE Commonical Montages Trust. Series 2016 C6 C	3.03% ^ 4.35% #	10/15/2035 11/10/2049	210,295 307,836
226,000	CFCRE Commercial Mortgage Trust, Series 2016-C6-C Citigroup Commercial Mortgage Trust, Series 2019-SMRT-E	4.90% #^	01/10/2036	227,042
2,487,417	Citigroup Commercial Mortgage Trust, Series 2020-GC46-XA	1.11% #I/O	02/15/2053	176,252
194,000	CLNC Ltd., Series 2019-FL1-AS (1 Month LIBOR USD + 1.55%, 1.55% Floor)	1.74% ^	08/20/2035	176,540
277,000	CLNC Ltd., Series 2019-FL1-A3 (1 Month LIBOR USD + 1.93%, 1.93% 11001)	3.09% ^	08/20/2035	222,107
229,000	COMM Mortgage Trust, Series 2013-LC13-B	5.01% #^	08/10/2046	217,775
172,000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-C	4.69% #	08/10/2048	161,196
294,000	Commercial Mortgage Trust, Series 2016-GCT-D	3.58% #^	08/10/2029	291,657
174,000	Credit Suisse Mortgage Capital Certificates, Series 2019-ICE4-F (1 Month LIBOR USD +	3.307011	00/10/2029	271,037
174,000	2.65%, 2.65% Floor)	2.83% ^	05/15/2036	165,286
202,000	CSAIL Commercial Mortgage Trust, Series 2020-C19-C	3.73% #	03/15/2053	173,207
3,597,688	CSAIL Commercial Mortgage Trust, Series 2020-C19-XA	1.24% #I/O	03/15/2053	303,071
161,496	DBGS Mortgage Trust, Series 2018-BIOD-F (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.18% ^	05/15/2035	150,143
244,161	FREMF Mortgage Trust, Series 2018-KF49-B (1 Month LIBOR USD + 2.00%, 2.00% Floor)	2.08% ^	06/25/2025	231,423
229,000	Great Wolf Trust, Series 2019-WOLF-A (1 Month LIBOR USD + 1.03%, 1.03% Floor)	1.22% ^	12/15/2036	220,690
256,000	Greystone Commercial Real Estate Notes, Series 2019-FL2-D (1 Month LIBOR USD +	1.22/0	12/13/2030	220,070
230,000	2.40%, 2.40% Floor)	2.58% ^	09/15/2037	231,296
217,000	GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A	3.55% ^	04/10/2034	219,876
244,000	GS Mortgage Securities Corporation Trust, Series 2012-ALOH-A GS Mortgage Securities Corporation Trust, Series 2018-RIVR-C (1 Month LIBOR USD +	3.3370	10/2034	217,0/0
4 44 ,000	1.25%, 1.25% Floor)	1.43% ^	07/15/2035	225,191
221 000		1.4370	07/13/2033	223,191
221,000	GS Mortgage Securities Corporation Trust, Series 2019-BOCA-A (1 Month LIBOR USD +	1 200/ ^	06/15/2029	212.000
197 000	1.20%, 1.20% Floor) GS Mortgage Securities Trust Series 2010 SMP. F. (1 Month LIROR USD + 2.60%, 2.60%)	1.38% ^	06/15/2038	212,098
187,000	GS Mortgage Securities Trust, Series 2019-SMP-E (1 Month LIBOR USD + 2.60%, 2.60% Floor)	2.78% ^	08/15/2032	155,206
1.029.016				
1,938,916 503,000	GS Mortgage Securities Trust, Series 2020-GC47-XA GS MTG SECS TR, Series 2015-GC32-C	1.25% #I/O 4.57% #	05/12/2053	171,605 464,397
		4.12% #^	07/10/2048	243,983
261,000	GSCG Trust, Series 2019-600C-E HDLY Trust, Series 2010 HIT F (1 Month LIDOR LISD + 2 159/ 2 159/ Floor)	3.33% ^	09/06/2034	
206,537	HPLY Trust, Series 2019-HIT-F (1 Month LIBOR USD + 3.15%, 3.15% Floor)	3.3370	11/15/2036	169,784
279,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2018-MINN-E (1	3.50% ^	11/15/2025	235,331
1 000 000	Month LIBOR USD + 2.50%, 2.50% Floor) IB Marran Chasa Commercial Montages Securities Trust Series 2011 C2 D		11/15/2035	496,443
1,000,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C3-D	5.85% #^	02/15/2046	
174,000 201,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C4-C JP Morgan Chase Commercial Mortgage Securities Trust, Series 2020-NNN-EFX	5.53% #^ 3.97% ^	07/15/2046 01/16/2037	174,109 181,871
700,000		4.12% #^		565,004
174,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-D	3.99%	09/15/2047 10/15/2048	164,432
750,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-B	4.44% #^		
	Morgan Stanley Capital Trust, Series 2014-150E-F	4.4470 #	09/09/2032	683,840
229,000	Morgan Stanley Capital Trust, Series 2017-CLS-F (1 Month LIBOR USD + 2.60%, 2.60%	2.78% ^	11/15/2034	222 556
204 000	Floor) Morgan Stanlay Capital Trust Savias 2010 NIJCS E (1 Month LIDOR LISD + 2 249/ 0 279/	2./870	11/13/2034	222,556
294,000	Morgan Stanley Capital Trust, Series 2019-NUGS-E (1 Month LIBOR USD + 2.24%, 0.37%	2 740/ ^	12/15/2036	250.042
205 000	Floor) MCCC Trust Carrier 2018 SELE E (1 Marsh LIDOR LIST) + 2.050/ (2.050/ Elast)	3.74% ^		259,043
295,000	MSCG Trust, Series 2018-SELF-F (1 Month LIBOR USD + 3.05%, 3.05% Floor)	3.23% ^	10/15/2037	278,049
172,000	Natixis Commercial Mortgage Securities Trust, Series 2020-2PAC-MSK1	3.36% #^	12/15/2036	170,862 204,480
221,000	UBS Commercial Mortgage Trust, Series 2017-C6-C	4.60% #	12/15/2050	
174,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-B	3.72%	04/15/2050	178,102
202,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-D	3.12% ^	03/15/2059	141,951
3,537,065	Wells Fargo Commercial Mortgage Trust, Series 2019-C49-XA	1.45% #I/O	03/15/2052	296,352
1,910,999	Wells Fargo Commercial Mortgage Trust, Series 2020-C55-XA	1.44% #I/O	02/15/2053	176,212
174,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C56-C	3.75% #	06/15/2053	171,737
2,373,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C56-XA	1.43% #I/O	06/15/2053	232,424
Total Non-Agency Comm	ercial Mortgage Backed Obligations (Cost \$15,526,927)			14,198,479
N	College of State of the College of State of Stat			
	Collateralized Mortgage Obligations - 12.5%	4.2007.115	0.6/0.5/0.050	1.000.050
1,361,858	Ajax Mortgage Loan Trust, Series 2018-E-A	4.38% #^	06/25/2058	1,389,958
600,000	Citigroup Mortgage Loan Trust, Series 2020-EXP1-A1A	1.80% #^	05/25/2060	604,605
275,871	HMÍR, Šeries 2019-1-M1 (1 Month LIBOR USD + 1.65%)	1.83% ^	05/25/2029	273,128
587,441 506,064	Legacy Mortgage Asset Trust, Series 2020-GS3-A1	3.25% ^§ 3.25% ^§	05/25/2060	580,304
596,064	Legacy Mortgage Asset Trust, Series 2020-GS4-A1	3.25% ^§ 4.50% ^§	02/25/2060	599,669
694,802 1,138,619	Pretium Mortgage Credit Partners LLC, Series 2019-1A-A1		01/25/2024	704,720
1,138,619	Pretium Mortgage Credit Partners LLC, Series 2019-NPL2-A1	3.84% ^§ 2.86% ^§	12/27/2058 05/27/2059	1,142,045 1,276,300
	Pretium Mortgage Credit Partners LLC, Series 2020-NPL1-A1	2.86% ^§ 3.72% ^§		
600,000 575,414	Pretium Mortgage Credit Partners LLC, Series 2020-NPL2-A1	3.7270 9	02/27/2060	602,081
575,414 977,629	PRPM LLC, Series 2019-3A-A1 Valority Commercial Capital Loan Trust, Series 2019-3-M3	3.35% ^§ 3.38% #^	07/25/2024 10/25/2049	581,313 880,776
	Velocity Commercial Capital Loan Trust, Series 2019-3-M3			880,776 1,078,613
1,086,028 2,700,419	Vericrest Opportunity Loan Trust, Series 2020-NPL2-A1A Wells Force Mortgage Packed Securities Trust Series 2007, 15, A1	2.98% ^§ 6.00%	02/25/2050 11/25/2037	
	Wells Fargo Mortgage Backed Securities Trust, Series 2007-15-A1 Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR6-A1	4.47% #		2,706,450
1,323,428	·	T.T//0#	10/25/2037	1,265,179
	ntial Collateralized Mortgage Obligations (Cost \$13,613,166)			13,685,141
US Corporate Bonds - 7.5		2 2007	44/04/00	
105,000	AbbVie, Inc.	2.30% ^	11/21/2022	108,588
175,000	American Express Company	3.70%	11/05/2021	182,029
210,000	Analog Devices, Inc.	2.95%	01/12/2021	212,724
130,000	Anthem, Inc.	2.50%	11/21/2020	131,041
50,000	Anthem, Inc.	3.30%	01/15/2023	53,335
170,000	AT&T, Inc.	3.60%	02/17/2023	182,600
185,000	Bank of America Corporation (3 Month LIBOR USD + 0.79%)	1.12%	03/05/2024	184,411
155,000	BAT Capital Corporation	2.76%	08/15/2022	160,592
95,000	BB&T Corporation	2.20%	03/16/2023	98,664
190,000	Bristol-Myers Squibb Company	2.60% ^	05/16/2022	197,599
60,000	Capital One Financial Corporation	2.40%	10/30/2020	60,265
120,000	Capital One Financial Corporation	3.20%	01/30/2023	126,472
195,000	Cardinal Health, Inc.	2.62%	06/15/2022	201,336
175,000				

200,000 Cigna Corporation 3,40% 69417/2021 2118/80/00 Cigna Corporation 2,20% 60417/2021 2118/80/00 Cigna Corporation 2,20% 60417/2021 2118/80/00 Cigna Corporation 2,20% 60515/2021 2118/80/00 Crew Cade International Corporation 1,35% 60515/2021 2118/80/00 Crew Cade International Corporation 3,70% 60515/2023 355 2058/80/00 Crew Cade International Corporation 3,70% 60515/2023 355 2058/80/00 Data Art in ins. Inc. 4,46% 60416/2021 253 60416/2021 254					
186,000 Citiag Corporation 2.90% 04-01/202 29/2 28/000 Citiag Corporation 1.37% 06-01/2024 27/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2 28/0000 28/2	180,000	Carrier Global Corporation	1.92% ^	02/15/2023	183,758
Section Cingsons, Inc. Cl Month LIBOR USD + 1.02%) 1.37% 6601/2023 185 1					211,982
180,000 Consolidander Eduna, Inc. 2.00% 0515/2025 558 55.000 Crown Carle International Corporation 1.35% 0515/2025 558 55.000 Crown Carle International Corporation 1.35% 0515/2025 558 55.000 Delta Art Incs, Inc. 1.40% 0411/2021 1.38 0500					193,413
S. 1.500 CVN Facilit International Corporation 1.35% 0715/2025 5.5 18.500 CVN Facilit Corporation 3.76% 0715/2025 3.5 18.500 CVN Facilit Corporation 3.76% 0715/2025 3.5 18.500 Daniel Finance North America LLC 3.46% 0715/2025 3.5 18.500 Daniel Finance North America LLC 3.46% 0715/2025 3.5 18.500 DTE Energy Company 2.25% 1001/202 3.9 18.500 DTE Energy Company 2.55% 1001/202 3.9 18.500 Plyundia Corporation 2.15% 1001/202 3.9 18.500 Plyundia Companion 2.15% 1001/202 3.9 18.500 Plyundia Companion 2.15% 1001/202 3.9 18.500 Micro To-Robe & Company (5 Month LIBOR USD + 0.70%) 1.21% 1001/202 3.9 18.500 Micro To-Robe & Company (5 Month LIBOR USD + 1.20%) 1.51% 1229/2021 1.55 18.500 Micro To-Robe (5 Month LIBOR USD + 0.70%) 1.51% 1229/2021 1.55 18.500 Micro To-Robe (5 Month LIBOR USD + 0.70%) 1.51% 1229/2021 1.55 18.500 Micro To-Robe (5 Month LIBOR USD + 0.93%) 2.0% 0401/2023 4.4 18.500 Micro To-Robe (5 Month LIBOR USD + 0.93%) 2.0% 0401/2023 4.4 18.500 Micro To-Robe (5 Month LIBOR USD + 0.93%) 2.0% 0722/202 2.7 2.500 Omission Capital, Inc. 3.63% 0501/202 2.1 2.500 Omission Capital, Inc. 3.63% 0501/202 2.1 2.500 Omission Capital, Inc. 3.63% 0601/202 3.5 2.500 Pup Hall Biolishings, Inc. 3.53% 0601/202 3.5 2.500 Pup Hall Biolishings, Inc. 3.53% 0601/202 3.5 2.500 Pup Hall Biolishings, Inc. 3.53% 0601/202 3.5 3.500 Pup Hall Biolishings, Inc. 3.53% 0601/202 3.5					279,395 182,236
185,000 CVS Italih Corporation 3,70% 0,309,0203 198 280,000 Dimer France North America LLC 2,30% 0,007127202 258 3,000 0,000 DTE France North America LLC 2,30% 0,000 0,000 DTE France Company 2,25% 11,010,202 3,000 0,000 DTE France Company 2,53% 11,010,202 3,000 0,000 DTE France Company 2,53% 11,010,202 3,000 0,000					55,258
250,000 Deimber Finance North America LLC					198,856
S. 5,000 Delta Air Lines, Inc. 3,40% 04/19/20/21 82 9,000 DTF Energy Company 2,25% 100/12/22 9,000 100 DTF Energy Company 2,25% 100/12/22 9,000 100					251,754
90,000 DTE Energy Company 2,25% 1101/2022 99 9,000 DTE Energy Company 2,25% 1001/2024 99 170,000 DTE Energy Company 2,25% 1001/2024 99 170,000 DTE Energy Company 2,25% 1001/2023 91 170,000 Byunda Captual America 2,25% 101/2023 181 180,000 Hyundai Captual America 2,25% 101/2023 181 175,000 JPMorgan Chase & Company (Month LIBOR USD + 0.70%) 3,21% 0401/2023 181 185,000 Means & MeLeman Companies, Inc. D Month LIBOR USD + 1.20%) 1,21% 0401/2023 181 195,000 Microchia Technology, Inc. 3,02% 1001/2011 199 45,000 Microchia Technology, Inc. 2,25% 1001/2012 88,000 Microchia Technology, Inc. 3,35% 100					82,677
90,000 DTE Energy Company					92,989
170,000 eBay, Inc.					94,289
145,000 Exxôn Mobil Croprotation 1.57% 0415/2023 148 180,000 Byundia Capital America 2.85% 110,102/2023 181 175,000 175,0					177,810
180,000 Hyundai Capital America 2.85% 1101/2022 188 175,000 PMorgan Chase & Company (3 Month LIBOR USD + 0.70%) 3.21% 0401/2023 185 155,000 March & McLeman Companies, Inc. (3 Month LIBOR USD + 1.20%) 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.51% 1.20% 1.2					148,792
155,000 Marsh & McLennan Companies, Inc. (3 Month LIBOR USD ± 1,20%) 1.51% 12/29/2021 15/200	180,000		2.85% ^	11/01/2022	183,818
145,000 McDonald's Corporation 2,03% 6001/201 198 195,000 Micros livehology, Inc. 3,02% 6001/201 198 195,000 Micros livehology, Inc. 2,00% 4/24/2023 44 45,000 Micros livehology, Inc. 6,03% 6001/2023 38 48 6001/2023 48 6001/2023 48 6001/2023 48 6001/2023 48 6001/2023 48 6001/2023 48 6001/2023 48 6001/2023 48 6001/2023 48 6001/2023 48 6001/2023 49 6001/2023	175,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.70%)	3.21%	04/01/2023	182,255
195,000 Microchip Technology, Inc. 2,0% 04/24/203 34 44 45 45 45 45 45 4					155,079
Micron Technology, Inc. 2.50% 04/24/2033 44 8.85.000 Mondelez International, Inc. 0.63% 07/10/202 84 1.10,000 Mondelez International, Inc. 3.63% 07/27/2032 11 1.205,000 Mondelez International, Inc. 3.63% 07/27/2032 27/27/2032 25/27/2030 Mongan Stanley (3 Month LIBOR USD + 0.93%) 2.43% 07/27/2032 27/27/2032 25/27/2030 Mongan Stanley (3 Month LIBOR USD + 0.93%) 2.43% 07/27/2032 27/27/2032 25/27/2032					149,909
Section					198,845
10,000					46,769
275,000					84,988
205,000 Omicom Capital, Inc. 3.63% 0501/2022 216					10,778
55,000					276,449
165,000					216,303
35,000					59,220
205,000 Peniske Truck Leasing Company 2,70%					170,858
155,000 PepsiCo, Inc. 0,75% 05/01/2023 158 170,000 PSEG Power LLC 3.85% 06/01/2023 188 170,000 PSEG Power LLC 3.85% 06/01/2023 188 190,000 Republic Services, Inc. 2.50% 08/15/2024 200 40,000 Reynolds American, Inc. 4.00% 06/12/2022 44 150,000 Schumberger Holdings Corporation 3.75% 05/01/2024 141 161 140,000 Simon Property Group LP 2.00% 09/13/2024 143 95,000 Target Corporation 2.90% 09/13/2024 143 95,000 Target Corporation 2.90% 09/15/2022 29 195,000 Union Pacific Corporation 3.20% 06/08/2021 199 185,000 Union Pacific Corporation 3.20% 06/08/2021 199 185,000 Union Pacific Corporation 3.20% 06/08/2022 182 185,000 Union Pacific Corporation 3.00% 3.63% 03/15/2024 185 185,000 Union Pacific Corporation 3.00% 3.63% 03/15/2024 185 185,000 Union Pacific Corporation 3.00% 3.63% 03/15/2023 3.63% 0.43% 10.00% 1					35,754
125,000 Pridential Financial, Inc. 3.50% 0.5/15/2024 138 170,000 PSEP Grower LLC 3.88% 0.6001/2023 188 190,000 Republic Services, Inc. 2.50% 0.8715/2024 2.00 4.00,000 Republic Services, Inc. 4.00% 0.5/15/2024 2.00 4.00% 0.601/2022 2.04 150,000 5.000					211,161 156,600
170,000 PSEG Power LLC 3.85% 0601/2023 188 199,0000 Republic Services, Inc. 2.50% 0815/2024 202 40,0000 Republic Services, Inc. 2.50% 0815/2024 202 40,0000 Republic Services, Inc. 2.50% 0611/2022 34 34 30.000 Schlumberger Holdings Corporation 3.75% 0501/2024 141 39.50,000 Schlumberger Holdings Corporation 2.90% 0911/32024 143 95.000 Target Corporation 2.90% 011/52022 98 195,000 Union Pacific Corporation 2.90% 011/52022 35 200.000 Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%) 1.49% 05/15/2025 200 185,000 Union Pacific Corporation 2.90% 0608/2021 159 200.000 Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%) 1.49% 05/15/2024 188 180,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) 1.65% 0660/22024 182 180,000 Wellsower, Inc. 3.63% 03/15/2024 192 180,000 Wellsower, Inc. 3.63% 03/15/2024 182 180,000 Wellsower, Inc. 3.63% 3.06% 3.08%					138,484
190,000 Republic Services, Inc. 2.50% 08/15/2024 20/14 20					183,710
40,000					202,222
150,000 Schlumberger Holdings Corporation 3.75% 0.501/2024 144 145 14					42,281
140,000 Simon Property Group LP 142 955,000 Target Corporation 2,90% 01/13/2022 98 195,000 Union Pacific Corporation 3,20% 06/08/2021 195 250,000 Upion, Inc. 1,113% 06/22/2022 555 200,000 Verizon Communications, Inc. (3 Month LIBOR USD + 1,10%) 1,49% 05/15/2025 202 1815,000 Waste Management, Inc. 30 moth LIBOR USD + 1,10%) 1,49% 05/15/2025 203 1815,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1,60%) 1,65% 06/02/2024 188 180,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1,60%) 1,65% 06/02/2024 188 180,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1,60%) 1,65% 06/02/2024 188 180,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1,60%) 1,65% 06/02/2024 188 180,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1,60%) 1,65% 06/02/2024 188 180,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1,60%) 1,65% 06/02/2044 188 180,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1,60%) 1,65% 06/02/2044 188 180,000 Wellsower, Inc. 1,50% 1,					161,671
95,000 Target Corporation 2,9% 01/15/2022 598 195,000 Upiohn, Inc. 10 100 Pacific Corporation 3,20% 06/08/2020 55,000 Upiohn, Inc. 11,3% 06/22/2022 55,000 Upiohn, Inc. 18,000 United States Treasury Notes 2,95% 06/15/2024 188 180,000 Waste Management, Inc. 2,95% 06/15/2024 188 180,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) 1.65% 06/02/2020 188 180,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) 1.65% 06/02/2020 188 180,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) 1.65% 06/02/2024 188 180,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) 1.65% 06/02/2024 192					143,660
195,000					98,832
Solution					199,846
185,000 Wats Management, Inc. 2.95% 06/15/2024 188 180,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) 1.65% 06/02/2024 188 180,000 Wells for process & Company (Secured Overnight Financing Rate + 1.60%) 3.63% 03/15/2024 192		Upjohn, Inc.	1.13% ^		55,322
180,000 Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%) 1.65% 0.60%2/2024 182 182 180,000 Welltower, Inc. 1.65% 0.3/15/2024 192 192 182 182 183 184 185	200,000	Verizon Communications, Inc. (3 Month LIBOR USD + 1.10%)	1.49%	05/15/2025	202,574
Total US Corporate Bonds (Cost \$8,007,134) 192 Total US Corporate Bonds (Cost \$8,007,134) 192 US Government and Agency Mortgage Backed Obligations - 9.1% 803,128	185,000	Waste Management, Inc.	2.95%	06/15/2024	189,494
State Sta		Wells Fargo & Company (Secured Overnight Financing Rate + 1.60%)	1.65%	06/02/2024	182,993
US Government and Agency Mortgage Backed Obligations - 9.1% 803,128 Federal Home Loan Mortgage Corporation, Pool SB8011 3.00% 10/01/2034 844 2,072,744 Federal Home Loan Mortgage Corporation, Series 3316-FA (1 Month LIBOR USD + 0.27% 10.27% Floor, 7.00% Cap) 0.27% Floor, 7.00% Cap) 0.27% Floor, 7.00% Cap) 0.45% 0.45% 0.45% 0.3/01/2035 1.412 2,832,978 Federal National Mortgage Association, Pool BP0662 2.00% 0.3/01/2035 1.412 2,832,978 Federal National Mortgage Association, Series 2011-93-GF (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap) 0.63% 0.63% 0.63% 0.63% 0.500.2045 0.50% Cap) 0.45% Floor, 6.50% Cap) 0.45% Floor,	180,000	Welltower, Inc.	3.63%	03/15/2024	192,416
R03,128	Total US Corporate Bond	s (Cost \$8,007,134)			8,185,156
803,128	US Government and Age	ncy Mortgage Backed Obligations - 9.1%			
0.27% Floor, 7.00% Cap)			3.00%	10/01/2034	844,943
1,364,428 Federal National Mortgage Association, Pool BP0662 2,00% 03/01/2035 1,412	2,072,744	Federal Home Loan Mortgage Corporation, Series 3316-FA (1 Month LIBOR USD + 0.27%,			
2,832,978 Federal National Mortgage Association, Series 2011-93-GF (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap) 1,871,130 Federal National Mortgage Association, Series 2014-73-AF (1 Month LIBOR USD + 0.45%, 0.45% Floor, 6.50% Cap) 9,30,884 Government and Mortgage Association, Series 2016-93-LA 3.00% 05/20/2045 9.50% 0.63% 11/25/2044 1.874 0.45% Floor, 6.50% Cap) 1,871,130 Federal National Mortgage Association, Series 2016-93-LA 3.00% 05/20/2045 9.50% 0.63% 11/25/2044 1.874 0.63% 0.63% 11/25/2044 1.874 0.63% 0.63% 0.63% 0.65/20/2045 9.50% 0.63% 0.63% 0.63% 0.65/20/2045 9.50% 0.63% 0.63% 0.63% 0.65/20/2045 9.50% 0.63% 0.63% 0.65/20/2045 9.50% 0.63% 0.63% 0.63% 0.65/20/2045 9.50% 0.63% 0.63% 0.65/20/2045 9.50% 0.63% 0.63% 0.63% 0.65/20/2045 9.50% 0.63% 0.63% 0.63% 0.63% 0.65/20/2045 9.50% 0.63% 0.63% 0.63% 0.65/20/2045 9.50% 0.63% 0.63% 0.63% 0.65/20/2045 9.50% 0.63% 0.63% 0.63% 0.63% 0.63% 0.63% 0.65/20/2045 9.50% 0.63% 0.63% 0.63% 0.63% 0.65/20/2045 9.50% 0.63% 0.63% 0.63% 0.63% 0.63% 0.65/20/2045 9.50% 0.63% 0.63% 0.63% 0.63% 0.63% 0.63% 0.65/20/2045 0.50% 0.63% 0.63% 0.63% 0.63% 0.65/20/2045 0.50% 0.50					2,064,204
0.45% Floor, 7.00% Cap 0.63% 04/25/2039 2,841			2.00%	03/01/2035	1,412,479
1,871,130 Federal National Mortgage Association, Series 2014-73-AF (1 Month LIBOR USD + 0.45% 0.63% 11/25/2044 1,874 930,884 Government National Mortgage Association, Series 2016-93-LA 3.00% 0.520/2045 950	2,832,978				
0.45% Floor, 6.50% Cap 0.63% 11/25/2044 1,874 30.984 Government National Mortgage Association, Series 2016-93-LA 3.00% 05/20/2045 9.50			0.63%	04/25/2039	2,841,713
930,884 Government National Mortgage Association, Series 2016-93-LA 3.00% 05/20/2045 950 Total US Government and Agency Mortgage Backed Obligations (Cost \$9,902,669) 9,988 US Government and Agency Obligations - 21.0% 5,700,000 United States Treasury Notes 2.63% 05/15/2021 5,822 5,720,000 United States Treasury Notes 1.50% \$ 09/30/2021 5,815 2,280,000 United States Treasury Notes 1.38% 01/31/2022 2,323 3,270,000 United States Treasury Notes 0.13% 05/15/2023 3,265 5,390,000 United States Treasury Notes 2.25% 12/31/2023 5,776 Total US Government and Agency Obligations (Cost \$22,721,206) 23,003 Short Term Investments - 10.6% Short Term Investments - 10.6% 0.11% ◆ 557 557,522 First American Government Money Market Fund - Institutional Share Class 0.15% ◆ 557 10,000,000 United States Treasury Bills 0.05% ◆ 557 10,000,000 United States Treasury Bills 0.00% ‡ 07/28/2020 9,999 Total Short Term Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,545 Liabilities in Excess of Other Assets - (5.3)% 550	1,871,130		0.6207	11/05/0044	1.054.446
Total US Government and Agency Mortgage Backed Obligations (Cost \$9,902,669) US Government and Agency Obligations - 21.0%	020 004				1,874,446
US Government and Agency Obligations - 21.0% 5,700,000 United States Treasury Notes 2.63% 05/15/2021 5,822 5,720,000 United States Treasury Notes 1.50% ‡ 09/30/2021 5,822 5,720,000 United States Treasury Notes 1.38% 01/31/2022 2,323 3,270,000 United States Treasury Notes 0.13% 05/15/2023 3,265 5,390,000 United States Treasury Notes 0.13% 05/15/2023 3,265 5,390,000 United States Treasury Notes 2.25% 12/31/2023 5,776 Total US Government and Agency Obligations (Cost \$22,721,206) 23,003 Short Term Investments - 10.6% 557,522 First American Government Money Market Fund - Institutional Share Class 0.15% ◆ 557 557,522 Class Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share 557,522 Class 0.05% ◆ 557 10,000,000 United States Treasury Bills 0.00% ‡ 07/28/2020 9,999 Total Short Term Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,545 Liabilities in Excess of Other Assets - (5.3)% (5,768)			3.00%	03/20/2045	950,896
5,700,000 United States Treasury Notes 2.63% 05/15/2021 5,822 5,720,000 United States Treasury Notes 1.50% ‡ 09/30/2021 5,815 2,280,000 United States Treasury Notes 0.13% 01/31/2022 2,323 3,270,000 United States Treasury Notes 0.13% 05/15/2023 3,265 5,390,000 United States Treasury Notes 2.25% 12/31/2023 5,776 Total US Government and Agency Obligations (Cost \$22,721,206) 23,003 Short Term Investments - 10.6% Short Term Investments - 10.6% 0.11% ◆ 557 557,522 First American Government Money Market Fund - Institutional Share Class 0.15% ◆ 557 Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share 0.05% ◆ 557 10,000,000 United States Treasury Bills 0.00% ‡ 0.7(28/2020) 9,999 Total Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,548 Liabilities in Excess of Other Assets - (5.3)% (5,768					9,988,681
5,720,000 United States Treasury Notes 1.50% ‡ 09/30/2021 5,815 2,280,000 United States Treasury Notes 1.38% 01/31/2022 2,323 3,270,000 United States Treasury Notes 0.13% 05/15/2023 3,265 5,390,000 United States Treasury Notes 2.25% 12/31/2023 5,776 Total US Government and Agency Obligations (Cost \$22,721,206) 23,003 Short Term Investments - 10.6% Short Term Investments - 10.6% Short Term Investments (Cost \$11,670,471) 0.11% ♦ 557 S57,522 JP Morgan U.S. Government Money Market Fund - Institutional Share Class 0.15% ♦ 557 Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share 0.05% ♦ 557 10,000,000 United States Treasury Bills 0.00% ‡ 07/28/2020 9,999 Total Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,545 Liabilities in Excess of Other Assets - (5.3)% (5,768					
2,280,000 United States Treasury Notes 1.38% 01/31/2022 2,323 3,270,000 United States Treasury Notes 0.13% 05/15/2023 3,265 5,390,000 United States Treasury Notes 2.25% 12/31/2023 5,776 Total US Government and Agency Obligations (Cost \$22,721,206) 23,003 Short Term Investments - 10.6% 557,522 First American Government Money Market Fund - Institutional Share Class 0.11% ◆ 557 Morgan U.S. Government Money Market Fund - Institutional Share 0.15% ◆ 557 10,000,000 United States Treasury Bills 0.05% ◆ 557 10,000,000 United States Treasury Bills 0.00% ‡ 07/28/2020 9,999 Total Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,548 Liabilities in Excess of Other Assets - (5.3)% (5,768					5,822,572
3,270,000 United States Treasury Notes 5,390,000 United States Treasury Notes 2,25% 12/31/2023 5,776 Total US Government and Agency Obligations (Cost \$22,721,206) 23,003 Short Term Investments - 10.6% 557,522 First American Government Money Market Fund - Institutional Share Class U 0.11% ◆ 557,522 Class Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share 557,522 Class United States Treasury Bills 0.05% ◆ 557 10,000,000 United States Treasury Bills 0.00% ‡ 07/28/2020 9,999 Total Short Term Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,548 Liabilities in Excess of Other Assets - (5.3)% 5,768			4 4001	04/04/000	5,815,185
5,390,000 United States Treasury Notes 2.25% 12/31/2023 5,776 Total US Government and Agency Obligations (Cost \$22,721,206) 23,003 Short Term Investments - 10.6% 557,522 First American Government Obligations Fund - Class U 0.11% ◆ 557,522 JP Morgan U.S. Government Money Market Fund - Institutional Share Class 0.15% ◆ 557,522 Class Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share 557,522 Class 0.05% ◆ 557 10,000,000 United States Treasury Bills 0.00% ‡ 07/28/2020 9,999 Total Short Term Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,545 Liabilities in Excess of Other Assets - (5.3)%					2,323,596
Total US Government and Agency Obligations (Cost \$22,721,206) 23,003 Short Term Investments - 10.6% 557,522 First American Government Obligations Fund - Class U 0.11% ♦ 557 557,522 JP Morgan U.S. Government Money Market Fund - Institutional Share Class Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share 0.15% ♦ 557 557,522 Class 0.05% ♦ 557 10,000,000 United States Treasury Bills 0.00% ‡ 07/28/2020 9,999 Total Short Term Investments (Cost \$11,671,471) 11,571 Total Investments - 105.3% (Cost \$116,461,243) 115,545 Liabilities in Excess of Other Assets - (5.3)% (5,768					3,265,529
Short Term Investments - 10.6% 557,522 First American Government Obligations Fund - Class U 0.11% ♦ 557 557,522 JP Morgan U.S. Government Money Market Fund - Institutional Share Class 0.15% ♦ 557 Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share 0.05% ♦ 557 10,000,000 United States Treasury Bills 0.00% ‡ 07/28/2020 9,999 Total Short Term Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,543 Liabilities in Excess of Other Assets - (5.3)% (5,768		•	2.23%	12/31/2023	5,776,775
557,522 First American Government Obligations Fund - Class U 0.11% ♦ 557 557,522 JP Morgan U.S. Government Money Market Fund - Institutional Share Class 0.15% ♦ 557 Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share 0.05% ♦ 557 10,000,000 United States Treasury Bills 0.00% ‡ 07/28/2020 9,999 Total Short Term Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,542 Liabilities in Excess of Other Assets - (5.3)% (5,768	Iotal US Government and	Agency Obligations (Cost \$22,721,206)			23,003,657
557,522 JP Morgan U.S. Government Money Market Fund - Institutional Share Class 0.15% ♦ 557 Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share 0.05% ♦ 557 10,000,000 United States Treasury Bills 0.00% ‡ 07/28/2020 9,999 Total Short Term Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,545 Liabilities in Excess of Other Assets - (5.3)% (5,768	Short Term Investments -	10.6%			
557,522 JP Morgan U.S. Government Money Market Fund - Institutional Share Class 0.15% ♦ 557 Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share 0.05% ♦ 557 10,000,000 United States Treasury Bills 0.00% ‡ 07/28/2020 9,999 Total Short Term Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,545 Liabilities in Excess of Other Assets - (5.3)% (5,768	557,522	First American Government Obligations Fund - Class U	0.11% ♦		557,522
557,522 Class 0.05% ♦ 557 10,000,000 United States Treasury Bills 0.00% ‡ 07/28/2020 9,999 Total Short Term Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,545 Liabilities in Excess of Other Assets - (5.3)% (5,768	557,522	<u> </u>			557,522
557,522 Class 0.05% ♦ 557 10,000,000 United States Treasury Bills 0.00% ‡ 07/28/2020 9,999 Total Short Term Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,545 Liabilities in Excess of Other Assets - (5.3)% (5,768	337,322		3.10,0		331,322
10,000,000 United States Treasury Bills 0.00% ‡ 07/28/2020 9,999 Total Short Term Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,545 Liabilities in Excess of Other Assets - (5.3)% (5,768	557.522		0.05% ♦		557,522
Total Short Term Investments (Cost \$11,671,471) 11,671 Total Investments - 105.3% (Cost \$116,461,243) 115,545 Liabilities in Excess of Other Assets - (5.3)% (5,768				07/28/2020	9,999,081
Total Investments - 105.3% (Cost \$116,461,243) 115,545 Liabilities in Excess of Other Assets - (5.3)% (5,768		•	7		11,671,647
Liabilities in Excess of Other Assets - (5.3)% (5,768)					
					115,545,021 (5,768,540)
<u> </u>	11L1 ABBLID - 100.070				ψ 107,770, 4 01

- ^ 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.
- The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of June 30, 2020.
- # Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of June 30, 2020.
- ± 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 June 30, 2020.
- I/O Interest only security
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.
- ♦ Seven-day yield as of June 30, 2020
- ‡ All or a portion of this security has been pledged as collateral.

US Government and Agency Obligations	21.0%
Collateralized Loan Obligations	14.5%
Non-Agency Commercial Mortgage Backed Obligations	12.9%
Non-Agency Residential Collateralized Mortgage Obligations	12.5%
Short Term Investments	10.6%
US Government and Agency Mortgage Backed Obligations	9.1%
US Corporate Bonds	7.5%
Foreign Corporate Bonds	7.4%
Bank Loans	4.6%
Asset Backed Obligations	4.1%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.1%
Other Assets and Liabilities	(5.3)%
	100.0%

INVESTMENT BREAKDOWN as a % of Net Assets:

Va a	21.00/
US Government and Agency Obligations	21.0%
Collateralized Loan Obligations	14.5%
Non-Agency Commercial Mortgage Backed Obligations	12.9%
Non-Agency Residential Collateralized Mortgage Obligations	12.5%
Short Term Investments	10.6%
US Government and Agency Mortgage Backed Obligations	9.1%
Asset Backed Obligations	4.1%
Banking	3.0%
Energy	1.7%
Utilities	1.4%
Telecommunications	1.3%
Transportation	1.1%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.1%
Healthcare	1.0%
Technology	1.0%
Chemicals/Plastics	1.0%
Electronics/Electric	0.9%
Business Equipment and Services	0.7%
Finance	0.6%
Insurance	0.5%
Pharmaceuticals	0.5%
Automotive	0.4%
Food Products	0.4%
Food Service	0.4%
Media	0.4%
Building and Development (including Steel/Metals)	0.4%
Retailers (other than Food/Drug)	0.4%
Environmental Control	0.4%
Real Estate	0.3%
Industrial Equipment	0.3%
Leisure	0.2%
Chemical Products	0.2%
Aerospace & Defense	0.2%
Diversified Manufacturing	0.2%
Commercial Services	0.2%
Beverage and Tobacco	0.1%
Hotels/Motels/Inns and Casinos	0.1%
Financial Intermediaries	0.1%
Containers and Glass Products	0.1%
Cosmetics Toiletries	0.170
Other Assets and Liabilities	(5.3)%
Cuto 1 to the Internation	100.0%
	100.0%

[~] Represents less than 0.05% of net assets

EXCESS RETURN SWAPS

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Unrealized Appreciation (Depreciation) / Value
Colony Capital Fundamental US Real Estate Index Excess Return o	BNP Paribas	Long	0.45%	Termination	04/14/2021	18,000,000	\$ 2,064,961
Colony Capital Fundamental US Real Estate Index Excess Return o	Barclays Capital, Inc.	Long	0.45%	Termination	07/08/2021	18,000,000	139,537
Colony Capital Fundamental US Real Estate Index Excess Return o	Barclays Capital, Inc.	Long	0.45%	Termination	07/23/2020	6,700,000	51,939
Colony Capital Fundamental US Real Estate Index Excess Return o	BNP Paribas	Long	0.45%	Termination	03/24/2021	18,000,000	(1,256,808)
Colony Capital Fundamental US Real Estate Index Excess Return o	BNP Paribas	Long	0.45%	Termination	01/20/2021	12,500,000	(1,535,274)
Colony Capital Fundamental US Real Estate Index Excess Return o	Barclays Capital, Inc.	Long	0.45%	Termination	03/18/2021	14,000,000	(1,559,085)
Colony Capital Fundamental US Real Estate Index Excess Return o	Barclays Capital, Inc.	Long	0.45%	Termination	02/04/2021	12,000,000	(1,949,866)
Colony Capital Fundamental US Real Estate Index Excess Return o	BNP Paribas	Long	0.45%	Termination	02/10/2021	18,000,000	(2,924,799)
							\$ (6,969,395)

o The Colony Capital Fundamental US Real Estate Index Excess Return aims to provide notional long exposure to Real Estate Investment Trusts (REITs) excluding mortgage REITs that meet certain market capitalization, liquidity and fundamental criteria. The constituents of the index are ordinary shares, which are REITs. Information on the sector constituents as of June 30, 2020, is available on the Barclays Capital, Inc. website at https://indices.barclays/doubleline.

DoubleLine Emerging Markets Local Currency Bond Fund

Schedule of Investments June 30, 2020 (Unaudited)

Principal Amount/ Shares		Security Description	Rate	Maturity	Value \$
Foreign Corporate Bon	ds - 5.7%	√o			
Colombia - 2.4% 320,000,000	COP	Emgesa S.A.	8.75%	01/25/2021	86,823
500,000,000	COP	Empresas Publicas de Medellin ESP	8.38% ^	11/08/2027	140,876
				<u> </u>	227,699
Mexico - 2.2%	MVNI	America Meril C A D. Ja C V	6.450/	12/05/2022	90.50
2,030,000 2,800,000		America Movil S.A.B. de C.V. International Finance Corporation	6.45% 8.50%	12/05/2022 11/23/2020	89,506 123,449
				_	212,955
Peru - 1.1%					
44,000 325,000		Banco de Credito del Peru Banco de Credito del Peru	4.85% 4.65% ^	10/30/2020 09/17/2024	12,536 94,336
,					106,872
Total Foreign Corporat	e Bonds	(Cost \$625,251)		_	547,526
Foreign Government Bo	onds, Fo	oreign Agencies and Foreign Government Sponsored Corporations - 89.0%			
Brazil - 7.0%	DDI	N. D. W I	10.000/	01/01/2025	215.50
1,000 2,000	BRL BRL	Nota Do Tesouro Nacional Nota Do Tesouro Nacional	10.00% 10.00%	01/01/2025 01/01/2029	215,565 443,038
,					658,603
Chile - 4.4%					
160,000,000 140,000,000	CLP CLP	Bonos de la Tesoreria de la Republica en pesos Bonos de la Tesoreria de la Republica en pesos	4.00% ^ 4.50%	03/01/2023 03/01/2026	213,905 199,864
140,000,000	CLI	Bollos de la Tesofetta de la Republica en pesos	4.5070	03/01/2020 _	413,769
Colombia - 3.3%					
725,000,000	COP	Colombian TES	6.25%	11/26/2025	209,271
350,000,000	COP	Colombian TES	7.50%	08/26/2026	106,146 315,417
Casab Danublia 4 40/				_	515,117
Czech Republic - 4.4% 9,840,000	CZK	Czech Republic Government Bond	0.45%	10/25/2023	416,633
				_	416,633
Hungary - 3.2%					
90,000,000	HUF	Hungary Government Bond	3.00%	06/26/2024	307,248 307,248
				_	307,240
Indonesia - 10.8% 6,500,000,000	IDR	Indonesia Treasury Bond	6.13%	05/15/2028	427,722
1,900,000,000	IDR	Indonesia Treasury Bond	8.25%	05/15/2029	142,184
6,170,000,000	IDR	Indonesia Treasury Bond	8.38%	03/15/2034	456,325 1,026,231
Israel - 4.0%				_	,, ,, ,
1,230,000	ILS	Israel Government Bond	1.75%	08/31/2025	381,302
				<u> </u>	381,302
Malaysia - 4.4%) (TID	MI La	2.500/	05/01/0005	41 6 202
1,700,000	MYR	Malaysia Government Bond	3.50%	05/31/2027	416,293 416,293
M				-	110,275
Mexico - 4.6% 20,000	MXN	Mexican Bonos	6.50% å	06/10/2021	88,429
20,000 52,000		Mexican Bonos Mexican Bonos	6.75% ă 8.00% ă	03/09/2023 09/05/2024	91,541 253,135
32,000	MAIN	MEAICAN DONOS	8.00 / 0 ta	09/03/2024	433,105
Peru - 4.8%				_	
560,000		Peru Government Bond	6.15% ^	08/12/2032	180,992
930,000	PEN	Peru Government Bond	5.40% ^	08/12/2034 _	277,214 458,206
Dhilimain as 5 10/				_	730,200
Philippines - 5.1% 18,000,000	PHP	Philippine Government Bond	4.95%	01/15/2021	363,943
4,500,000	PHP	Philippine Government Bond	6.88%	01/10/2029	119,223
				_	483,166
Poland - 8.0% 1,065,000	PLN	Republic of Poland Government Bond	2.25%	04/25/2022	280,034
1,664,000	PLN	Republic of Poland Government Bond	3.25%	07/25/2025	473,518
				_	753,552
Romania - 3.0%	DOM	D. C. (D. L.	E 050/	04/06/0000	207.77
1,160,000	KON	Romania Government Bond	5.85%	04/26/2023	286,665 286,665
Duccia 0 40/				_	200,000
Russia - 8.4% 7,000,000	RUB	Russian Federal Bond	6.50%	02/28/2024	103,374
7,000,000	KOR	Russian Feuciai Donu	0.30%	02/28/2024	103,3

30,030,000	RUB	Russian Federal Bond	6.90%	05/23/2029	456,909
15,000,000	RUB	Russian Federal Bond	7.65%	04/10/2030	238,999
					799,282
Singapore - 3.7%					
332,000	SGD	Singapore Government Bond	2.00%	02/01/2024	251,855
115,000	SGD	Singapore Government Bond	2.88%	07/01/2029	96,618
				_	348,473
South Africa - 4.8%					
4,100,000	ZAR	Republic of South Africa Government Bond	7.75%	02/28/2023	252,415
3,780,000	ZAR	Republic of South Africa Government Bond	8.00%	01/31/2030	201,497
					453,912
Thailand - 5.1%					
7.170.000	THB	Thailand Government Bond	3.63%	06/16/2023	252,959
6,150,000	THB	Thailand Government Bond	3.85%	12/12/2025	230,462
				_	483,421
Total Fausian Communi	4 D	de Ferrier Accorde and Ferrier Community Community			
(Cost \$8,852,075)	ent Bon	ds, Foreign Agencies and Foreign Government Sponsored Corporations			8,435,278
(0050 \$0,032,073)				_	0,733,270
Short Term Investments	- 2.5%				
78,153		BlackRock Liquidity Funds FedFund - Institutional Shares	0.09% ♦		78,153
78,129		Fidelity Institutional Money Market Government Portfolio - Class I	0.06% ♦		78,129
78,122		Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share			
		Class	0.05% ♦		78,122
Total Short Term Invest	ments (Cost \$234,404)			234,404
Total Investments - 97.2					9,217,208
Other Assets in Excess of	Liabilit	ries - 2.8%			262,491
NET ASSETS - 100.0%				\$	9,479,699
					

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. Seven-day yield as of June 30, 2020 ά Principal amount is stated in 100 Mexican Peso Units. BRL Brazilian Real CLP Chilean Peso COP Colombian Peso CZK Czech Republic Koruna HUF Hungarian Forint IDR Indonesian Rupiah Israeli Shekel ILS MXN Mexican Peso MYR Malaysian Ringgit PEN Peruvian Sol PHP Philippine Peso PLN Polish Zloty RON Romanian Leu RUB Russian Ruble SGD Singapore Dollar THB Thai Baht ZAR South African Rand

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	89.0%
Foreign Corporate Bonds	5.7%
Short Term Investments	2.5%
Other Assets and Liabilities	2.8%
	100.0%

COUNTRY BREAKDOWN as a % of Net Assets:

Indonesia	10.8%
Russia	8.4%
Poland	8.0%
Brazil	7.0%
Mexico	6.8%
Peru	5.9%
Colombia	5.7%
Thailand	5.1%
Philippines South Africa	5.1%
South Africa	4.8%
Czech Republic	4.4%
Malaysia Î	4.4%
Chile	4.4%
Israel	4.0%
Singapore	3.7%
Hungary	3.2%
Romania	3.0%
United States	2.5%
Other Assets and Liabilities	2.8%
	100.0%

DoubleLine Income Fund

Schedule of Investments

June 30, 2020 (Unaudited)

\$/Shares	Security Description	Rate	Maturity	Value \$
set Backed Obligations		C 410/ A	10/17/2020	907
1,417,142	AASET Ltd., Series 2019-2-C	6.41% ^	10/16/2039	897,
1,279,791	GAIA Aviation Ltd., Series 2019-1-C	7.00% ^§	12/15/2044	696,
903,366	Pioneer Aircraft Finance Ltd., Series 2019-1-C	6.90% ^	06/15/2044	522,
20,000	SoFi Professional Loan Program, Series 2018-A-R1	6.11% ^@	02/25/2042	1,074,
5,930	SoFi Professional Loan Program, Series 2018-A-R2	6.11% ^@	02/25/2042	318
1,087,239	START Ireland, Series 2019-1-C	6.41% ^	03/15/2044	602
1,333,594	Start Ltd., Series 2019-2-C	6.66% ^	11/15/2044	529
1,724,230	Sunnova Helios Issuer LLC, Series 2019-AA-B	4.49% ^	06/20/2046	1,617
1,500,000	Tesla Auto Lease Trust, Series 2019-A-E	5.48% ^	05/22/2023	1,536
1,894,968	Wave LLC, Series 2019-1-C	6.41% ^	09/15/2044	980
al Asset Backed Oblig	ations (Cost \$11,945,140)			8,775
lateralized Loan Oblig	rations - 14.0%			
500,000	Anchorage Capital Ltd.	0.00% ^±	07/20/2031	500
2,000,000	Cathedral Lake Ltd., Series 2016-4A-D (3 Month LIBOR USD + 4.51%)	5.65% ^	10/20/2028	1,949
1,000,000	GoldenTree Loan Opportunities Ltd., Series 2016-12A-DR (3 Month LIBOR USD + 2.90%)	4.01% ^	07/21/2030	927
2,000,000	Highbridge Loan Management Ltd., Series 12A-18-C (3 Month LIBOR USD + 2.75%, 2.75%		07/21/2000	/_/
2,000,000	Floor)	3.89% ^	07/18/2031	1,819
500,000	Magnetite Ltd., Series 2019-23A-D (3 Month LIBOR USD + 3.60%, 3.60% Floor)	4.59% ^	10/25/2032	485
1,000,000	OHA Credit Funding Ltd., Series 2019-4A-D (3 Month LIBOR USD + 3.75%, 3.75% Floor)	4.85% ^	10/22/2032	968
				995
1,000,000	Trimaran CAVU LLC, Series 2019-1A-B (3 Month LIBOR USD + 2.20%, 2.20% Floor)	3.34% ^	07/20/2032	
3,500,000	Trimaran CAVU LLC, Series 2019-2A-C (3 Month LIBOR USD + 4.72%, 4.72% Floor)	5.86% ^	11/26/2032	3,443
500,000	Venture Ltd., Series 2013-14A-BRR (3 Month LIBOR USD + 1.55%, 1.55% Floor) Obligations (Cost \$11,791,027)	1.92% ^	08/28/2029	478 11,567
ai Conateranzeu Loan	Obligations (Cost \$11,791,027)			11,30
	Mortgage Backed Obligations - 24.7%		00 11 0 10 -	
236,024	Banc of America Commercial Mortgage Trust, Series 2007-4-G	6.06% #^	02/10/2051	229
1,500,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE5-E (1 Month LIBOR USD + 3.75%,	2.020/ :	00/15/2025	
1 000 000	3.75% Floor)	3.93% ^	03/15/2036	1,338
1,000,000	Bancorp Commercial Mortgage Trust, Series 2019-CRE6-E (1 Month LIBOR USD + 2.85%,	2.020/ ^	00/15/2026	077
	2.85% Floor)	3.03% ^	09/15/2036	877
13,409,430	BANK, Series 2019-BN19-XFG	1.17% #^I/O	08/15/2061	1,005
1,000,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD +			
	3.50%, 3.50% Floor)	3.68% ^	08/15/2036	780
1,500,000	Citigroup Commercial Mortgage Trust, Series 2017-P7-D	3.25% ^	04/14/2050	1,139
1,000,000	CLNC Ltd., Series 2019-FLI-D (1 Month LIBOR USD + 2.90%, 2.90% Floor)	3.09% ^	08/20/2035	80
17,739,000	Commercial Mortgage Trust, Series 2014-CR20-XF	1.44% #^I/O	11/10/2047	89
87,000	DBGS Mortgage Trust, Series 2018-5BP-F (1 Month LIBOR USD + 2.45%, 2.45% Floor)	2.63% ^	06/15/2033	7:
1,500,000	Fontainebleau Miami Beach Trust, Series 2019-FBLU-H	4.09% #^	12/10/2036	1,11
1,500,000	Great Wolf Trust, Series 2019-WOLF-F (1 Month LIBOR USD + 3.13%, 3.13% Floor)	3.32% ^	12/15/2036	1,27
1,500,000	GS Mortgage Securities Trust, Series 2014-GC26-D	4.66% #^	11/10/2047	954
1,500,000	GS Mortgage Securities Trust, Series 2015-GC32-D	3.35%	07/10/2048	87
1,000,000	GS Mortgage Securities Trust, Series 2019-SMP-F (1 Month LIBOR USD + 3.10%, 3.10% Floor)	3.28% ^	08/15/2032	740
1,000,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2019-UES-G	4.60% #^	05/05/2032	80
1,500,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-E	3.36% #^Þ	09/15/2047	90′
2,000,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-MFP-F (1 Month LIBOR USD +			
	3.00%, 3.00% Floor)	3.18% ^	07/15/2036	1,80
1,000,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35%			
	Floor)	4.53% ^	11/15/2034	65
1,643,000	MRCD Mortgage Trust, Series 2019-PARK-G	2.72% ^	12/15/2036	1,41
405,040	Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD + 3.18%, 3.10%	21,7270	12/10/2000	1,
403,040	Floor)	3.36% ^	11/11/2034	34
810,080	Tharaldson Hotel Portfolio Trust, Series 2018-THL-F (1 Month LIBOR USD + 3.95%, 4.04%	3.3070	11/11/2034	34
810,080		4 120/ A	11/11/2024	50
1 562 000	Floor)	4.13% ^	11/11/2034	59
1,562,000	UBS Commercial Mortgage Trust, Series 2013-C5-D	4.24% #^	03/10/2046	67
1,500,000	UBS Commercial Mortgage Trust, Series 2018-NYCH-G (1 Month LIBOR USD + 4.84%, 4.84%			
	Floor)	5.02% ^	02/15/2032	1,14
al Non-Agency Comm	ercial Mortgage Backed Obligations (Cost \$26,060,427)			20,45
- Agancy Pasidential	Collateralized Mortgage Obligations - 29.3%			
91,655	Citigroup Mortgage Loan Trust, Inc., Series 2018-A-A1	4.00% #^	01/25/2068	9
153,923		3.23% ^8		
	Citigroup Mortgage Loan Trust, Series 2019-E-A1		11/25/2070	15
2,519,823	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A1	6.00% ±	03/25/2037	2,43
1,500,000	Connecticut Avenue Securities Trust, Series 2019-R06-2M2 (1 Month LIBOR USD + 2.10%)	2.28% ^	09/25/2039	1,46
2,500,000	Connecticut Avenue Securities Trust, Series 2020-R01-1M2 (1 Month LIBOR USD + 2.05%,	2.220/ *	01/05/2010	2 /2
	2.05% Floor)	2.23% ^	01/25/2040	2,40
267,237	CSMC Trust, Series 2018-RPL2-A1	4.30% ^§	08/25/2062	27
2,500,000	FMC GMSR Issuer Trust, Series 2019-GT2-B	4.72% #^	09/25/2024	1,86
2,500,000	Legacy Mortgage Asset Trust, Series 2018-SL1-M	4.50% #^	02/25/2058	2,45
2,500,000	Legacy Mortgage Asset Trust, Series 2019-GS6-A2	4.45% ^§	06/25/2059	2,18
2,000,000	Mello Warehouse Securitization Trust 2019-2, Series 2019-2-F (1 Month LIBOR USD + 3.25%,	Ü		, ,
2,000,000	3.25% Floor)	3.43% ^	11/25/2052	1,91
2,000,000	New Residential Mortgage Loan Trust, Series 2018-NQM1-B1	5.28% #^	11/25/2048	2,49
	Pretium Mortgage Credit Partners LLC, Series 2019-NPL3-A2	4.58% ^§	07/27/2059	2,42
2,500,000		1.2070 8	06/25/2055	1,60
2,500,000 2,500,000	Spring Hill Mortgage Loan Trust Series 2020-SU2 M1			
2,500,000 2,500,000 1,600,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH2-M1	4.33% #^		
2,500,000 2,500,000 1,600,000 2,500,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH2-M1 VOLT LLC, Series 2017-NP11-A2	4.63% #^ 4.63% ^§	10/25/2047	2,47
2,500,000 2,500,000 1,600,000 2,500,000	Spruce Hill Mortgage Loan Trust, Series 2020-SH2-M1			
2,500,000 2,500,000 1,600,000 2,500,000 al Non-Agency Reside	Spruce Hill Mortgage Loan Trust, Series 2020-SH2-M1 VOLT LLC, Series 2017-NP11-A2			24,25
2,500,000 2,500,000 1,600,000 2,500,000 al Non-Agency Reside	Spruce Hill Mortgage Loan Trust, Series 2020-SH2-M1 VOLT LLC, Series 2017-NP11-A2 ntial Collateralized Mortgage Obligations (Cost \$25,657,552)			

1,576,384	First American Government Obligations Fund - Class U	0.11% ♦	1,576,384
1,576,385	JP Morgan U.S. Government Money Market Fund - Institutional Share Class	0.15% ♦	1,576,385
1,576,385	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class	0.05% ♦	1,576,385
Total Short Term Investm	nents (Cost \$4,729,154)		4,729,154
Total Investments - 99.4%	6 (Cost \$92,512,460)		82,258,323
Other Assets in Excess of I	Liabilities - 0.6%		458,053
NET ASSETS - 100.0%			\$ 82,716,376

- 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.
- § The interest rate will step up if the issuer does not redeem the bond on or before a scheduled redemption date in accordance with the terms of the instrument. The interest rate shown is the rate in effect as of June 30, 2020.
- # Coupon rate is variable based on the weighted average coupon of the underlying collateral. To the extent the weighted average coupon of the underlying assets which comprise the collateral increases or decreases, the coupon rate of this security will increase or decrease correspondingly. The rate disclosed is as of June 30, 2020.
- I/O Interest only security
- P Value determined using significant unobservable inputs.
- ♦ Seven-day yield as of June 30, 2020
- @ Security pays interest at rates that represent residual cashflows available after more senior tranches have been paid. The interest rate disclosed reflects the estimated rate in effect as of June 30, 2020.
- ± 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

SECURITY TYPE BREAKDOWN as a % of Net Assets:

Non-Agency Residential Collateralized Mortgage Obligations	29.3%
Non-Agency Commercial Mortgage Backed Obligations	24.7%
US Government and Agency Obligations	15.1%
Collateralized Loan Obligations	14.0%
Asset Backed Obligations	10.6%
Short Term Investments	5.7%
Other Assets and Liabilities	0.6%
	100.0%

Notes to Schedule of Investments

June 30, 2020 (Unaudited)

1. Organization

DoubleLine Funds Trust, a Delaware statutory trust (the "Trust"), is an open-end investment management company registered under the Investment Company Act of 1940, as amended (the "1940 Act"). The Trust consists of 19 funds, DoubleLine Total Return Bond Fund, DoubleLine Core Fixed Income Fund, DoubleLine Emerging Markets Fixed Income Fund, DoubleLine Multi-Asset Growth Fund, DoubleLine Low Duration Bond Fund, DoubleLine Floating Rate Fund, DoubleLine Shiller Enhanced CAPE®, DoubleLine Flexible Income Fund, DoubleLine Low Duration Emerging Markets Fixed Income Fund, DoubleLine Selective Credit Fund, DoubleLine Long Duration Total Return Bond Fund, DoubleLine Strategic Commodity Fund, DoubleLine Global Bond Fund, DoubleLine Infrastructure Income Fund, DoubleLine Ultra Short Bond Fund, DoubleLine Shiller Enhanced International CAPE®, DoubleLine Colony Real Estate and Income Fund, DoubleLine Emerging Markets Local Currency Bond Fund and DoubleLine Income Fund (each, a "Fund" and, collectively, the "Funds"). For financial information related to the DoubleLine Selective Credit Fund, please refer to the DoubleLine Selective Credit Fund's separate annual report. Shares of the DoubleLine Emerging Markets Local Currency Bond Fund are currently only available for purchase by employees and officers of DoubleLine Capital LP ("DoubleLine Capital") and DoubleLine Alternatives LP (formerly DoubleLine Commodity LP) (each, an "Adviser" and, collectively, the "Advisers"), their affiliates and their family members, and the Advisers and their affiliates.

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

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

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

2. Significant Accounting Policies

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

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

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

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

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

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

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

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

Securities may be fair valued by the Adviser in accordance with the fair valuation procedures approved by the Board of Trustees (the "Board"). The Adviser's valuation committee is generally responsible for overseeing the day to day valuation processes and

reports periodically to the Board. The Adviser's valuation committee and the pricing group are authorized to make all necessary determinations of the fair values of portfolio securities and other assets for which market quotations or third party vendor prices are not readily available or if it is deemed that the prices obtained from brokers and dealers or independent pricing services are deemed to be unreliable indicators of market or fair value.

The following is a summary of the fair valuations according to the inputs used to value the Funds' investments as of June 30, 2020:

Category	DoubleLine Total Return Bond Fund	DoubleLine Core Fixed Income Fund	DoubleLine Emerging Markets Fixed Income Fund	DoubleLine Multi-Asset Growth Fund (Consolidated)	DoubleLine Low Duration Bond Fund	DoubleLine Floating Rate Fund
Investments in Securities						
Level 1						
Money Market Funds	\$ 1,489,515,991	\$ 120,453,885	\$ 22,191,852	\$ 7,966,062	\$ 138,276,028	\$ 3,541,156
Affiliated Mutual Funds	42,714,545	1,403,304,348		8,931,483	48,850,000	_
Common Stocks		356,103	568,273		222,161	
Total Level 1	1,532,230,536	1,524,114,336	22,760,125	16,897,545	187,348,189	3,541,156
Level 2						
US Government and Agency Mortgage Backed Obligations	22,619,405,053	1,977,245,034	_	5,958,817	425,545,449	_
Non-Agency Residential Collateralized Mortgage Obligations	13,409,517,836	1,114,263,409	_	9,571,657	1,245,096,457	_
US Government and Agency Obligations	4,848,804,319	2,364,451,561	_	_	530,599,317	_
Non-Agency Commercial Mortgage Backed Obligations	3,817,766,809	680,936,278	_	_	1,084,866,829	_
Collateralized Loan Obligations	2,095,869,269	322,122,996	_	_	1,006,851,478	_
Asset Backed Obligations	1,851,920,627	295,409,862	_	_	527,911,385	_
US Corporate Bonds	_	1,668,766,572	_	_	376,427,398	17,571,158
Foreign Corporate Bonds	_	1,108,292,936	708,335,334	_	992,936,934	690,886
Bank Loans	_	405,625,631	_	_	169,442,575	156,609,596
Foreign Government Bonds, Foreign Agencies and Foreign						
Government Sponsored Corporations	_	113,805,591	120,107,448	_	106,852,917	_
Other Short Term Investments	_	47,171,035	_	3,996,024	_	_
Municipal Bonds		11,638,842				_
Total Level 2	48,643,283,913	10,109,729,747	828,442,782	19,526,498	6,466,530,739	174,871,640
Level 3						
Non-Agency Residential Collateralized Mortgage Obligations	288,656,189	36,057,255	_	868,413	_	_
Collateralized Loan Obligations	948,717	_	_	66,359	_	_
Non-Agency Commercial Mortgage Backed Obligations	_	2,564,078	_	_	_	_
Foreign Corporate Bonds	_	51,002	82,503	_	_	_
Bank Loans	_	18,726	_	_	_	_
Common Stocks	_	3,870	_	_	_	_
Warrants	_	_	_	_	_	_
Total Level 3	289,604,906	38,694,931	82,503	934,772	_	_
Total	\$50,465,119,355	\$11,672,539,014	\$851,285,410	\$ 37,358,815	\$6,653,878,928	\$ 178,412,796
Other Financial Instruments						
Level 1						
Futures Contracts	\$ —	\$ —	\$ —	\$ 41,891	\$ —	\$ _
Total Level 1	_	_		41,891		_
Level 2				,		
Excess Return Swaps	_	_	_	49,241	_	_
Total Level 2	_	_	_	49,241	_	_
Level 3	_	_	_		_	_
Total	\$ —	\$ —	\$ —	\$ 91,132	\$ —	\$ —
			•	,.,.		

	Davidal ina Shillar	Doublet in a Flevible	Duration Emerging	DoubleLine Long Duration	DoubleLine Strategic	DoubleLine	
Category	DoubleLine Shiller DoubleLine Flexible Enhanced CAPE® Income Fund		Markets Fixed Income Fund	Total Return Bond Fund	Commodity Fund (Consolidated)	Global Bond Fund	
Investments in Securities							
Level 1							
Affiliated Mutual Funds	\$ 199,353,133	\$ 94,462,420	\$ —	\$ —	\$ —	\$ —	
Money Market Funds	338,269,745	40,016,688	3,293,079	6,363,193	6,793,620	49,153,584	
Common Stocks	_	17,744	52,844	_	_	_	
Total Level 1	537,622,878	134,496,852	3,345,923	6,363,193	6,793,620	49,153,584	
Level 2							
US Government and Agency Obligations	1,296,966,681	_	_	32,354,763	_	289,405,589	
Collateralized Loan Obligations	882,149,921	208,721,249	_	_	_	_	
Non-Agency Residential Collateralized Mortgage Obligations	855,123,170	246,006,305	_	_	_	_	
Non-Agency Commercial Mortgage Backed Obligations	785,237,112	143,961,193	_	_	_	_	
Foreign Corporate Bonds	597,404,122	138,811,618	184,753,091	_	_	_	
US Government and Agency Mortgage Backed Obligations	470,065,006	8,872,271	_	68,002,478	_	_	
Asset Backed Obligations	438,285,540	52,928,678	_	_	_	_	
US Corporate Bonds	359,886,160	77,157,493	_	_	_	_	
Bank Loans	273,212,579	55,716,499	_	_	_	_	
Foreign Government Bonds, Foreign Agencies and Foreign							
Government Sponsored Corporations	37,647,703	19,288,154	35,279,308	_	_	758,585,354	

DoubleLine Low

Other Short Term Investments	_	_	_	_	123,413,632	23,665,726
Total Level 2	5,995,977,994	951,463,460	220,032,399	100,357,241	123,413,632	1,071,656,669
Level 3						
Non-Agency Commercial Mortgage Backed Obligations	1,675,301	352,836	_	_	_	_
Foreign Corporate Bonds	1,498	1,500	4,494	_	_	_
Non-Agency Residential Collateralized Mortgage Obligations	_	21,910,483	_	_	_	_
Collateralized Loan Obligations	_	135,531	_	_	_	_
Bank Loans	_	4,454	_	_	_	_
Common Stocks	_	920	_	_	_	_
Warrants	_	_	_	_	_	_
Total Level 3	1,676,799	22,405,724	4,494	_	_	_
Total	\$ 6,535,277,671	\$ 1,108,366,036	\$223,382,816	\$106,720,434	\$ 130,207,252	\$1,120,810,253
Other Financial Instruments						
Level 1						
Futures Contracts	\$ —	\$ —	\$ —	\$ 341,345	\$ —	\$
Total Level 1	_	_	_	341,345	_	_
Level 2						
Excess Return Swaps	117,405,100	_	_	_	1,841,820	_
Total Level 2	117,405,100	_	_	_	1,841,820	_
Level 3	_	_	_	_	_	_
Total	\$ 117,405,100	\$ -	\$ —	\$ 341,345	\$ 1,841,820	\$ —

Category	DoubleLine Infrastructure Income Fund	DoubleLine Ultra Short Bond Fund	DoubleLine Shiller Enhanced International CAPE®	Doubleline Colony Real Estate and Income Fund	Doubleline Emerging Markets Local Currency Bond Fund	Doubleline Income Fund
Investments in Securities						
Level 1						
Money Market Funds	\$ 20,435,389	\$ 968,143	\$ 3,134,922	\$ 1,672,566	\$ 234,404	\$ 4,729,154
Affiliated Mutual Funds	_	_	2,532,123	_	_	· · · · · · · · ·
Total Level 1	20,435,389	968,143	5,667,045	1,672,566	234,404	4,729,154
Level 2						
US Corporate Bonds	250,451,877	93,083,945	3,077,617	8,185,156	_	_
Asset Backed Obligations	228,895,724	_	1,176,080	4,522,553	_	8,775,262
Foreign Corporate Bonds	69,202,939	49,372,393	3,352,430	8,163,390	547,526	_
Commercial Paper	_	84,007,176	_	_	_	_
US Government and Agency Mortgage Backed Obligations	_	11,246,706	4,230,784	9,988,681	_	_
US Government and Agency Obligations	_	_	7,572,226	23,003,657	_	12,480,074
Collateralized Loan Obligations	_	_	6,562,200	15,893,014	_	11,567,862
Non-Agency Commercial Mortgage Backed Obligations	_	_	5,892,166	14,198,479	_	19,546,740
Non-Agency Residential Collateralized Mortgage Obligations	_	_	5,662,497	13,685,141	_	24,251,638
Other Short Term Investments	_	_	1,798,882	9,999,081	_	_
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored						
Corporations	_	_	515,878	1,201,047	8,435,278	_
Bank Loans	_			5,032,256		
Total Level 2	548,550,540	237,710,220	39,840,760	113,872,455	8,982,804	76,621,576
Level 3						
Foreign Corporate Bonds	2,696,047	_	_	_	_	_
Non-Agency Commercial Mortgage Backed Obligations	_					907,593
Total Level 3	2,696,047					907,593
Total	\$571,681,976	\$238,678,363	\$45,507,805	\$115,545,021	\$9,217,208	\$82,258,323
Other Financial Instruments						
Level 1	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Total Level 1	_	_	_	_	_	_
Level 2						
Forward Currency Exchange Contracts	_	_	(272,652)	_	_	_
Excess Return Swaps	_		(1,131,684)	(6,969,395)		_
Total Level 2	_	_	(1,404,336)	(6,969,395)	_	_
Level 3	_	_			_	_
Total	\$ —	\$ —	\$ (1,404,336)	\$ (6,969,395)	\$ —	\$ —

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

DoubleLine Multi-Asset Growth Fund	Fair Value as of 3/31/2020	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) ³	Net Accretion (Amortization)	Purchases ¹	Sales ²	Transfers Into Level 34	Transfers Out of Level 34	Fair Value as of 6/30/2020	Net Chang Unrealiz Apprecia (Deprecia on secur held a 6/30/202	zed ition ition) ities
Investments in Securities											
Non-Agency Residential Collateralized Mortgage Obligations	\$896,350	\$ -	\$ (25,964)	\$ (1,973)	\$ -	\$ -	\$ -	\$ -	\$868,413	\$ (25	,964)
Collateralized Loan Obligations	72,621		(6,262)						66,359	(6	,262)
Total	\$968,971	\$ -	\$ (32,226)	\$ (1,973)	\$ -	\$ -	\$ -	\$ -	\$934,772	\$ (32	2,226)

DoubleLine Multi-Asset Growth Fund	Fair Value as of 6/30/2020	Valuation	Unobservable Input	Unobservable Input Values (Weighted Average)+	Impact to valuation from an increase to input
Non-Agency Residential Collateralized Mortgage Obligations	\$ 868,4	13 Market Comparables	Market Quotes	\$95.43 (\$95.43)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Collateralized Loan Obligations	\$ 66,3	59 Market Comparables	Market Quotes	\$6.64 (\$6.64)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security

⁺ Unobservable inputs were weighted by the relative fair value of the instruments.

 ¹ Purchases include all purchases of securities, payups and corporate actions.
 2 Sales include all sales of securities, maturities, and paydowns.
 3 Any difference between Net Change in Unrealized Appreciation (Depreciation) and Net Change in Unrealized Appreciation (Depreciation) on securities held at June 30, 2020 may be due to a security that was not held or categorized as Level 3 at either period end.

⁴ Transfers into or out of Level 3 can be attributed to changes in the availability of pricing sources and/or in the observability of significant inputs used to measure the fair value of those instruments.

DoubleLine Flexible Income Fund	Fair Value as of 3/31/2020	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) ³	Net Accret		Purchas	es 1	Sales ²		Fransfers Into Level 3 ⁴	Trans Out Level	of	Fair Value as of 6/30/2020	Ap (De on	t Change in Inrealized opreciation epreciation) a securities held at /30/2020 3
Investments in Securities															
Non-Agency Residential Collateralized Mortgage Backed															
Obgligations	\$20,518,003	\$ (25,254)	\$ 1,391,945	\$ 25,	411	\$	378	\$	- :	\$ -	\$	-	\$21,910,483	\$	1,386,983
Non-Agency Commercial Mortgage Backed Obgligations	444,116	-	(91,280)		-		-		-	-		-	352,836		(91,280)
Collateralized Loan Obligations	180,404	-	(49,638)		471		4,294		-	-		-	135,531		(48,535)
Foreign Corporate Bonds	1,500	-	-		-		-		-	-		-	1,500		-
Bank Loans	-	-	1,730		29		2,695		-	-		-	4,454		-
Common Stocks							920		-				920		-
Total	\$21,144,023	\$ (25,254)	\$ 1,252,757	\$ 25,	911	\$	8,287	\$	_ :	\$ -	\$		\$22,405,724	\$	1,247,168

DoubleLine Flexible Income Fund	Fair Value as of 6/30/2020	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average)+	Impact to valuation from an increase to input
Non-Agency Residential Collateralized Mortgage Backed Obgligations	\$ 21,910,483	Market Comparables	Market Quotes	\$86.32 - \$95.43 (\$91.64)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security
Non-Agency Commercial Mortgage Backed Obgligations	\$ 352,836	Market Comparables	Yields	15.00% (15.00%)	Increase in yields would have resulted in the decrease in the fair vale of the security Significant changes in the market quotes would have
Collateralized Loan Obligations	\$ 135,531	Market Comparables	Market Quotes	\$53.30 (\$53.30)	resulted in direct and proportional changes in the fair value of the security
Bank Loans	\$ 4,454	Enterprise Value	Recovery Value	\$100.00 (\$100.00)	Significant changes in the recovery value would have resulted in direct and proportional changes in the fair value of the security
Foreign Corporate Bonds	\$ 1,500	Enterprise Values	EBITDA multiples	5x - 6.5x (5.75x)	Significant changes in the EBITDA multiple would have resulted in direct changes in the fair value of the security.
Common Stocks	\$ 920	Enterprise Value	Recovery Value	\$0.16 (\$0.16)	Significant changes in the recovery value would have resulted in direct and proportional changes in the fair value of the security

⁺ Unobservable inputs were weighted by the relative fair value of the instruments.

 ¹ Purchases include all purchases of securities, payups and corporate actions.
 2 Sales include all sales of securities, maturities, and paydowns.
 3 Any difference between Net Change in Unrealized Appreciation (Depreciation) and Net Change in Unrealized Appreciation (Depreciation) on securities held at June 30, 2020 may be due to a security that was not held or categorized as Level 3 at either period end.

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

	Fair Value as of	Net Realized Gain	Ur	Change in realized preciation	Net Δ	ccretion				Transfers Into	Transfers Out of	Fair Value as of	Ap _l (De _l on	nrealized preciation preciation) securities held at
DoubleLine Infrastructure Income Fund	3/31/2020	(Loss)		reciation)3		tization)	Purchas	ses 1	Sales ²	Level 3 ⁴	Level 3 ⁴	6/30/2020		30/2020 ³
Investments in Securities														
Foreign Corporate Bonds	\$ 9,904,084	\$674,978	\$	(22,670)	\$	(537)	\$	_	\$ (7,859,808)	\$ -	\$ -	\$2,696,047	\$	179,528
Total	\$ 9,904,084	\$674,978	\$	(22,670)	\$	(537)	\$	-	\$ (7,859,808)	\$ -	\$ -	\$2,696,047	\$	179,528

Net Change in

DoubleLine Infrastructure Income Fund	Fair Value as of 6/30/2020	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average)+	Impact to valuation from an increase to input
Foreign Corporate Bonds	\$ 2,696,047	Market Comparables	Market Quotes	\$ 110.88 (\$110.88)	Significant changes in the market quotes would have resulted in direct and proportional changes in the fair value of the security

⁺ Unobservable inputs were weighted by the relative fair value of the instruments.

¹ Purchases include all purchases of securities, payups and corporate actions.

Particulases include all purchases of securities, padyapts and oxporate actions.
 Sales include all sales of securities, maturities, and paydowns.
 Any difference between Net Change in Unrealized Appreciation (Depreciation) and Net Change in Unrealized Appreciation (Depreciation) on securities held at June 30, 2020 may be due to a security that was not held or categorized as Level 3 at either period end.
 Transfers into or out of Level 3 can be attributed to changes in the availability of pricing sources and/or in the observability of significant inputs used to measure the fair value of those instruments.

DoubleLine Income Fund	Fair Value as of 3/31/2020	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) ³	Net Accretion (Amortization)	Purchases ¹	Sales ²	Transfers Into Level 3 ⁴	Transfers Out of Level 3 ⁴	Fair Value as of 6/30/2020	Net Change in Unrealized Appreciation (Depreciation) on securities held at 6/30/2020 ³
	0,0.,2020	(2000)	(2001001011011)	(**************************************	i ui ciiuses	Ouica	2010. 0		0,00,2020	0,00,2020
Investments in Securities										
Non-Agency Commercial Mortgage Backed Obligations	\$1,074,676	<u>\$ -</u>	\$ (170,041)	\$ 2,958	\$ -	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	\$907,593	(170,041)
Total	\$1,074,676	\$ -	\$ (170,041)	\$ 2,958	\$ -	\$ -	\$ -	\$ -	\$907,593	\$ (170,041)

 ¹ Purchases include all purchases of securities, payups and corporate actions.
 2 Sales include all sales of securities, maturities, and paydowns.

DoubleLine Income Fund	Fair Value as of 6/30/2020	Valuation Techniques	Unobservable Input	Unobservable Input Values (Weighted Average) ⁺	Impact to valuation from an increase to input
					Increase in the yields would have resulted in the decrease
Non-Agency Commercial Mortgage Backed Obligations	\$ 907.593	Market Comparables	Yields	14.00% (14.00%)	in the fair value of the security

⁺ Unobservable inputs were weighted by the relative fair value of the instruments.

³ Any difference between Net Change in Unrealized Appreciation (Depreciation) and Net Change in Unrealized Appreciation (Depreciation) on securities held at June 30, 2020 may be due to a security that was not held or categorized as Level 3 at either period end.

⁴ Transfers into or out of Level 3 can be attributed to changes in the availability of pricing sources and/or in the observability of significant inputs used to measure the fair value of those instruments.