#### N-CSR 1 d508334dncsr.htm DOUBLELINE FUNDS TRUST

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As filed with the Securities and Exchange Commission on May 30, 2018

# UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

## **FORM N-CSR**

# CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-22378

**DoubleLine Funds Trust** 

(Exact name of registrant as specified in charter)

333 South Grand Avenue, Suite 1800 Los Angeles, CA 90071

(Address of principal executive offices) (Zip code)

Ronald R. Redell
President
DoubleLine Funds Trust
333 South Grand Avenue, Suite 1800
Los Angeles, CA 90071

(Name and address of agent for service)

(213) 633-8200

Registrant's telephone number, including area code

Date of fiscal year end: March 31

Date of reporting period: March 31, 2018

# Item 1. Reports to Stockholders.



# Annual Report March 31, 2018

Share Classes



DoubleLine Total Return Bond Fund **DBLTX** (I-share) **DLTNX** (N-share)

DoubleLine Core Fixed Income Fund DBLFX (I-share) DLFNX (N-share)

DoubleLine Emerging Markets Fixed Income Fund DBLEX (I-share) DLENX (N-share)

DoubleLine Multi-Asset Growth Fund **DMLIX** (I-share) **DMLAX** (A-share)

DoubleLine Low Duration Bond Fund DBLSX (I-share) DLSNX (N-share)

DoubleLine Floating Rate Fund **DBFRX** (I-share) **DLFRX** (N-share)

DoubleLine Shiller Enhanced CAPE® DSEEX (I-share) DSENX (N-share)

DoubleLine Flexible Income Fund **DFLEX** (I-share) **DLINX** (N-share)

DoubleLine Low Duration Emerging Markets Fixed Income Fund DBLLX (I-share) DELNX (N-share)

DoubleLine Long Duration Total Return Bond Fund DBLDX (I-share) DLLDX (N-share)

DoubleLine Strategic Commodity Fund **DBCMX** (I-share) **DLCMX** (N-share)

DoubleLine Global Bond Fund DBLGX (I-share) DLGBX (N-share)

DoubleLine Infrastructure Income Fund BILDX (I-share) BILTX (N-share)

DoubleLine Ultra Short Bond Fund DBULX (I-share) DLUSX (N-share)

DoubleLine Shiller Enhanced International CAPE® DSEUX (I-share) DLEUX (N-share)

DoubleLine Capital LP DoubleLine Alternatives LP



#### DoubleLine Funds Trust

333 S. Grand Avenue 18th Floor Los Angeles, California 90071 doubleline.com

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## **President's Letter**

(Unaudited) March 31, 2018



#### Dear DoubleLine Funds Shareholder,

el Radell

On behalf of the DoubleLine Funds, I am pleased to deliver the Annual Report for the 12-month period ended March 31, 2018. On the following pages, you will find specific information regarding each Fund's operations and holdings. In addition, we discuss each Fund's investment performance and the main drivers of that performance during the reporting period.

If you have any questions regarding the DoubleLine Funds, please don't hesitate to call us at 877-DLine11 (877-354-6311) or visit our website www.doublelinefunds.com where our investment management team offers deeper insights and analysis on relevant capital market activity impacting investors today. We value the trust that you have placed with us, and we will continue to strive to offer thoughtful investment solutions to our shareholders.

Sincerely,

Ronald R. Redell, CFA President

DoubleLine Funds Trust

May 1, 2018

### **Financial Markets Highlights**

(Unaudited) March 31, 2018

#### Agency Mortgage-Backed Securities (Agency MBS)

For the 12-month period ended March 31, 2018, the Bloomberg Barclays U.S. MBS Index returned 0.77%, outperforming the U.S. Government sector but underperforming the U.S. Corporate sector. Underperformance relative to the Corporate market was primarily due to credit spreads tightening to near historic levels for the space. During this time period, yields across most of the U.S. Treasury (UST) curve increased, with 2-year yields increasing by about 101 basis points (bps) and 10-year yields increasing by about 35 bps. Additionally, 30-year mortgage rates (based on Freddie Mac U.S. 15-year Commitment Rates) increased by about 30 bps and 15-year mortgage rates (based on Freddie Mac U.S. 15-year Commitment Rates) increased by about 51 bps. Consistent with rates broadly increasing over the period, overall refinancing activity, as measured by the Mortgage Bankers Association (MBA) U.S. Refinancing Index Seasonally-Adjusted, declined by about 11%; however, overall purchasing activity, as measured by the MBA Purchase Index Seasonally-Adjusted, increased by about 5%. The combination of these factors has resulted in aggregate prepayment rates across all three agencies (Freddie Mac, Fannie Mae, and Ginnie Mae) being flat year-over-year (YoY). Overall gross issuance for Agency MBS was approximately \$1.3 trillion, which is slightly lower than the previous year's. This isn't surprising given the relatively benign prepayment activity in the market. In regards to spreads, 30-year current coupon spreads against blended 5/10 UST tightened until the new calendar year when spreads started widening by about 15 bps, resulting in a net spread change of about 17 bps YoY.

#### Non-Agency Mortgage-Backed Securities (Non-Agency MBS)

For the 12-month period ended March 31, 2018, spreads tightened 60 to 90 bps across the capital stack. The strong performance of the sector was supported by both technical and fundamental factors. The sector continued to decrease in size as legacy paydowns outpace new issuance volumes. Representations and warranties settlements have also been catalysts for tightening within the sector. Home prices rose across the country with the latest S&P CoreLogic Case-Shiller Home Price Index up 6.2% annually. New issuance volumes were primarily composed of non-performing and re-performing loan transactions, Agency credit risk transfer deals and securities backed by prime collateral (Jumbo 2.0 securities). Non-qualifying mortgages saw the largest percentage increase during the period as lenders looked for innovative ways to increase origination volumes during this strong housing cycle.

#### Commercial Mortgage-Backed Securities (CMBS)

For the 12-month period ended March 31, 2018, new issue CMBS spreads tightened alongside broader credit and equity indices. While 2017 saw meaningful spread tightening due to the post-election risk-on sentiment, the first quarter of 2018 saw increased volatility as rates moved higher. Despite a meaningful pullback in foreign investment and transaction volume through 2017, the Moody's/RCA Commercial Property Price Index (CPPI) increased by 8% on the national level, 9% in major markets, and 7% in non-major markets. While retail sector concern grew rampant throughout 2017 amongst store closures and bankruptcies, retail CPPI increased by 2.8% for the reporting period. The Bloomberg Barclays U.S. CMBS Index ERISA Eligible Total Return Value returned 1.12%, underperforming the broader Bloomberg Barclays U.S. Aggregate Bond Index return of 1.20%. For the period, 10-year AAA last cash flows (LCF) tightened by 12 bps to 82 bps over swaps, while BBB- bonds tightened by 110 bps to 330 bps over swaps. On the new issue front, \$90.4 billion priced during the 12-month reporting period as compared to \$60.8 billion from April 2016 through March 2017. Single-asset single-borrower (SASB) deals were up about 154% and continued to be the driver of new issuance, as compared to conduit deals which were up about 9%. Due to broad market consensus for a rising rate environment, there is continual demand for short-duration, floating-rate investments, which is one of the reasons for the robust issuance of SASB over conduit CMBS. The Trepp CMBS Delinquency Rate for U.S. Commercial Real Estate loans has fallen in nine of the last 12 months and is now 4.55%. 82 bps lower YoY.

#### Emerging Markets (EM) Debt

For the 12-month period ended March 31, 2018, U.S. dollar (USD)-denominated EM fixed income sovereign and corporate bonds indices, represented by the JP Morgan Emerging Markets Bond Index (EMBI) Global Diversified and the JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Broad Diversified 1-3 Year Index, respectively, posted single digit returns of 4.30% and 2.04%, respectively. EM debt performance was positive and both the sovereign and corporate indices tightened moderately over the period with generally positive global economic data. Sentiment around EM and risk assets in general, however, was affected by concerns over rising global interest rates, heightened trade tensions, and elevated market volatility in the first quarter of 2018. EM High Yield (HY) credits outperformed their Investment Grade counterparts over the 12-month period. At the regional level, Africa and Latin America led performance across both the EM dollar-denominated sovereign and corporate indices.

# Financial Markets Highlights (Cont.

(Unaudited) March 31, 2018

#### International Sovereign

For the 12-month period ended March 31, 2018, the FTSE World Government Bond Index (WGBI) rose 8.49%. The positive performance was driven by foreign exchange (FX) appreciation relative to the dollar. Global government yields generally rose over the period on improving economic data and firming inflation expectations globally, as well as concerns about reduced monetary accommodation from developed market central banks. The U.S. Dollar (USD), as indicated by the USD Index (DXY), was markedly weaker against its G-10 peers during the period on concerns over rising U.S. twin deficits, heightened trade tensions and mixed economic data. The Trump Administration successfully passed tax reform legislation, announced increased infrastructure spending, but also enacted protectionist trade policy measures. The Federal Reserve (Fed) raised interest rates in its June 2017, November 2017, and March 2018 policy meetings, and has signaled further rate hikes this year. The Bank of Japan kept monetary policy broadly unchanged over the period, but trimmed its monthly asset purchases in early January due to technical constraints rather than an overt policy change, but this was viewed as a signal of future policy tightening. The Japanese Yen has been the best performing G-10 currency during 2018, benefiting from its "safe-haven" status against a backdrop of elevated market volatility. The European Central Bank kept interest rates unchanged and extended its Quantitative Easing program until September 2018. However, it reduced the monthly pace of bond purchases and dropped its pledge to increase asset purchases if needed, which was seen as a hawkish signal. The Euro was the best performing G-10 currency over the 12-month period. The Bank of England raised interest rates for the first time in a decade in its November 2017 meeting, and the UK government and the European Union reached an agreement on the broad terms of a Brexit transition deal.

#### • Investment Grade (IG) Credit

For the 12-month period ended March 31, 2018, IG credit, as measured by the Bloomberg Barclays U.S. Credit Index, recorded a total return of 2.59%. Spreads started the period at 112 bps over duration-matched UST, tightened through February of 2018 to a multi-year low of 81 bps, and ended the 12-month period at 103 bps. Yields during the period rose from a low of 2.95% on September 5, 2017 to end at 3.68%. The largest outperformance came from the Energy and Metals & Mining sectors. Metals & Mining returned 7.66% and Refining (a subsector of Energy) returned 7.06%. The worst performing sectors were Other Financial, returning -1.08% and Finance Companies, returning -0.17%. The new issue market during this period was active with \$1.4 trillion of gross new issuance, yet down slightly from the 12-month period ending March 31, 2017. Net new issuance was also down slightly to \$538 billion.

#### Bank Loans

For the 12-month period ended March 31, 2018, the S&P/LSTA Leveraged Loan Index returned 4.43%. There was notable outperformance at the lower end of the credit quality spectrum as risk assets performed well in the period. CCC-rated loans rose 8.3% compared to returns of 4.6% for single B-rated loans and 4.0% for BB-rated loans. The top performing sectors were Automotive, Forest Products, and Conglomerates, which returned 6.16%, 6.05%, and 5.88%, respectively. There was only one negative returning sector—Cosmetics-Toiletries—which posted a negative return of 2.15%. The weighted-average bid price of the S&P/LSTA Leveraged Loan Index at the end of March 2018 was \$98.42, up slightly from \$98.22 in March 2017. The trailing 12-month default rate (by issuer count) remained low but rose from 1.36% in March 2017 to 1.93% in March 2018.

#### U.S. High Yield (HY)

For the 12-month period ended March 31, 2018, the Bloomberg Barclays U.S. High Yield Corporate Index returned 3.78%. Longer-maturity bonds outperformed intermediate bonds, and bonds with lower credit ratings outpaced those with higher ratings, with Caa-rated issues returning 5.78%, while B-rated issues returned 3.29% and Ba-rated issues returned 3.47%. For the period, notable outperformers by industry were Refining, Tobacco and Transportation Services. Underperforming sectors over the period were Supermarkets and Office Real Estate Investment Trusts (REITs).

#### Collateralized Loan Obligations (CLOs)

For the 12-month period ended March 31, 2018, total CLO issuance was \$132.77 billion with an average monthly issuance of \$11.06 billion. February 2018 was the highest monthly issuance for the last 36 months ending March 31, 2018. Spreads across the capital stack tightened to post-crisis tights. Over the past 12-months, London Interbank Offered Rate (LIBOR) has risen by 115 bps. In February 2018, the United States Court of Appeals for the District of Columbia ruled that qualifying CLO managers are not subject to the risk retention requirements of the Dodd-Frank Act. Prior to this decision, the market was expecting these risk retention

(Unaudited) March 31, 2018

requirements to be in place permanently and managers had created solutions to address them. Deals issued prior to February 2018 were generally designed to be risk retention compliant. The court's decision appears to have allowed managers that had struggled with risk retention compliance to reenter the market.

#### Global Equities

For the 12-month period ended March 31, 2018, Global Equities, as measured by the Morgan Stanley Capital International All-Country World Index (MSCI ACWI), were up 15.44%. U.S. equities produced positive returns with the S&P 500® Index returning 13.99% during the period. European equities underperformed the broader market, with the Eurostoxx 50 Index returning -0.47%. Asian equity markets generally posted positive returns, with Japanese equities, as measured by the Nikkei 225 Index, up 14.57%. Chinese equities, as measured by the Shanghai Composite Index, underperformed the broader market returning only up 0.74%. EM equities, as measured by the Morgan Stanley Capital International Emerging Markets Index (MSCI EM), outperformed the broader market, up 23.88% over the period.

#### Commodities

For the 12-month period ended March 31, 2018, the broad commodity market rallied by 3.71% and 12.49%, as measured by the Bloomberg Commodity Index Total Return (BCOM) and S&P Goldman Sachs Commodity Index (GSCI), respectively. The best performing sector during this period was Energy, up 22.26%, as Brent crude and West Texas Intermediate crude surged 30.41% and 22.76%, respectively. Precious Metals rallied 1.96%, with Gold increasing 3.97% while Silver declined by 13.02%. Industrial Metals rallied 8.43% as Copper and Nickel appreciated considerably, with returns of 12.32% and 29.76%, respectively. During the period, the Agriculture sector declined 8.17% with Cocoa being the best performer with a return of 18.38%, while sugar was the worst performer with a return of -29.69%. Livestock declined 4.63% with lean hogs and live cattle both decreasing in value by 2.57% and 8.13%, respectively.

#### Infrastructure Debt

For the 12-month period ended March 31, 2018, investor demand for Infrastructure-related assets remained robust. Private markets continued to support investment in Infrastructure projects both domestically and globally, while Infrastructure-related policy plans out of Washington remained a work in progress. We have seen an increase in the volume of Infrastructure assets financed through structured product instruments over the period with the fastest growing sector being Renewable Energy. Internationally, multiple transactions financing a wide array of Infrastructure assets were introduced to the market, most notably a metro in Central America and power generation assets in South America and the Middle East.

#### Asset-Backed Securities (ABS)

For the 12-month period ended March 31, 2018, ABS gross new issuance was \$208 billion. New issuance volumes were mostly driven by Auto ABS and non-traditional ABS sectors such as Whole Business Securitization and Aviation Leasing. The buyer base for ABS expanded with significant interest from foreign entities, which further compressed spreads in both primary and secondary trading. Further expanding the ABS investor base, an increase in whole business securitization attracted traditional corporate debt buyers into the sector. While underlying fundamentals remain strong, the market experienced an uptick in delinquencies in the Consumer Credit sector. The Bloomberg Barclays U.S. ABS Index returned 0.62% over the period.

#### U.S. Large Cap Equities

For the 12-month period ended March 31, 2018, the dominant characteristic of the U.S. equity markets was historically low volatility coupled with a steady series of all-time highs for the S&P 500 ® Index. January 2018 marked the 15th month in a row of positive returns for the Index, and by late January the Index returned over 23.52% from its March 2017 level. This brought equity valuations, as measured by the CAPE® ratio, to levels seen only in the 1920s and late 1990s, while the Chicago Board of Exchange Volatility Index (VIX) closed at an all-time low of 9.14% in November 2017. The market changed course in early February 2018, prompted by concerns of rising interest rates following the January payroll report. The S&P 500® Index fell by over 10% (intra-day levels) over the course of six trading days. The VIX spiked intraday to over 50%, a level seen only during the global financial crisis and briefly in August 2015. The S&P 500® Index ultimately closed the 12-month period up 13.99%.

# Financial Markets Highlights (Cont.

(Unaudited) March 31, 2018

#### Government Securities

For the 12-month period ended March 31, 2018, the Fed kicked off the balance sheet renormalization process, had a new chairman in place, and continued to stick to its plan of gradual interest rate increases. Those changes received different levels of reaction in the rates market. For the majority of 2017, UST had largely traded range-bound. In fact, the benchmark 10-year yield closed almost exactly at the same level as the end of the first quarter 2017. Bond market volatility also slipped to all-time low levels, according to the Merrill Lynch Option Volatility Estimate Index (MOVE). However, the tide turned in 2018, as yields started moving upwards amid the fallout of the tax cut bill. 10-year rate volatility also spiked in early February of 2018 but erased most of the increase later. The U.S. rates market as a whole returned 0.43%, as measured by the Bloomberg Barclays U.S. Treasury Inflation-Linked Bond Index Total Return, returned 0.92%.

# **Management's Discussion of Fund Performance**

(Unaudited) March 31, 2018

#### **DoubleLine Total Return Bond Fund**

For the 12-month period ended March 31, 2018, the DoubleLine Total Return Bond Fund outperformed the Bloomberg Barclays U.S. Aggregate Bond Index return of 1.20%. The UST curve flattened during this time with 2-year and 10-year yields up 101 bps and 35 bps, respectively. The outperformance was due to both duration positioning and sector allocation. The Fund's duration was 4.31 years as of March 31, 2018, about two years shorter compared with the Index's duration of 6.31 years, which we believe helped mitigate price declines during the rate sell-off. Spreads tightened across credit-sensitive assets, particularly in lower rated securities like High Yield corporate credit and non-rated structured assets; however, it is worth noting that the Index's primary credit exposure is in IG, or higher rated bonds. The Index also has no exposure to non-Agency MBS, which was the largest driver of the Fund's outperformance. The Fund's exposure to other securitized credit including ABS, CMBS, and CLOs was accretive to performance primarily due to interest income. Agency MBS contributed positive total return; however, prices declined across the sector due to the relatively long duration of this sector.

Period Ended 3-31-18	1-Year
I-Share	2.19%
N-Share	1.93%
Bloomberg Barclays U.S. Aggregate Bond Index	1.20%

For additional performance information, please refer to the "Standardized Performance Summary."

#### **DoubleLine Core Fixed Income Fund**

For the 12-month period ending March 31, 2018, the DoubleLine Core Fixed Income Fund outperformed the Bloomberg Barclays U.S. Aggregate Bond Index return of 1.20%. Overall, the UST curve flattened over this period with 2-year and 10-year yields increasing 101 bps and 35 bps, respectively. The Fund's lower duration sectors—such as non-Agency MBS, CMBS and ABS—experienced an increase in prices as spreads tightened while floating rate CLO positions experienced higher interest returns as short rates rose. HY Corporate debt returns were positive on the year as spreads tightened by 43 bps according to the High Yield component of the Bloomberg Barclays U.S. Credit Index. IG corporate debt followed a similar trend as spreads tightened to multi-year lows according to the Corporate component of the Bloomberg Barclays U.S. Credit Index. Government, Municipal, and Agency MBS bonds were the lowest performing sectors due to the sell-off in rates; however, Agency MBS total returns were positive for the year due to interest income.

Period Ended 3-31-18	1-Year
I-Share	2.51%
N-Share	2.26%
Bloomberg Barclays U.S. Aggregate Bond Index	1.20%

For additional performance information, please refer to the "Standardized Performance Summary."

#### **DoubleLine Emerging Markets Fixed Income Fund**

For the 12-month period ended March 31, 2018, the DoubleLine Emerging Markets Fixed Income Fund underperformed the JP Morgan Emerging Markets Bond Index (EMBI) Global Diversified. The Fund's underperformance relative to the benchmark was driven by the Fund shifting to a more cautious portfolio positioning during the 12-month period with a shorter duration of 3.73 years versus the Index duration of 6.79 years, larger weighting in IG credits, and higher allocation to Asian credits relative to the Index. Over the 12-month period, front-end UST yields rose more than long-end yields, EM IG credits underperformed their HY counterparts, and Asian credits lagged in performance relative to other regional peers. The Fund was also underweight credits in Africa, which was the best performing region in the Index. The Fund's underperformance was partially offset by the Fund's relative overweight to Latin American credits, which outperformed most other regional peers during the period.

Period Ended 3-31-18	1-Year
I-Share	3.30%
N-Share	3.14%
JP Morgan EMBI Global Diversified	4.30%

For additional performance information, please refer to the "Standardized Performance Summary."

## Management's Discussion of Fund Performance (Cont.)

(Unaudited) March 31, 2018

#### **DoubleLine Multi-Asset Growth Fund**

For the 12-month period ended March 31, 2018, the DoubleLine Multi-Asset Growth Fund produced positive returns but underperformed the S&P 500® Index's return of 13.99% and the Blended Benchmark return of 11.71%. The Fund's equity strategy, part of which was executed through the use of derivatives, was a contributor to performance but underperformed Global Equities, which were up 15.44%, as measured by the MSCI ACWI. U.S. and EM Equities contributed to performance while European equities detracted from relative performance. The fixed income sleeve underperformed the Bloomberg Barclays Global Aggregate Bond Index return of 6.97%. Positions in Bank Loans, CLOs, ABS, and non-Agency MBS contributed to relative performance while a position in Puerto Rico General Obligation bonds and select mortgage REITs detracted from performance. Currency forwards contributed to performance with short USD positions versus the Euro, British Pound, and Japanese Yen adding to performance. Real Assets contributed to performance driven by a long position in gold futures and a systematic long/short swap commodity strategy implemented through swaps.

Period Ended 3-31-18			
I-Share			
A-Share			
Without Load			
With Load			
S&P 500® Index			
Blended Benchmark*			

1-Year	
6.80%	
6.57%	
2.05%	
13.99%	
11.71%	

For additional performance information, please refer to the "Standardized Performance Summary."

#### **DoubleLine Low Duration Bond Fund**

For the 12-month period ended March 31, 2018, the DoubleLine Low Duration Bond Fund outperformed the ICE Bank of America/Merrill Lynch 1-3 Year UST Index return of 0.03%, posting a return of 1.82%. UST yields increased across the entire intermediate Treasury curve during this period. Specifically, the 1-, 2- and 3-year portions of the curve rose by 1.07%, 1.01%, and 0.89%, respectively. The Fund's outperformance can largely be attributed to a combination of maintaining an average duration over the period that was 0.5 years shorter than the ICE Bank of America/Merrill Lynch 1-3 Year UST Index, and owning credit risk during a period when credit spreads generally tightened (e.g. Bank Loan spreads as proxied by the S&P/LSTA Leveraged Loan Index tightened by 41 bps). Within the Fund, CMBS and Bank Loans were the best performing sectors due to an increase in the Fund's short-term rates with 50% of CMBS holdings being floating rate and 100% of the Fund's Bank Loans being floating rate. The Fund's asset allocation mix over this period reflected an increase to Bank Loans and a decrease in allocations to both UST and IG corporate credit, which occurred at the end of August.

Period Ended 3-31-18	1-Year
I-Share	1.82%
N-Share	1.57%
ICE Bank of America/Merrill Lynch 1-3 Year U.S. Treasury Index	0.03%

For additional performance information, please refer to the "Standardized Performance Summary."

#### **DoubleLine Floating Rate Fund**

For the 12-month period ended March 31, 2018, the DoubleLine Floating Rate Fund underperformed the S&P/LSTA Leveraged Loan Index. The Fund generally maintained an overweight position in single-B credits and an underweight position in BB and CCC credits. The overweight position in single-B credits positively impacted performance. BB-rated loans did not keep pace with the broader market, so the Fund's underweight position in these loans benefited performance. The underweight position in CCC-rated loans was a drag on performance given that this ratings class dramatically outperformed the Index. The Fund held overweight exposures in Electronics-Electrical and Healthcare that were beneficial to overall performance. An underweight position in Utilities detracted from performance

<sup>\*</sup> Blended Benchmark: 60% MSCI ACWI, 40% Bloomberg Barclays Global Aggregate Bond Index.

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given this sector's outperformance. The small positions in HY bonds and CLO liabilities were accretive to performance and were driven by credit selection, while the small cash position was dilutive to overall performance.

Period Ended 3-31-18	1-Year
I-Share	4.39%
N-Share	4.02%
S&P/LSTA Leveraged Loan Index	4 43%

For additional performance information, please refer to the "Standardized Performance Summary."

#### **DoubleLine Shiller Enhanced CAPE®**

For the 12-month period ended March 31, 2018, the DoubleLine Shiller Enhanced CAPE® underperformed the S&P 500® Index return of 13.99%. The underperformance of the Fund relative to the S&P 500® Index was driven by the underperformance of the Shiller Barclays CAPE® U.S. Sector TR USD Index, which the Fund gained exposure to through the use of excess return swaps. Such underperformance was partially offset by the positive returns of the fixed income portfolio. Over the course of the 12 months, the Shiller Barclays CAPE® Index was exposed to five of the S&P 500® sectors: Consumer Discretionary, Consumer Staples, Healthcare, Industrials, and Technology. With the exception of Consumer Staples, all of these sectors delivered positive returns while they were constituents of the Shiller Barclays CAPE® Index. Technology was the best performing constituent, followed by Consumer Discretionary and Healthcare. The fixed income portfolio contributed positively to performance for the period. All sectors within the portfolio generated positive returns, with the best returns coming from Bank Loans, CMBS, and Agency and non-Agency MBS.

Period Ended 3-31-18	1-Year
I-Share	12.40%
N-Share	12.06%
Shiller Barclays CAPE® U.S. Sector TR USD Index	12.55%
S&P 500 <sup>®</sup> Index	13.99%

For additional performance information, please refer to the "Standardized Performance Summary."

#### **DoubleLine Flexible Income Fund**

For the 12-month period ended March 31, 2018, the DoubleLine Flexible Income Fund outperformed the ICE Bank of America/Merrill Lynch 1-3 Year Eurodollar Index return of 0.76%. Over this time period, the Fed hiked the Federal Funds Target Rate three times and the UST yield curve flattened with 2-year yields increasing by about 1.01%, 10-year yields increasing by about 0.35%, and 30-year yields decreasing by about 0.04%. Global Sovereigns was the top performing sector over the period as the weakening of the UST benefitted non-USD denominated holdings in the portfolio. Bank Loans and CLOs also outperformed as floating rate assets benefitted from the increase in short term UST yields over the period. Structured products posted strong performance over the period as the interest income generated from ABS, CMBS and non-Agency MBS positions more than offset the negative price impact from rising benchmark UST yields. UST was the only sector to underperform the benchmark as rising rates negatively impacted the price of these securities.

Period Ended 3-31-18	1-Year
I-Share	3.94%
N-Share	3.69%
LIBOR* USD 3 Month	1.44%
ICE Bank of America/Merrill Lynch 1-3 Year Eurodollar Index	0.76%

<sup>\*</sup> LIBOR stands for the London Interbank Offered Rate.

For additional performance information, please refer to the "Standardized Performance Summary."

# Management's Discussion of Fund Performance (Cont.

(Unaudited) March 31, 2018

#### **DoubleLine Low Duration Emerging Markets Fixed Income Fund**

For the 12-month period ended March 31, 2018, the DoubleLine Low Duration Emerging Markets Fixed Income Fund underperformed the JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Broad Diversified 1-3 Year Index. The Fund's underperformance relative to the benchmark was driven by the larger weighting in IG credits and overweight position in Asian credits versus the Index. Over the period, EM IG corporate credits and Asian credits underperformed versus their regional peers. The Fund was also underweight in Africa, which was the best performing region in the Index. The Fund's underperformance was partially offset by the Fund's relative overweight to Latin American credits, which outperformed most other regional peers during the period.

Period Ended 3-31-18	1-Year
I-Share	1.37%
N-Share	1.10%
JP Morgan CEMBI Broad Diversified 1-3 Year Index	2.04%

For additional performance information, please refer to the "Standardized Performance Summary."

#### **DoubleLine Long Duration Total Return Bond Fund**

For the 12-month period ended March 31, 2018, the DoubleLine Long Duration Total Return Bond Fund underperformed the Bloomberg Barclays U.S. Long Government/Credit Index return of 5.09%. For that period, yields across most of the UST curve increased with 2-year yields increasing by about 101 bps and 10-year yields increasing by about 35 bps. The Government portion of the Fund outperformed the Index's Government exposure during this period. The outperformance was primarily attributed to accretive security selection as Agency debentures and conventional UST in the Fund, which were exposed to less interest rate movements at the far end of the curve, outperformed securities at the 7- to 15-year portion of the curve. In contrast, the Fund's exposure to Agency MBS underperformed corporate credit as the corporate space experienced a sharp rally with spreads tightening to near historic levels; however, it is worth noting that the first quarter of 2018 saw the most material widening in the long corporate space since the Energy sell-off back at the end of 2015. Not surprisingly, Agency MBS outperformed for the first quarter of this year, as LCF Z-bonds performed well against the corporate credit sector. Z-bonds are LCF tranche, principal accreting bonds that defer principal payments to other tranches until those other tranches get paid off; as a result, Z-bonds typically have a longer average life relative to other tranches within the CMO deal. As of the end of the period, the Fund continued to utilize a combination of UST, futures, and U.S. TIPS to help manage the duration and convexity profile of the Fund as a whole. Additionally, the Fund has maintained a slightly shorter duration of 14.49 years compared to its benchmark, which had a duration of 15.22 years for this reporting period.

Period Ended 3-31-18	1-Year
I-Share	2.74%
N-Share	2.48%
Bloomberg Barclays U.S. Long Government/Credit Index	5.09%

For additional performance information, please refer to the "Standardized Performance Summary."

#### **DoubleLine Strategic Commodity Fund**

For the 12-month period ended March 31, 2018, the DoubleLine Strategic Commodity Fund outperformed the BCOM. The broad commodity market rallied in this period as the BCOM increased by 3.71% while the S&P GSCI increased by 12.49%. The Morgan Stanley Backwardation Focused Multi-Commodity Index (BFMCISM) (beta exposure) increased by 15.13% over the period, while the DoubleLine Commodity Long Short Strategy (DCLS), a systematic long/short commodity strategy implemented through swaps, increased by 13.04%. The outperformance relative to the BCOM was driven by the outperformance of the Morgan Stanley BFMCISM, which the Fund gained exposure to through the use of excess return swaps, and the outperformance of the DCLS. The Fund's use of derivative instruments to gain exposure to commodities during the period facilitated investment of the Fund's remaining assets in UST obligations and those positions added incremental return in the period.

Period Ended 3-31-18	1-Year
I-Share	14.03%
N-Share	13.79%
Bloomberg Commodity Index Total Return	3.71%

For additional performance information, please refer to the "Standardized Performance Summary."

(Unaudited) March 31, 2018

#### **DoubleLine Global Bond Fund**

For the 12-month period ended March 31, 2018, the DoubleLine Global Bond Fund posted high single-digit returns, but modestly underperformed its benchmark, the FTSE World Government Bond Index (WGBI), which returned 8.49%. Positive performance over the period was led primarily by FX appreciation against the USD, as indicated by the DXY, which fell over each quarter of the period. The Fund benefitted from overweight positions in Portugal, Ireland and the Central Eastern Europe countries, such as the Czech Republic, Poland and Hungary, but relative performance to the benchmark was hurt by the Fund's underweight positioning in Italy, France and the UK, which all outperformed during the period.

Period Ended 3-31-18	1-Year
I-Share	7.96%
N-Share	7.77%
FTSE World Government Bond Index	8.49%

For additional performance information, please refer to the "Standardized Performance Summary."

#### **DoubleLine Infrastructure Income Fund**

For the 12-month period ended March 31, 2018, the DoubleLine Infrastructure Income Fund outperformed the Bloomberg Barclays U.S. Aggregate Bond Index return of 1.20%. Sector allocations to Infrastructure-related ABS, U.S. Corporates and EM Bonds all generated positive total returns during the period. ABS was the best performing sector due to a short duration profile and strong carry. Within ABS, the largest contributions came from the Aircraft and Maritime Shipping sub-sectors. Within EM and U.S. Corporates, Transportation and Energy related assets were the largest contributors.

Period Ended 3-31-18	1-Year
I-Share	2.67%
N-Share	2.54%
Bloomberg Barclays U.S. Aggregate Bond Index	1.20%

For additional performance information, please refer to the "Standardized Performance Summary."

#### **DoubleLine Ultra Short Bond Fund**

For the 12-month period ended March 31, 2018, the DoubleLine Ultra Short Bond Fund's Class I shares outperformed the ICE Bank of America/Merrill Lynch 3-Month Treasury Bill Index return of 1.11%. 3-month UST bill yields increased 0.96% to end the first quarter at 1.71%. 3-month LIBOR increased 1.16% to end the first quarter at 2.31%. Within the Fund, corporate credit outperformed Treasury bills as corporate spreads tightened during this time, as measured by the Bloomberg Barclays Capital U.S. 1-3 Year Credit Index. The relative outperformance of corporate credit was due to the Fund being overweight commercial paper and floating rate notes, which benefited from the rise in LIBOR.

Period Ended 3-31-18	1-Year
I-Share	1.31%
N-Share	0.95%
ICE Bank of America/Merrill Lynch 3-Month Treasury Bill Index	1.11%

For additional performance information, please refer to the "Standardized Performance Summary."

#### **DoubleLine Shiller Enhanced International CAPE®**

For the 12-month period ended March 31, 2018, the DoubleLine Shiller Enhanced International CAPE® underperformed the MSCI Europe Net Return USD Index, which returned 14.49%. The underperformance of the Fund relative to the benchmark was due to the underperformance of the Shiller Barclays CAPE® Europe Sector Net Total Return Index, which the Fund gained exposure to through the use of excess return swaps. Over the course of the 12-month period, the Shiller Barclays CAPE® Europe Sector Net Total Return Index was exposed to seven individual sectors: Consumer Discretionary, Consumer Staples, Energy, Healthcare, Materials, Utilities, and

## Management's Discussion of Fund Performance (Cont.)

(Unaudited) March 31, 2018

Telecommunications. The Utilities sector was a constituent of the Shiller Barclays CAPE® Europe Sector Net Total Return Index for the entire period, while the other six sectors were constituents for a portion of the period. The fixed income collateral portfolio provided positive returns during the period.

Period Ended 3-31-18	1-Year
I-Share	9.92%
N-Share	9.56%
MSCI Europe Net Return USD Index	14.49%

For additional performance information, please refer to the "Standardized Performance Summary."

#### Past Performance is not a guarantee of future results.

Opinions expressed herein are as of March 31, 2018 and are subject to change at any time, are not guaranteed and should not be considered investment advice. This report is for the information of shareholders of the Funds. It may also be used as sales literature when preceded or accompanied by the current prospectus.

The performance shown assumes the reinvestment of all dividends and distributions and does not reflect any reductions for taxes. Investment performance reflects fee waivers in effect. In the absence of such waivers, total return would be reduced.

Fund holdings and sector allocations are subject to change at any time and are not recommendations to buy or sell any security. Please refer to the Schedules of Investments for a complete list of Fund holdings.

Mutual fund investing involves risk. Principal loss is possible. Investments in debt securities typically decrease when interest rates rise. This risk is usually greater for longer-term debt securities. Investments in lower rated and non-rated securities present a greater risk of loss to principal and interest than higher rated securities.

Investments in securities related to real estate may decline in value as a result of factors affecting the real estate industry.

Investments in debt securities typically decline in value when interest rates rise. This risk is usually greater for longer-term debt securities. Investments in asset-backed and mortgage-backed securities include additional risks that investors should be aware of including credit risk, prepayment risk, possible illiquidity and default, as well as increased susceptibility to adverse economic developments. The Funds may invest in foreign securities (or derivatives which give exposure to foreign securities) which involve greater volatility and political, economic and currency risks and differences in accounting methods. These risks are greater for investments in emerging markets. Investments in lower rated and non-rated securities present a greater risk of loss to principal and interest than higher rated securities. Investment strategies may not achieve the desired results due to implementation lag, other timing factors, portfolio management decision-making, economic or market conditions or other unanticipated factors.

In addition, the Funds may invest in other asset classes and investments such as, among others, REITs, credit default swaps, short sales, derivatives and smaller companies which include additional risks.

Commodity-linked derivative instruments may involve additional costs and risks such as changes in commodity index volatility or factors affecting a particular industry or commodity, such as drought, floods, weather, livestock disease, embargoes, tariffs and international economic, political and regulatory developments. Investing in derivatives could result in losing more than the amount invested.

Equities may decline in value due to both real and perceived general market, economic, and industry conditions.

Derivatives involve risks different from, and in certain cases, greater than the risks presented by more traditional investments. Derivatives may involve certain costs and risks such as liquidity, interest rate, market, credit, management and the risk that a position could not be closed when most advantageous. Investing in derivatives could lose more than the amount invested. Exchange-traded fund investments involve additional risks such as the market price trading at a discount to its net asset value, an active secondary trading market may not develop or be maintained, or trading may be halted by the exchange in which they trade, which may impact a fund's ability to sell its shares.

Floating rate loans and other floating rate investments are subject to credit risk, interest rate risk, counterparty risk and financial services risks, among others.

Additional principal risks for the Funds can be found in the prospectus.

Diversification does not assure a profit or protect against loss in a declining market.

Credit ratings from Moody's Investor Services, Inc. ("Moody's") range from the highest rating of Aaa for bonds of the highest quality that offer the lowest degree of investment risk to the lowest rating of C for the lowest rated class of bonds. Credit ratings from S&P Global Ratings ("S&P") range from the highest rating of AAA for bonds of the highest quality that offer the lowest degree of investment risk to the lowest rating of D for bonds that are in default. In limited situations when the rating agency has not issued a formal rating, the rating agency will classify the security as nonrated.

Credit ratings are determined by the highest available credit rating from any Nationally Recognized Statistical Rating Organization ("NRSRO", generally S&P, Moody's and Fitch Ratings, Inc.). DoubleLine chooses to display credit ratings using S&P's rating convention, although the rating itself might be sourced from another NRSRO.

Barclays Bank PLC and its affiliates ("Barclays") is not the issuer or producer of DoubleLine Shiller Enhanced CAPE (the "Fund") and Barclays has no responsibilities, obligations or duties to investors in the Fund. The Shiller Barclays CAPE US Sector USD Index (the "Index") is a trademark owned by Barclays Bank PLC and licensed for use by the Fund. While the Fund may execute transaction(s) with Barclays in or relating to the Index, Fund investors acquire interests solely in the Fund and investors neither acquire any interest in the Index nor enter into any relationship of any kind whatsoever with Barclays upon making an investment in the Fund. The Fund is not sponsored, endorsed, sold or promoted by Barclays and Barclays makes no representation regarding the advisability of the Fund or use of the Index or any data included therein. Barclays shall not be liable in any way to the Fund, investors or to other third parties in respect of the use or accuracy of the Index or any data included therein.

The Shiller Barclays CAPE® US Index Family (the "Index Family") has been developed in part by RSBB-I, LLC, the research principal of which is Robert J. Shiller. RSBB-I, LLC is not an investment advisor and does not guarantee the accuracy and completeness of the Index Family or any data or methodology either included therein or upon which it is based. RSBB-I, LLC shall have no liability for any errors, omissions or interruptions therein and makes no warranties expressed or implied, as to the performance or results experienced by any party from the use of any information included therein or upon which it is based, and expressly disclaims all warranties of the merchantability or fitness for a particular purpose with respect thereto, and shall not be liable for any claims or losses of any

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nature in connection with the use of such information, including but not limited to, lost profits or punitive or consequential damages even, if RSBB-I, LLC is advised of the possibility of same. Shiller Barclays CAPE® US Sector TR USD Index incorporates the principles of long-term investing distilled by Dr. Robert Shiller and expressed through the CAPE® (Cyclically Adjusted Price Earnings) ratio (the "CAPE® Ratio"). It aims to identify undervalued sectors based on a modified CAPE® Ratio, and then uses a momentum factor to seek to mitigate the effects of potential value traps.

ICE Bank of America/Merrill Lynch 3-Month Treasury Bill Index—This index is an unmanaged market index of U.S. Treasury securities maturing in 90 days that assumes reinvestment of all income.

ICE Bank of America/Merrill Lynch 1-3 Year U.S. Treasury Index—This index is an unmanaged index that tracks the performance of the direct sovereign debt of the U.S. Government having a maturity of at least one year and less than three years.

ICE Bank of America/Merrill Lynch 1-3 Year Eurodollar Index.—This Index is a subset of the BAML Eurodollar Index including all securities with a remaining term to final maturity less than 3 years. The BAML Eurodollar Index tracks the performance of US dollar-denominated investment grade quasigovernment, corporate, securitized and collateralized debt publicly issued in the eurobond markets.

Basis Point (bp)—A unit that is equal to 1/100th of 1%.

Beta—The measure of a mutual fund's volatility in relation to the market. By definition, the market has a beta of 1.0, and individual mutual funds are ranked according to how much they deviate from the market. A beta of above 1.0 means the fund swings more than the market. If the fund moves less than the market, the beta is less than 1.0.

Bloomberg Barclays Global Aggregate Bond Index—This index provides a broad-based measure of the global investment-grade fixed income markets. The three major components of this index are the U.S. Aggregate, the Pan-European Aggregate, and the Asian-Pacific Aggregate Indices. The index also includes Eurodollar and Euro-Yen corporate bonds, Canadian government, agency and corporate securities, and USD investment grade 144A securities.

Bloomberg Barclays Capital U.S. 1-3 Year Credit Index—This index measures the performance of investment grade corporate debt and sovereign, supranational, local authority, and non-US agency bonds that have a remaining maturity of at least one year and less than three years.

Bloomberg Barclays U.S. ABS Index—This index represents the ABS component of the Bloomberg Barclays U.S. Aggregate Index. It includes securities whose value and income payments are derived from and collateralized ('or backed") by a specified pool of underlying assets including credit cards, auto loans, etc.

Bloomberg Barclays U.S. Aggregate Bond Index—This index represents securities that are SEC-registered, taxable, and dollar denominated. The index covers the U.S. investment grade fixed rate bond market, with index components for government and corporate securities, mortgage pass-through securities, and asset-backed securities. These major sectors are subdivided into more specific indices that are calculated and reported on a regular basis.

Bloomberg Barclays U.S. Credit Index—This index is the US Credit component of the US Government/Credit Index and consists of publically issued US corporate and specified foreign debentures and secured notes that meet the specified maturity, liquidity, and quality requirements. To qualify, bonds must be SEC-registered. The US Credit Index is the same as the former US Corporate Investment Grade Index.

Bloomberg Barclays U.S. CMBS Index ERISA Eligible Total Return Value—This index measures the performance of investment grade commercial mortgage-backed securities, which are classes of securities that represent interests in pools of commercial mortgages, and includes only ERISA-eligible CMBS.

Bloomberg Barclays U.S. High Yield Corporate Index—An index that covers the universe of fixed rate, non-investment grade debt. Eurobonds and debt issuer from countries designated as emerging markets (e.g. Argentina, Brazil, Venezuela, etc.) are excluded, but Canadian and global bonds (SEC registered) of issuers in non-EMG countries are included. Original issue zeros, step-up coupon structures, 144As and pay-in-kind (PIK, as of October 1, 2009) are also included.

Bloomberg Barclays U.S. Long Government/Credit Index.—The index includes publicly issued U.S. Treasury debt, U.S. government agency debt, taxable debt issued by U.S. states and territories and their political subdivisions, debt issued by U.S. and non-U.S. corporations, non-U.S. government debt and supranational debt.

Bloomberg Barclays U.S. MBS Index—This index measures the performance of investment grade fixed-rate mortgage-backed pass-through securities of the Government-Sponsored Enterprises (GSEs): Ginnie Mae (GNMA), Fannie Mae (FNMA), and Freddie Mac (FHLMC).

Bloomberg Barclays U.S. Treasury Total Return Index—The U.S. Treasury component of the U.S. Government index. This index includes public obligations of the U.S. Treasury with a remaining maturity of one year or more.

Bloomberg Barclays U.S. Treasury Inflation-Linked Bond Index Total Return—This index measures the performance of the U.S. Treasury Inflation-Protected Securities (TIPS) market. Federal Reserve holdings of U.S. TIPS are not Index eligible and are excluded from the face amount outstanding of each bond in the Index.

Bloomberg Commodity Index Total Return (BCOM)—An index calculated on an excess return basis that reflects commodity futures price movements. The index rebalances annually weighted 2/3 by trading volume and 1/3 by world production and weight-caps are applied at the commodity, sector and group level for diversification. Roll period typically occurs from 6th-10th business day based on the roll exhaults.

Chicago Board of Exchange Volatility Index (VIX)—This index shows the market's expectation of 30-day volatility. This index is constructed using the implied volatilities of a wide range of S&P 500 index options. This volatility is meant to be forward looking and is calculated from both calls and puts. The VIX is a widely used measure of market risk and is often referred to as the "investor fear gauge."

Convexity—A measure of the curvature in the relationship between bond prices and bond yields that demonstrates how the duration of a bond changes as the interest rate changes. Convexity is used as a risk-management tool, and helps to measure the amount of market risk to which a portfolio of bonds is exposed.

Duration—A measure of the sensitivity of a price of a fixed income investment to a change in interest rates, expressed as a number of years.

Eurostoxx 50 Index—A stock index of Eurozone stocks designed by STOXX, an index provider owned by Deutsche Borse Group and SIX group, with the goal of providing a blue-chip representation of Supersector leaders in the Eurozone.

Freddie Mac U.S. 15-year Commitment Rates—The interest rate charged by Freddie Mac to lend money to a qualified borrower on a 15-year fixed-rate mortgage loan.

Freddie Mac U.S. 30-year Commitment Rates—The interest rate charged by Freddie Mac to lend money to a qualified borrower on a 30-year fixed-rate mortgage loan.

FTSE World Government Bond Index (WGBI)—This index measures the performance of fixed-rate, local currency, investment grade sovereign bonds. The WGBI is a widely used benchmark that currently comprises sovereign debt from over 20 countries, denominated in a variety of currencies, and has more than 25 years of history available. The WGBI provides a broad benchmark for the global sovereign fixed income market. Sub-indices are available in any combination of currency, maturity, or rating.

**G-10**—A group of the major industrialized countries whose mission is to create a more stable world economic trading environment through monetary and fiscal policies. The group is comprised of: Belgium, Canada, France, Germany, Italy, Japan, the Netherlands, Sweden, Switzerland, the United Kingdom and the United States.

# Management's Discussion of Fund Performance (Cont.)

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Investment Grade (IG)—Securities rated AAA to BBB- are considered to be investment grade. A bond is considered investment grade if its credit rating is BBB- or higher by Standard & Poor's or Baa3 by Moody's. Ratings based on corporate bond model. The higher the rating, the more likely the bond is to pay back at par/\$100 cents on the dollar. AAA is considered the highest quality and the lowest degree of risk. They are considered to be extremely stable and dependable.

JP Morgan Corporate Emerging Markets Bond Index (CEMBI) Broad Diversified 1-3 Year Index—This index is a market capitalization weighted index consisting of US-denominated Emerging Market corporate bonds with 1-3 year maturity. It is a liquid global corporate benchmark representing Asia, Latin America, Europe and the Middle East/Africa.

JP Morgan Emerging Markets Bond Index (EMBI) Global Diversified—This Index is a uniquely-weighted version of the EMBI Global. It limits the weights of those index countries with larger debt stocks by only including specified portions of these countries' eligible current face amounts of debt outstanding. The countries covered in the EMBI Global Diversified are identical to those covered by EMBI Global. There is also a high yield sub-index and investment grade sub-index which are subsets of the EMBI.

Last Cash Flow (LCF)—The last revenue stream paid to a bond over a given period.

London Interbank Offered Rate (LIBOR)—An indicative average interest rate at which a selection of banks known as the panel banks are prepared to lend one another unsecured funds on the London money market.

Merrill Lynch Option Volatility Estimate Index (MOVE)—A yield curve weighted index of the normalized implied volatility on 1-month Treasury options.

Moody's/RCA Commercial Property Price Index (CPPI)—A time series of unleveraged U.S. commercial property values that captures the prices at which commercial real estate transactions are currently being negotiated and contracted.

Morgan Stanley Backwardation Focused Multi-Commodity Index (MS BFMCISM)—An index comprised of futures contracts selected based on (i) the contracts' historical backwardation relative to other commodity-related futures contracts and (ii) the contracts' historical liquidity. The sectors represented in the index (industrial metals, energy and agricultural/livestock) have been selected to provide diversified exposure. The index is typically re-balanced annually in January.

Morgan Stanley Capital International All Country World Index (MSCI ACWI)—The Index is a market-capitalization-weighted index designed to provide a broad measure of stock performance throughout the world, including both developed and emerging markets.

Morgan Stanley Capital International Emerging Markets Index (MSCI EM)—The Index is a float-adjusted market capitalization index designed to measure equity market performance in global emerging markets. It consists of indices in 26 emerging economies, including but not limited to, Argentina, Brazil, China, India, Poland, Thailand, Turkey, and Venezuela.

Morgan Stanley Capital International (MSCI) Europe Net Return USD Index.—The Index is part of the Modern Index Strategy and represents the performance of large and mid-cap equities across 15 developed countries in Europe. The Index has a number of sub-Indexes which cover various sub-regions market segments/sizes, sectors and covers approximately 85% of the free float-adjusted market capitalization in each country.

Mortgage Bankers Association U.S. Refinancing Index Seasonally-Adjusted—An index that covers all mortgage applications to refinance an existing mortgage adjusted to take into account changes in data due to seasonality. It includes conventional and government refinances.

Mortgage Bankers Association Purchase Index Seasonally-Adjusted—An index that includes all mortgage applications for purchases of single-family homes adjusted to take into account changes in data due to seasonality. It covers the entire market, both conventional and government loans and all products.

Nikkei 225 Index—A price-weighted index comprised of Japan's top 225 blue-chip companies on the Tokyo Stock Exchange. The Nikkei is equivalent to the Dow Jones Industrial Average Index in the U.S.

Shanghai Composite Index—A capitalization-weighted index that tracks the daily performance of all A-shares and B-shares listed on the Shanghai Stock Exchange. The index was developed on December 19, 1990 with a base value of 100.

Shiller Barclays CAPE® U.S. Sector TR USD Index—An index that incorporates the principles of long-term investing distilled by Dr. Robert Shiller and expressed through the CAPE® (Cyclically Adjusted Price Earnings) ratio (the "CAPE® Ratio"). It aims to identify undervalued sectors based on a modified CAPE® Ratio, and then uses a momentum factor to seek to mitigate the effects of potential value traps.

Shiller Barclays CAPE® Europe Sector Net Total Return Index—The Index incorporates the principles of long-term investing distilled by Dr. Robert Shiller and expressed through the CAPE® (Cyclically Adjusted Price Earnings) ratio (the "CAPE® Ratio"). The classic CAPE® Ratio assesses equity market valuations and averages ten years of reported earnings to account for earnings and market cycles.

Spread—The difference between yields on differing debt instruments, calculated by deducting the yield of one instrument from another. The higher the yield spread, the greater the difference between the yields offered by each instrument. The spread can be measured between debt instruments of differing maturities, credit ratings and risk.

S&P 500 ® Index—The Index is an unmanaged capitalization-weighted index of 500 stocks designed to measure performance of the broad domestic economy through changes in the aggregate market value of 500 stocks representing all major industries.

S&P CoreLogic Case-Shiller Home Price Index—A set of 2 indices, one comprised of price changes within all 20 metropolitan markets, and another comprised of price changes within a subset of 10 metropolitan markets

S&P Goldman Sachs Commodity Index (GSCI)—This composite index of commodity sector returns represents a broadly diversified, unleveraged, long-only position in commodity futures. The index's components qualify for inclusion in the index based on liquidity measures and are weighted in relation to their global production levels, making the Index a valuable economic indicator and commodities market benchmark.

**S&P/LSTA** Leveraged Loan Index—Capitalization-weighted syndicated loan indices are based upon market weightings, spreads and interest payments, and this index covers the U.S. market back to 1997 and currently calculates on a daily basis. Created by the Leveraged Commentary & Data (LCD) team at S&P Capital IQ, the review provides an overview and outlook of the leveraged loan market as well as an expansive review of the S&P Leveraged Loan Index and sub-indexes. The review consists of index general characteristics, results, risk-return profile, default/distress statistics, and repayment analysis.

Shiller Barclays CAPE® Ratio—CAPE® stands for Cyclically Adjusted Price-Earnings. The CAPE® Ratio is a valuation metric that takes the current price of an equity or index divided by its inflation adjusted average of ten years of earnings.

Trepp CMBS Delinquency Rate—A report published by Trepp on a monthly basis giving the total principal balances of loans with delinquencies divided by the total principal balance of all loans.

U.S. Dollar Index (DXY)—A weighted geometric mean of the United States dollar's value relative to a basket of 6 major foreign currencies, including the Euro, Japanese yen, Pound sterling, Canadian dollar, Swedish krona and Swiss franc.

A direct investment cannot be made in an index. The performance of any index mentioned in this commentary has not been adjusted for ongoing management, distribution and operating expenses applicable to mutual fund investments.

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This commentary may include statements that constitute "forward-looking statements" under the U.S. securities laws. Forward-looking statements include, among other things, projections, estimates, and information about possible or future results related to a Fund and market or regulatory developments. The views expressed above are not guarantees of future performance or economic results and involve certain risks, uncertainties and assumptions that could cause actual outcomes and results to differ materially from the views expressed herein.

DoubleLine has no obligation to provide revised assessments in the event of changed circumstances. While we have gathered this information from sources believed to be reliable, DoubleLine cannot guarantee the accuracy of the information provided. Securities discussed are not recommendations and are presented as examples of issue selection or portfolio management processes. They have been picked for comparison or illustration purposes only. No security presented within is either offered for sale or purchase. DoubleLine reserves the right to change its investment perspective and outlook without notice as market conditions dictate or as additional information becomes available.

Investment strategies may not achieve the desired results due to implementation lag, other timing factors, portfolio management decision making, economic or market conditions or other unanticipated factors. The views and forecasts expressed in this material are as of the date indicated, are subject to change without notice, may not come to pass and do not represent a recommendation or offer of any particular security, strategy, or investment. Past performance is no guarantee of future results.

# **Standardized Performance Summary**

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The performance information shown assumes the reinvestment of all dividends and distributions. Returns over 1 year are average annual returns. Performance data quoted represents past performance; past performance does not guarantee future results. The investment return and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than the original cost. Current performance of the Fund may be lower or higher than the performance quoted. The Funds' gross and net expense ratios shown are from the most recent prospectus and may change over time. See the financial highlights section of the financial statements for more recent expense ratios. The Funds' gross and net expenses ratios also include "acquired fund fees and expenses," which are expenses incurred indirectly as a result of a Fund's investments in one or more underlying funds, include fired costs of the Funds and not indirect costs are indirect, the expense ratios will not correlate to the expense ratios in the Funds' financial statements, since financial statements only include direct costs of the Funds and not indirect costs of investing in the underlying funds. Performance data current to the most recent month-end may be obtained by calling (213) 633-8200 or by visiting www.doublelinefunds.com.

Performance data shown for the Multi-Asset Growth Fund Class reflects the Class A maximum sales charge of 4.25%. Performance data shown for the Class A No Load does not reflect the deduction of the sales load or fee. If reflected, the load or fee would reduce the performance quoted. The Multi-Asset Growth Fund imposes a deferred sales charge of 0.75% on purchases of \$1 million or more of Class A shares if redeemed within 18 months of purchase. The Multi-Asset Growth Fund and Floating Rate Fund impose a 1.00% redemption fee on all share classes if shares are sold within 90 days of purchase. Performance data does not reflect the redemption fee. If it had, returns would be reduced.

DBLTX/DLTNX						
				Since Inception		
DoubleLine Total Return Bond Fund	4.77	3-Year	5-Year	Annualized		s/Net
Returns as of March 31, 2018	1-Year	Annualized	Annualized	(4-6-10 to 3-31-18)		e Ratio
I-share (DBLTX)	2.19%	2.03%	2.62%	6.11%		.48%
N-share (DLTNX)	1.93%	1.78%	2.38%	5.86%	U	.73%
Bloomberg Barclays U.S. Aggregate Bond Index	1.20%	1.20%	1.82%	3.27%		
DBLFX/DLFNX				Cinca la continu		
DoubleLine Core Fixed Income Fund		3-Year	5-Year	Since Inception Annualized	Cros	s/Net
Returns as of March 31, 2018	1-Year	Annualized	Annualized	(6-1-10 to 3-31-18)		s Ratio
	2.51%	2.20%	2.73%	5.22%		.49%
I-share (DBLFX)						
N-share (DLFNX)	2.26%	1.92%	2.47%	4.96%	U	.74%
Bloomberg Barclays U.S. Aggregate Bond Index  DBLEX/DLENX	1.20%	1.20%	1.82%	3.02%		
DBLEA/DLENA				Since Inception		
DoubleLine Emerging Markets Fixed Income Fund		3-Year	5-Year	Annualized	Gros	s/Net
Returns as of March 31, 2018	1-Year	Annualized	Annualized	(4-6-10 to 3-31-18)		se Ratio
I-share (DBLEX)	3.30%	5.18%	3.86%	5.83%		.94%
N-share (DLENX)	3.14%	4.95%	3.62%	5.58%		.19%
JP Morgan Emerging Markets Bond Index Global Diversified	4.30%	5.78%	4.69%	6.59%	'	. 13 /0
DMLIX/DMLAX	7.50 /0	5.7070	7.0370	0.5576		
				Since Inception	Gross	Net
DoubleLine Multi-Asset Growth Fund		3-Year	5-Year	Annualized	Expense	Expense
Returns as of March 31, 2018	1-Year	Annualized	Annualized	(12-20-10 to 3-31-18)	Ratio	Ratio*
I-share (DMLIX)	6.80%	5.43%	5.23%	4.47%	1.33%	1.32%
A-share (DMLAX)					1.58%	1.57%
A-share (No Load)	6.57%	5.19%	4.96%	4.20%		
A-share (With Load)	2.05%	3.68%	4.05%	3.58%		
S&P 500® Index	13.99%	10.78%	13.31%	13.22%		
Blended Benchmark**	11.71%	6.25%	6.18%	6.17%		
DBLSX/DLSNX			21.27.	<u> </u>		
				Since Inception		
DoubleLine Low Duration Bond Fund		3-Year	5-Year	Annualized	Gros	s/Net
Returns as of March 31, 2018	1-Year	Annualized	Annualized	(9-30-11 to 3-31-18)	Expens	se Ratio
I-share (DBLSX)	1.82%	1.93%	1.81%	2.21%	0	.45%
N-share (DLSNX)	1.57%	1.68%	1.56%	1.96%	0	.70%
ICE Bank of America/Merrill Lynch 1-3 Year U.S. Treasury Index	0.03%	0.40%	0.52%	0.51%		
DBFRX/DLFRX						
				Since Inception		
DoubleLine Floating Rate Fund		3-Year	5-Year	Annualized		s/Net
Returns as of March 31, 2018	1-Year	Annualized	Annualized	(2-1-13 to 3-31-18)		e Ratio
I-share (DBFRX)	4.39%	3.11%	3.15%	3.21%		.71%
N-share (DLFRX)	4.02%	2.82%	2.91%	2.98%	0	.96%
S&P/LSTA Leveraged Loan Index	4.43%	4.20%	3.89%	3.99%		

<sup>18</sup> DoubleLine Funds Trust

(Unaudited) March 31, 2018

DSEEX/DSENX			Since Inception		
DoubleLine Shiller Enhanced CAPE®		3-Year	Annualized	Gross/I	Net
Returns as of March 31, 2018	1-Year	Annualized	(10-31-13 to 3-31-18)	Expense	Ratio
I-share (DSEEX)	12.40%	14.15%	15.32%	0.8	58%
N-share (DSENX)	12.06%	13.86%	15.02%	0.0	33%
Shiller Barclays CAPE® U.S. Sector TR USD Index	12.55%	13.88%	14.28%		
S&P 500® Index	13.99%	10.78%	11.99%		
DFLEX/DLINX					
			Since Inception		
DoubleLine Flexible Income Fund	4.24	3-Year	Annualized	_ Gross/l	
Returns as of March 31, 2018	1-Year	Annualized	(4-7-14 to 3-31-18)	Expense	
l-share (DFLEX)	3.94%	3.29%	3.45%		35%
N-share (DLINX)	3.69%	3.04%	3.21%	1.1	10%
LIBOR USD 3 Month	1.44%	0.89%	0.74%		
CE Bank of America/Merrill Lynch 1-3 Year Eurodollar Index  DBLLX/DELNX	0.76%	1.16%	1.18%		
DoubleLine Low Duration Emerging Markets			Since Inception		Net
Fixed Income Fund		3-Year	Annualized	Gross	Expense
Returns as of March 31, 2018	1-Year	Annualized	(4-7-14 to 3-31-18)	Expense Ratio	Ratio*
I-share (DBLLX)	1.37%	2.77%	2.57%	0.75%	0.59%
N-share (DELNX)	1.10%	2.51%	2.35%	1.00%	0.84%
JP Morgan CEMBI Broad Diversified 1-3 Year Index	2.04%	3.63%	3.23%		
DBLDX/DLLDX			Cinco Incontion		Mad
DoubleLine Long Duration Total Return Bond Fund		3-Year	Since Inception Annualized	Gross	Net Expense
Returns as of March 31, 2018	1-Year	Annualized	(12-15-14 to 3-31-18)	Expense Ratio	Ratio*
I-share (DBLDX)	2.74%	0.86%	2.33%	0.76%	0.65%
N-share (DLLDX)	2.48%	0.60%	2.05%	1.01%	0.90%
Bloomberg Barclays U.S. Long Government/Credit Index	5.09%	2.13%	3.11%	1.0170	0.0070
DBCMX/DLCMX		=:,,			
			Since Inception		Net
DoubleLine Strategic Commodity Fund			Annualized	Gross	Expense
Returns as of March 31, 2018	1-Year		(5-18-15 to 3-31-18)	Expense Ratio	Ratio*
l-share (DBCMX)	14.03%		2.38%	1.84%	1.17%
N-share (DLCMX)	13.79%		2.10%	2.30%	1.42%
Bloomberg Commodity Index Total Return	3.71%		-5.63%		
DBLGX/DLGBX			Since Inception		
DoubleLine Global Bond Fund			Annualized	Gross/I	Vet
Returns as of March 31, 2018	1-Year		(12-17-15 to 3-31-18)	Expense	
I-share (DBLGX)	7.96%		3.81%		67%
N-share (DLGBX)	7.77%		3.57%		92%
FTSE World Government Bond Index	8.49%		5.23%		
BILDX/BILTX					
Doublet in a Informational Income Front			Since Inception	Curan	Net
DoubleLine Infrastructure Income Fund	4 V		Annualized (4-1-16 to 3-31-18)	Gross Expense Ratio	Expense Ratio*
			(4-1-10 (0 3-31-10)	Expense Kallo	Ratio
Returns as of March 31, 2018	1-Year		2 000/	U 5U0/	በ ፍ70/
Returns as of March 31, 2018 I-share (BILDX)	2.67%		2.90% 2.66%	0.80% 1.53%	0.67%
Returns as of March 31, 2018			2.90% 2.66% 0.84%	0.80% 1.53%	0.67% 0.92%

# **Standardized Performance Summary** (Cont.)

(Unaudited) March 31, 2018

DBULX/DLUSX				
		Since Inception		Net
DoubleLine Ultra Short Bond Fund		Annualized	Gross	Expense
Returns as of March 31, 2018	1-Year	(6-30-16 to 3-31-18)	Expense Ratio	Ratio*
I-share (DBULX)	1.31%	0.95%	4.83%	0.31%
N-share (DLUSX)	0.95%	0.66%	5.38%	0.56%
ICE Bank of America/Merrill Lynch 3-Month Treasury Bill Index	1.11%	0.80%		
DSEUX/DLEUX				

DoubleLine Shiller Enhanced International CAPE®		Since Inception Annualized	Gross	Net Expense
Returns as of March 31, 2018	1-Year	(12-23-16 to 3-31-18)	Expense Ratio	Ratio*
I-share (DSEUX)	9.92%	15.11%	1.04%	0.66%
N-share (DLEUX)	9.56%	14.79%	1.29%	0.91%
MSCI Europe Net Return USD Index	14.49%	18.88%		

<sup>\*</sup>The Adviser has contractually agreed to waive fees and reimburse expenses through July 31, 2019. For additional information regarding these expense limitation arrangements, please see note 3 in the notes to financial statements.

Mutual Fund Investing involves risk. Principal loss is possible.

<sup>\*\*</sup>The Blended Benchmark for the Multi-Asset Growth Fund is 60% MSCI ACWI, 40% Bloomberg Barclays Global Aggregate Bond Index.

# Schedule of Investments - Summary DoubleLine Total Return Bond Fund

March 31, 2018

PRINCIPAL AMOUNT \$	KED ODI ICATIONICII	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	% OF NET ASSETS
ASSET BACI	KED OBLIGATIONSP  Total Asset Backed Obligations (Cost \$1,914,985,629)				1,919,761,893	3.7%
COLLATERA	ALIZED LOAN OBLIGATIONSP  Total Collateralized Loan Obligations (Cost \$2,517,254,624)				2,527,134,651	4.9%
COMMERCIA	AL PAPERµ Total Commercial Paper					
FOREIGN CO	(Cost \$151,898,601)  DRPORATE BONDSP  Total Foreign Corporate Bonds				151,708,748	0.3%
NON-AGENC	(Cost \$24,270,788) CY COMMERCIAL MORTGAGE BACKED OF				24,326,063	0.0%
NON-AGENO	Total Non-Agency Commercial Mortgage (Cost \$3,767,805,367)  Y RESIDENTIAL COLLATERALIZED MORT	•			3,560,852,043	7.0%
NON-AGENC		GAGE OBLIGATIONS				
199 571 252	CIM Trust, Series 2017-6-A1		3.02%#^	06/25/2057	196,576,346	0.4%
	Series 2017-8-A1 PR Mortgage Loan Trust,		3.00%#^	12/25/2065	170,383,316	0.3%
236,275,250			5.91%#^	10/25/2049	210,119,840	0.4%
337,355,344	Series 2015-1-PC		2.41%#^∞	02/25/2054	284,977,183	0.5%
208,004,434	Sequoia Mortgage Trust, Series 2016-2-A1 US Residential Opportunity Fund Trust,		3.50%#^	08/25/2046	206,612,052	0.4%
193,798,343	Series 2017-1III-A  VOLT LLC.		3.35%^§	11/27/2037	193,784,099	0.4%
153.548.713	Series 2017-NPL3-A1		3.50%^§	03/25/2047	153,957,276	0.3%
	gency Residential Collateralized Mortgage Obl	igations			11,908,795,177	23.29
	Total Non-Agency Residential Collateralia (Cost \$13,277,132,943)				13,325,205,289	25.9%
US CORPOR	Total US Corporate Bonds				75 044 540	0.40
HE COVEDN	(Cost \$75,816,463) MENT AND AGENCY MORTGAGE BACKET	OPLICATIONS			75,844,519	0.1%
	Federal Home Loan Mortgage Corporatio Series 267-30		3.00%	08/15/2042	173,083,922	0.3%
	Series 269-30 Series 274-30					
258,235,277	Federal Home Loan Mortgage Corporatio Series 4323-GA Series 4390-NY	n,	3.00%	06/15/2040	258,248,418	0.5%
296,527,799	Federal Home Loan Mortgage Corporatio Series 4471-BA Series 4471-BC	n,	3.00%	12/15/2041	291,916,230	0.6%
421,165,476	Federal Home Loan Mortgage Corporatio Series 4471-GA Series 4527-CA	n,	3.00%	02/15/2044	415,588,061	0.8%
	Series 4527-GA Series 4588-DA					
363,968,805	Federal Home Loan Mortgage Corporatio Series 4483-CA Series 4533-AB	n,	3.00%	06/15/2044	355,904,042	0.7%
	Federal Home Loan Mortgage Corporatio	n.				
206,448,963	Series 4573-CA	.,	3.00%	11/15/2044	204,626,597	0.4%

The accompanying notes are an integral part of these financial statements.

# Schedule of Investments - Summary DoubleLine Total Return Bond Fund (Cont.)

March 31, 2018

Schedule	of investments - Summary	DoubleLine Total Return Bor	ia Funa	(Cont.)	Mai	rch 31, 2018
PRINCIPAL AMOUNT \$	SECURITY	DESCRIPTION	RATE	Maturity	Value \$	% OF NET ASSETS
179,902,400	Federal Home Loan Mortgage Corporation, Pool G08626		3.00%	02/01/2045	176,196,716	0.3%
			3.00%	04/01/2045		0.5%
490,207,765	Federal Home Loan Mortgage Corporation, Pool G08635		3.00%	04/01/2045	480,034,458	0.9%
	Pool Z40117					
	Federal Home Loan Mortgage Corporation,					
384,708,684	Pool G08648		3.00%	06/01/2045	376,366,545	0.7%
195,605,808	Federal Home Loan Mortgage Corporation,		3.00%	08/01/2045	191,299,474	0.4%
	Pool G08658 Pool V81821					
	Federal Home Loan Mortgage Corporation,					
582,202,658	Pool G08675		3.00%	11/01/2045	568,628,178	1.1%
294,755,428	Federal Home Loan Mortgage Corporation,		3.00%	12/01/2045	287,832,433	0.6%
	Pool G08680					
	Pool V82117					
175 8/19 070	Federal Home Loan Mortgage Corporation, Pool G08686		3.00%	01/01/2046	171,654,377	0.3%
	Pool G08692		3.00%	02/01/2046	225,022,228	0.4%
- ,,	Pool G08697		3.00%	03/01/2046	451,145,609	0.9%
	Pool G08705		3.00%	05/01/2046	617,840,977	1.2%
263,317,708	Federal Home Loan Mortgage Corporation,		3.00%	09/01/2046	257,035,540	0.5%
	Pool G08721 Pool Q44073					
212,878,960	Federal Home Loan Mortgage Corporation,		3.00%	01/01/2047	207,702,736	0.4%
2 : 2,0 : 0,000	Pool G08741		0.0070	0 1/0 1/20 11	20. ,. 02,. 00	0.170
	Pool V82851					
227 144 400	Federal Home Loan Mortgage Corporation,		2 500/	01/01/2046	220 204 040	0.40/
221,144,400	Pool G60393		3.50%	01/01/2046	228,284,910	0.4%
4 506 239 507	Federal Home Loan Mortgage Corporation		2.00% – 16.68%± I/F I/	12/15/2030 – 0 10/15/2049	4,240,420,187	8.2%
2,014,392,102			2.50% -	03/01/2028 -	1,210,120,101	
	Federal Home Loan Mortgage Corporation		5.00%	02/01/2047	2,006,336,523	3.9%
166,697,788	Federal National Mortgage Association, Series 2012-122-DB		3.00%	11/25/2042	161,309,171	0.3%
	Series 2012-125-LA					
	Series 2017-51-EA					
197,258,961	Federal National Mortgage Association,		3.00%	04/25/2044	199,952,745	0.4%
	Series 2014-21-GZ Series 2015-88-BA					
255 024 726			2 000/	10/05/0044	242 040 642	0.50/
255,021,750	Federal National Mortgage Association, Series 2014-60-EZ		3.00%	10/25/2044	242,919,612	0.5%
	Series 2014-61-ZV					
	Series 2014-64-NZ					
	Series 2014-67-DZ Series 2016-32-LA					
	Federal National Mortgage Association,					
194,782,304	Series 2014-M11-1A		3.12%#	08/25/2024	197,906,846	0.4%
296,794,886	Federal National Mortgage Association,		3.00%	08/01/2046	287,648,181	0.6%
	Pool AS7661 Pool MA2711					
	I OUI WIAZI I I		0.00% –	04/05/0006		
4,078,057,980	Federal National Mortgage Association		0.00% – 36.69%# ± I/F	01/25/2026 – I/O P/O 10/25/2050	3,731,829,442	7.3%
	Federal National Mortgage Association Pas	s-Thru,	3.50%	01/01/2032	165,937,831	0.4%
,,.,	Pool AB4167				,,	
	Pool AB4261 Pool AK0713					
	Pool MA0949					
207,765,156	Federal National Mortgage Association Pas	s-Thru,	3.00%	11/01/2042	204,448,390	0.4%
	Pool AB6854					
470.00 : =0	Pool AB7077	-	0.500/	00/01/00	4== 0== :==	0.554
178,304,767	Federal National Mortgage Association Pas Pool AP4787	s-ı nru,	3.50%	09/01/2042	177,852,496	0.3%
	Pool AP4789					
	Pool MA1179					
208,390,441	Federal National Mortgage Association Pas	s-Thru,	3.00%	12/01/2044	204,449,009	0.4%
	Pool AS3961 Pool AS4154					

22 DoubleLine Funds Trust

The accompanying notes are an integral part of these financial statements.

March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	% OF NET ASSETS
	Federal National Mortgage Association Pass-Thru,	3.00%	03/01/2045	509,056,030	1.0%
320,000,304	Pool AS4625	3.00 /0	03/01/2043	303,030,030	1.070
	Pool AS4645				
	Pool AY3974				
155 061 751	Pool AY5471	3.50%	08/01/2042	155 466 501	0.3%
155,001,754	Federal National Mortgage Association Pass-Thru, Pool MA1136	3.30%	00/01/2042	155,466,591	0.5%
5,062,953,076	Federal National Mortgage Association Pass-Thru	2.50% - 6.50%	01/01/2019 - 09/01/2053	5,067,219,160	9.9%
Other US Gover	nment and Agency Mortgage Backed Obligations			982,839,409	1.9%
	Total US Government and Agency Mortgage Backed Obligations			552,555,155	
	(Cost \$24,872,089,110)			24,474,003,074	47.6%
US GOVERNME	ENT AND AGENCY OBLIGATIONS				
509,605,000	United States Treasury Inflation Indexed Bonds	0.13%	04/15/2022	502,306,534	1.0%
	United States Treasury Notes	1.38%	09/30/2019	246,809,295	0.5%
	United States Treasury Notes	1.50%	10/31/2019	247,079,500	0.5%
	United States Treasury Notes	1.63%	11/15/2022	1,007,862,240	2.0%
	United States Treasury Notes	2.00%	02/15/2023	681,972,998	1.3%
Other US Gover	nment and Agency ObligationsP			69,688,475	0.1%
	Total US Government and Agency Obligations			0.755.740.040	E 40/
SHORT TERM I	(Cost \$2,800,492,324)			2,755,719,042	5.4%
	United States Treasury Bills	0.00%	04/12/2018	249,886,740	0.5%
	United States Treasury Bills	0.00%	04/26/2018	249.735.000	0.5%
250,000,000	United States Treasury Bills	0.00%	05/17/2018	249,488,542	0.5%
500,000,000	United States Treasury Bills	0.00%	05/31/2018	498,637,005	1.0%
	United States Treasury Bills	0.00%	06/21/2018	249,063,195	0.5%
	United States Treasury Bills	0.00%	07/26/2018	248,597,032	0.5%
	United States Treasury Bills United States Treasury Bills	0.00% 0.00%	08/16/2018 09/13/2018	248,263,535 247,888,637	0.5% 0.4%
	·	0.0070	03/13/2010		
Other Short Terr	Total Short Term Investments			434,389,077	0.8%
	(Cost \$2,676,565,438)			2,675,948,763	5.2%
	Total Investments			2,010,040,100	0.270
	(Cost \$52,078,311,287)			51,490,504,085	100.1%
	Liabilities in Excess of Other Assets			(70,539,490)	(0.1)%
	NET ASSETS			\$ 51,419,964,595	100.0%
SECURITY TYPE	E BREAKDOWN as a % of Net Assets:				
	and Agency Mortgage Backed Obligations				47.6%
	sidential Collateralized Mortgage Obligations				25.9%
Non-Agency Col	mmercial Mortgage Backed Obligations and Agency Obligations				7.0% 5.4%
Short Term Inve					5.4%
Collateralized Lo					4.9%
Asset Backed O	bligations				3.7%
Commercial Pap					0.3%
US Corporate Bo					0.1%
Foreign Corpora Other Assets an					0.0%~ (0.1)%
Other Maacta all	d Lidbiildo			_	100.0%
				_	100.070

The accompanying notes are an integral part of these financial statements.

# Schedule of Investments - Summary DoubleLine Total Return Bond Fund (Cont.)

March 31, 2018

- μ Represents issues not identified as the top 50 holdings in terms of market value and issues or issuers not exceeding 1% of net assets individually or in aggregate, respectively as of March 31, 2018.
- # Includes variable rate securities. 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 March 31, 2018.
- 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 March 31, 2018, the value of all such securities including those in other securities amounted to \$12,514,952,538 or 24.3% of net assets.
- The interest rate will step up if the issuer does not redeem the bond by an expected redemption date. The interest rate shown is the rate in effect as of March 31, 2018.
- ± Includes variable rate securities. 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 March 31, 2018.
- I/O Includes Interest only securities
- I/F Includes Inverse floating rate securities 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.
- P/O Includes Principal only securities
- ~ Represents less than 0.05% of net assets.
- 24 DoubleLine Funds Trust

The accompanying notes are an integral part of these financial statements.

# Schedule of Investments - Summary DoubleLine Core Fixed Income Fund

March 31, 2018

Jonioaa		and a second sec			Marc	311 3 1, 2010
PRINCIPAL AMOUNT \$		0-21-7-1-0-22-7-21-1	D		\/ <b>.</b>	% OF NET
	CKED ODLICATIONS:	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	ASSETS
ASSET BAC	CKED OBLIGATIONS					
	Total Asset Backed Obligations				400 404 472	4.00/
	(Cost \$196,669,506)				198,194,473	1.9%
BANK LOA						
	Total Bank Loans					/
	(Cost \$365,615,757)				366,970,501	3.5%
COLLATER	ALIZED LOAN OBLIGATIONS					
	Total Collateralized Loan Obligations					
	(Cost \$270,387,017)				273,971,307	2.6%
FOREIGN C	CORPORATE BONDS					
	Total Foreign Corporate Bonds					
	(Cost \$1,019,213,955)				993,490,485	9.5%
FOREIGN G	OVERNMENT BONDS, FOREIGN AGENC	IES AND FOREIGN GOVERNMENT SPONSORED CORPORATION	Sµ			
	•	gn Agencies and Foreign Government Sponsored Corporations				
	(Cost \$179,307,541)	3 3			175,233,753	1.7%
MUNICIPAL						
WIGHTOFAL	Total Municipal Bonds					
	(Cost \$4,776,759)				4,894,683	0.1%
NON ACEN		ORI ICATIONS:			4,034,003	0.170
NON-AGEN	CY COMMERCIAL MORTGAGE BACKED					
	Total Non-Agency Commercial Mortgage	e Backed Obligations			705 200 757	7.40/
	(Cost \$758,486,089)				735,398,757	7.1%
NON-AGEN	CY RESIDENTIAL COLLATERALIZED MO	RIGAGE OBLIGATIONS				
	CIM Trust,					
36,451,370	Series 2017-6-A1		3.02%#^	06/25/2057	35,904,355	0.4%
24 000 405	CSMC Trust,		3.50%#^	10/25/2014	34.633.952	0.3%
	Series 2014-WIN2-A3		3.75% <sup>*</sup>	10/25/2044 12/25/2056	,,	0.3%
30,243,000	Series 2015-RPL3-A1		3.75% 8	12/25/2056	38,327,133	0.4%
	Impac Secured Assets Trust,					
36,251,445	Series 2006-5-1A1C (1 Month LIBOR USD	+ 0.27%, 0.27% Floor, 11.50% Cap)	2.14%	02/25/2037	31,017,867	0.3%
	Oak Hill Advisors Residential Loan Trus	. <del>t</del>				
38 050 082	Series 2017-NPL2-A1	149	3.00%^§	07/25/2057	37,833,890	0.4%
00,000,002			0.0070 3	0112312031	37,033,030	0.770
	Preston Ridge Partners Mortgage Trust,					
35,101,966	Series 2017-2A-A1		3.47%^§	09/25/2022	35,056,899	0.3%
	Securitized Mortgage Asset Loan Trust,					
42 308 309	Series 2015-1-PC		2.41%#^∞	02/25/2054	35,739,475	0.3%
.2,000,000			2	02/20/2001	00,100,110	0.070
05 405 400	VOLT LLC,		0.400/40	00/05/00/17	05.004.040	0.00/
35,427,438	Series 2017-NPL9-A1		3.13%^§	09/25/2047	35,321,610	0.3%
Other Non-A	Agency Residential Collateralized Mortgage C	Obligations <sup>µ</sup>			602,777,243	5.8%
	Total Non-Agency Residential Collateral					
	(Cost \$879,140,040)				886,612,424	8.5%
IIS COPPO	RATE BONDSµ					
00 00111 01	Total US Corporate Bonds					
	(Cost \$1,328,649,455)				1,308,372,279	12.6%
110 00VED	•	YED ODI IOATIONO			1,300,312,213	12.070
US GUVERI	NMENT AND AGENCY MORTGAGE BACK	AED ODLIGATIONS				
	Federal Home Loan Mortgage Corporation	on,				
71,329,472	Series 358-300		3.00%	10/15/2047	69,989,546	0.7%
35,593,699	Series 4471-GA		3.00%	02/15/2044	35,290,654	0.3%
58,103,772	Series 4542-AC		2.70%	01/15/2045	56,255,828	0.5%
, ,	Series 4750-PA		3.00%	07/15/2046	98,372,491	1.0%
	Series 4752-PL		3.00%	09/15/2046	73,640,623	0.7%
	Series 4768-CA		3.50%	03/15/2044	37,614,017	0.4%
,_00,011			0.0070	00, .0/E0 i f	0.,011,011	0.170

The accompanying notes are an integral part of these financial statements.

# Schedule of Investments - Summary DoubleLine Core Fixed Income Fund (Cont.)

March 31, 2018

	•				
PRINCIPAL					
AMOUNT \$/					% OF NET
SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	ASSETS
	Federal Home Loan Mortgage Corporation,				
49,532,443	Pool G08701	3.00%	04/01/2046	48,351,545	0.5%
58,453,106	Pool G08721	3.00%	09/01/2046	57,058,428	0.6%
48,921,022	Pool Q51461	3.50%	10/01/2047	49,052,675	0.5%
43,663,927	Pool V82851	3.00%	01/01/2047	42,617,621	0.4%
296,883,667		3.00% –	12/15/2030 -	,,	
200,000,000	Federal Home Loan Mortgage Corporation	9.73%± I/F I/O P/O	01/15/2054	286,093,010	2.6%
78,448,473		3.00% –	07/01/2035 -		
,,	Federal Home Loan Mortgage Corporation	5.50%	04/01/2047	78,662,468	0.8%
24 420 007					
34,130,887	Federal National Mortgage Association,	3.00%	11/25/2044	31,416,970	0.3%
	Series 2014-70-VZ				
	Series 2014-73-CZ				
	Federal National Mortgage Association,				
100,000,000	Series 2018-21-PO	0.00%P/O	04/25/2048	79,437,500	0.8%
	Federal National Mortgage Association,				
47,616,830	Pool AS7661	3.00%	08/01/2046	46,148,653	0.5%
62,036,125	Federal National Mortgage Association,	3.00%	12/01/2046	60,526,249	0.6%
	Pool AS8522				
	Pool BC9081				
	Federal National Mortgage Association,				
63,845,340	Pool MA2737	3.00%	09/01/2046	62,293,140	0.6%
142,842,804		2.63% –	04/25/2026 -	02,200,110	0.070
112,012,001	Federal National Mortgage Association	36.69%± I/F I/O	04/25/2050	137,791,623	1.2%
175,501,000	1 odolal Hadiolial mortgago / tooodladioli	2.50% –	12/01/2029 -	101,101,020	1.270
,,	Federal National Mortgage Association	5.00%	01/01/2047	171,817,048	1.7%
011 110 0	• •	0.0070	0 1/0 1/2011		
Other US Gov	vernment and Agency Mortgage Backed Obligations			100,099,257	0.9%
	Total US Government and Agency Mortgage Backed Obligations				
	(Cost \$1,645,722,953)			1,622,529,346	15.6%
US GOVERN	MENT AND AGENCY OBLIGATIONS				
100,150,000	United States Treasury Bonds	2.75%	11/15/2042	96,497,149	0.9%
45,500,000	United States Treasury Bonds	3.38%	05/15/2044	48,843,907	0.5%
139,900,000	United States Treasury Bonds	2.88%	08/15/2045	137,126,691	1.3%
83,900,000	United States Treasury Bonds	2.88%	11/15/2046	82,121,115	0.8%
142,587,479	United States Treasury Inflation Indexed Bonds	0.13%	04/15/2022	140,545,368	1.4%
47,928,144	United States Treasury Inflation Indexed Bonds	0.38%	07/15/2027	46,727,137	0.5%
141,100,000	United States Treasury Notes	1.13%	01/15/2019	140,047,261	1.3%
145,700,000	United States Treasury Notes	0.75%	02/15/2019	144,005,003	1.4%
116,600,000	United States Treasury Notes	2.00%	05/31/2021	115,072,765	1.1%
133,000,000	United States Treasury Notes	1.13%	06/30/2021	127,579,453	1.2%
120,800,000	United States Treasury Notes	1.25%	10/31/2021	115,765,887	1.1%
118,200,000	United States Treasury Notes	1.75%	11/30/2021	115,182,634	1.1%
117,000,000	United States Treasury Notes	2.00%	12/31/2021	114,919,802	1.1%
142.300.000	United States Treasury Notes	1.88%	08/31/2024	135,704,880	1.3%
119,100,000	United States Treasury Notes	2.13%	09/30/2024	115,197,792	1.1%
133,100,000	United States Treasury Notes	2.25%	10/31/2024	129,642,496	1.3%
	United States Treasury Notes	2.25%	08/15/2027	122,755,233	1.2%
241,600,000	United States Treasury Notes	2.25%	11/15/2027	231,290,025	2.2%
83,900,000	United States Treasury Notes	3.63%	08/15/2043	93,760,834	0.9%
55,800,000		0.75% –	08/31/2018 -	00,100,001	0.070
55,555,550	United States Treasury Notes	1.88%	01/31/2022	55,027,430	0.5%
	Total US Government and Agency Obligations				
	(Cost \$2,329,162,596)			2,307,812,862	22.2%
AEEII IATED	MUTUAL FUNDS			2,001,012,002	/U
48,342,264	DoubleLine Global Bond Fund (Class I)			517,745,649	5.0%
45,674,545	DoubleLine Infrastructure Income Fund (Class I)			456,745,448	4.4%
5,000,000	DoubleLine Long Duration Total Return Bond Fund (Class I)			48,650,000	0.4%
	Total Affiliated Mutual Funds				
	(Cost \$1,002,400,000)			1,023,141,097	9.8%
EXCHANGE :	TRADED FUNDS AND COMMON STOCKS				
	Total Exchange Traded Funds and Common Stocks				
	(Cost \$12,119,535)			2,010,873	0.0%
				, , , , , ,	

26 DoubleLine Funds Trust

The accompanying notes are an integral part of these financial statements.

March 31, 2018

PRINCIPAL							
AMOUNT \$/		0		D		\/ <b>-</b>	% OF NET
SHARES SHORT TERM	INVESTMENTS	SECURITY DESCRIPTION		RATE	MATURITY	VALUE \$	ASSETS
143,241,777	BlackRock Liquidity Funds FedFund - I	nstitutional Shares		1.53%◆		143,241,777	1.4%
	Fidelity Institutional Money Market Gov			1.47%+		143,241,776	1.4%
	Morgan Stanley Institutional Liquidity F		tutional Share Class	1.56%◆		143,241,776	1.4%
32,300,000	United States Treasury Bills			0.00%	06/07/2018	32,201,893	0.3%
46,300,000	United States Treasury Bills			0.00%	09/06/2018	45,926,910	0.4%
	Total Short Term Investments						
	(Cost \$507,866,271)					507,854,132	4.9%
	Total Investments 100.0%					10,406,486,972	100.0%
	(Cost \$10,499,517,474) Other Assets in Excess of Liabilities					339,152	0.0%
	NET ASSETS					\$ 10,406,826,124	100.0%
	NET ASSETS					<del>3</del> 10,400,020,124	100.076
	PE BREAKDOWN as a % of Net Assets:		INVESTMENT BREAKI		t Assets:		
	nt and Agency Obligations	22.2%	US Government and A	Agency Obligations			22.2%
	nt and Agency Mortgage Backed Obligati		US Government and A		acked Obligations		15.6%
US Corporate I		12.6%	Affiliated Mutual Funds	S			9.8%
Affiliated Mutua		9.8%	Non-Agency Residenti	ial Collateralized Mo	ortgage Obligation	1S	8.5%
Foreign Corpor		9.5%	Non-Agency Commerc	сіаі ічіопдаде васке	ed Obligations		7.1%
Non-Agency R	esidential Collateralized Mortgage Obliga ommercial Mortgage Backed Obligations	ations 8.5% 7.1%	Banking Short Term Investmen	ito			5.6% 4.9%
Short Term Inv	onninercial Mongage Backed Obligations	4.9%	Energy	113			3.6%
Bank Loans	estinents	3.5%	Collateralized Loan Ob	oligations			2.6%
	oan Obligations	2.6%	Asset Backed Obligation				1.9%
Asset Backed		1.9%	Foreign Government E		ncies and Foreign		
Foreign Govern	nment Bonds, Foreign Agencies and Fore	eign	Government Spon	sored Corporations	Ţ.		1.7%
	nt Sponsored Corporations	1.7%	Telecommunications				1.7%
Municipal Bond		0.1%	Healthcare				1.4%
Exchange Trac	ded Funds and Common Stocks	0.0%~	Transportation				1.2%
Other Assets a	nd Liabilities	0.0%~	Utilities				1.1%
		100.0%	Insurance				0.9% 0.9%
			Technology Food Products				0.9%
			Media				0.7%
			Pharmaceuticals				0.7%
			Electronics/Electric				0.6%
			Finance				0.6%
			Aerospace & Defense				0.5%
			Automotive				0.5%
			Business Equipment a	and Services			0.5%
			Pulp & Paper				0.5%
			Leisure Consumer Products				0.4% 0.4%
			Commercial Services				0.4%
			Containers and Glass	Products			0.3%
			Hotels/Motels/Inns and				0.3%
			Industrial Equipment				0.3%
			Construction				0.3%
			Food Service				0.3%
			Chemicals/Plastics				0.2%
			Mining				0.2%
			Conglomerates Real Estate				0.2% 0.2%
			Food/Drug Retailers				0.2%
			Environmental Control				0.1%
			Beverage and Tobacc				0.1%
			Retailers (other than F				0.1%
			Chemical Products	<u>-</u> ,			0.1%
			Municipal Bonds				0.1%
			Building and Developm	nent (including Stee	I/Metals)		0.0%~
			Cosmetics/Toiletries	ilition			0.0%~
			Other Assets and Liab	nines			0.0%~
							100.0%

The accompanying notes are an integral part of these financial statements.

# Schedule of Investments - Summary DoubleLine Core Fixed Income Fund (Cont.)

March 31, 2018

- μ Represents issues not identified as the top 50 holdings in terms of market value and issues or issuers not exceeding 1% of net assets individually or in aggregate, respectively as of March 31, 2018.
- # Includes variable rate securities. 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 March 31, 2018.
- ^ 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 March 31, 2018, the value of all such securities including those in other securities amounted to \$1,976,656,040 or 19.0% of net assets.
- The interest rate will step up if the issuer does not redeem the bond by an expected redemption date. The interest rate shown is the rate in effect as of March 31, 2018.
- o Illiquid security
- ± Includes variable rate securities. 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 March 31, 2018.
- I/O Includes Interest only securities
- I/F Includes Inverse floating rate securities 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.
- P/O Includes Principal only securities
- ♦ Seven-day yield as of March 31, 2018.
- ~ 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 year ended March 31, 2018 is as follows:

F.4	Value at March 31,	Gross	Gross	Shares Held at March 31,	Value at March 31,	Unrealized for the Year Ended March 31,	Earned in the Year Ended March 31,	Net Realized Gain (Loss) in the Year Ended March 31,
Fund	2017	Purchases	Sales	2018	2018	2018	2018	2018
DoubleLine Global Bond Fund (Class I)	\$383,301,511	\$105,900,000	\$—	48,342,264	\$ 517,745,649	\$28,544,138	\$ 5,592,944	<b>\$</b> —
DoubleLine Infrastructure Income Fund (Class I)	373,519,556	87,500,000	_	45,674,545	456,745,448	(4,274,108)	14,695,137	_
DoubleLine Long Duration Total Return Bond Fund								
(Class I)	48,950,000	_	_	5,000,000	48,650,000	(300,000)	1,644,847	_
	\$805,771,067	\$193,400,000	\$—	99,016,809	\$1,023,141,097	\$23,970,030	\$21,932,928	\$—

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The accompanying notes are an integral part of these financial statements.

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March 31, 2018

Dougon				
PRINCIPAL		_		
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
FOREIGN C	ORPORATE BONDS 76.7%			
BRAZIL 2.0°	%			
7,631,000	Cosan Overseas Ltd.	8.25% <sub>†</sub>	05/05/2018	7,739,742
2,880,000	Magnesita Finance Ltd.	8.63% <sub>†</sub>	04/30/2018	2,900,880
3,500,000	MARB BondCo PLC	7.00%	03/15/2024	3,303,125
3,000,000	Marfrig Holdings Europe B.V.	8.00%^	06/08/2023	3,030,000
11,000,000	OAS Financial Ltd. (5 Year			
	CMT Rate + 8.19%)	8.88% <sup>^</sup> †Ω	04/30/2018	1,155,000
3,000,000	Odebrecht Finance Ltd.	7.13%	06/26/2042	1,020,000
3,450,000	Petrobras Global Finance B.V.	7.25%	03/17/2044	3,527,625
.,,				22,676,372
= 40.40	,			22,010,012
CHILE 10.49	•			
7,706,000	Banco de Credito e			
	Inversiones	4.00%	02/11/2023	7,796,441
6,771,000	Banco del Estado de Chile	4.13%	10/07/2020	6,910,292
1,000,000	Banco del Estado de Chile	2.67%^	01/08/2021	981,335
5,573,000	Banco del Estado de Chile	3.88%	02/08/2022	5,636,967
1,385,000	Banco Santander	3.88%	09/20/2022	1,399,586
		3.00%	09/20/2022	1,399,300
4,718,000	Celulosa Arauco y	4 750/	044440005	4.070.455
	Constitucion S.A.	4.75%	01/11/2022	4,872,190
29,500,000	Corpbanca S.A.	3.88%	09/22/2019	29,765,370
7,704,000	ECL S.A.	5.63%	01/15/2021	8,127,341
17,293,000	Embotelladora Andina S.A.	5.00%	10/01/2023	18,240,919
10,738,843	Guanay Finance Ltd.	6.00%	12/15/2020	11,011,004
1,665,000	Inversiones CMPC S.A.	6.13%	11/05/2019	1,742,190
	Inversiones CMPC S.A.	4.50%		8,221,885
7,990,000			04/25/2022	, ,
5,026,000	SACI Falabella	3.75%	04/30/2023	4,990,814
7,200,000	Telefonica Chile S.A.	3.88%	10/12/2022	7,198,125
900,000	Transelec S.A.	4.63%	07/26/2023	941,071
				117,835,530
0111114 0 007				
CHINA 8.9%		2 120/	11/29/2021	7 094 101
7,098,000	Alibaba Group Holding Ltd.	3.13%	11/28/2021	7,084,191
7,098,000 700,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd.	2.80%	06/06/2023	677,109
7,098,000 700,000 2,000,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd.	2.80% 4.25%	06/06/2023 01/26/2021	677,109 2,049,780
7,098,000 700,000 2,000,000 5,600,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd.	2.80% 4.25% 3.88%	06/06/2023 01/26/2021 05/02/2022	677,109 2,049,780 5,648,378
7,098,000 700,000 2,000,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd.	2.80% 4.25%	06/06/2023 01/26/2021	677,109 2,049,780
7,098,000 700,000 2,000,000 5,600,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd.	2.80% 4.25% 3.88%	06/06/2023 01/26/2021 05/02/2022	677,109 2,049,780 5,648,378
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOC Finance Ltd. CNPC General Capital Ltd.	2.80% 4.25% 3.88% 3.50% 2.75%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019	677,109 2,049,780 5,648,378 16,450,254 249,452
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000 350,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. CNPC General Capital Ltd.	2.80% 4.25% 3.88% 3.50% 2.75% 2.70%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000 350,000 1,200,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. CNPC General Capital Ltd. CNPC General Capital Ltd.	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000 350,000 1,200,000 8,665,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. CNPC General Capital Ltd. CNPC General Capital Ltd. CNPC General Capital Ltd.	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000 350,000 1,200,000 8,665,000 18,064,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd.	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000 350,000 1,200,000 8,665,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. Sinopec Group Overseas	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40% 4.50%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023 04/28/2021	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053 18,710,018
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000 350,000 1,200,000 8,665,000 18,064,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd.	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000 350,000 1,200,000 8,665,000 18,064,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. Sinopec Group Overseas	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40% 4.50%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023 04/28/2021	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053 18,710,018
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000 350,000 1,200,000 8,665,000 4,000,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. Sinopec Group Overseas Development Ltd. Sinopec Group Overseas	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40% 4.50%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023 04/28/2021	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053 18,710,018 3,912,420
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000 350,000 1,200,000 8,665,000 18,064,000 4,000,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. CNPC Overseas Capital Ltd. Sinopec Group Overseas Development Ltd. Sinopec Group Overseas Development Ltd.	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40% 4.50%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023 04/28/2021	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053 18,710,018
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000 350,000 1,200,000 8,665,000 4,000,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. CNPC Overseas Capital Ltd. Sinopec Group Overseas Development Ltd. Sinopec Group Overseas Development Ltd. Sinopec Group Overseas	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40% 4.50% 2.25%^	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023 04/28/2021 09/13/2020	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053 18,710,018 3,912,420 3,938,748
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000 350,000 1,200,000 8,665,000 18,064,000 4,000,000 17,200,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOC General Capital Ltd. CNPC Overseas Capital Ltd. Sinopec Group Overseas Development Ltd.	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40% 4.50%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023 04/28/2021	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053 18,710,018 3,912,420
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000 350,000 1,200,000 8,665,000 18,064,000 4,000,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. CNPC Overseas Capital Ltd. Sinopec Group Overseas Development Ltd. Sinopec Group Overseas Development Ltd. Sinopec Group Overseas Development Ltd. Sinopec Group Overseas	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 4.50% 2.25%^ 2.75%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023 04/28/2021 09/13/2020 05/03/2021	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053 18,710,018 3,912,420 3,938,748 15,632,306
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000 1,200,000 18,064,000 4,000,000 17,200,000 2,800,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. CNPC Overseas Capital Ltd. Sinopec Group Overseas Development Ltd.	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40% 4.50% 2.25%^ 2.75% 3.63%^	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023 04/28/2021 09/13/2020 05/03/2021 09/29/2026	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053 18,710,018 3,912,420 3,938,748 15,632,306 2,713,752
7,098,000 700,000 2,000,000 5,600,000 17,000,000 350,000 1,200,000 8,665,000 4,000,000 4,000,000 17,200,000 2,800,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. Sinopec Group Overseas Development Ltd. Tencent Holdings Ltd.	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40% 4.50% 2.25%^ 2.75% 3.63%^ 3.63%^ 3.38%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023 04/28/2021 09/13/2020 05/03/2021 09/29/2026 04/12/2027 05/02/2019	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053 18,710,018 3,912,420 3,938,748 15,632,306 2,713,752 1,297,368
7,098,000 700,000 2,000,000 5,600,000 17,000,000 250,000 1,200,000 18,064,000 4,000,000 17,200,000 2,800,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. CNPC Overseas Capital Ltd. Sinopec Group Overseas Development Ltd.	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40% 4.50% 2.25%^ 2.75% 3.63%^	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023 04/28/2021 09/13/2020 05/03/2021 09/29/2026	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053 18,710,018 3,912,420 3,938,748 15,632,306 2,713,752
7,098,000 700,000 2,000,000 5,600,000 17,000,000 350,000 1,200,000 8,665,000 4,000,000 4,000,000 17,200,000 2,800,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. Sinopec Group Overseas Development Ltd. Tencent Holdings Ltd.	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40% 4.50% 2.25%^ 2.75% 3.63%^ 3.63%^ 3.38%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023 04/28/2021 09/13/2020 05/03/2021 09/29/2026 04/12/2027 05/02/2019	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053 18,710,018 3,912,420 3,938,748 15,632,306 2,713,752 1,297,368
7,098,000 700,000 2,000,000 5,600,000 17,000,000 350,000 1,200,000 8,665,000 18,064,000 4,000,000 17,200,000 2,800,000 1,290,000 17,200,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. Sinopec Group Overseas Development Ltd. Tencent Holdings Ltd. Tencent Holdings Ltd. Tencent Holdings Ltd.	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40% 4.50% 2.25%^ 2.75% 3.63%^ 3.63%^ 3.38%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023 04/28/2021 09/13/2020 05/03/2021 09/29/2026 04/12/2027 05/02/2019	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053 18,710,018 3,912,420 3,938,748 15,632,306 2,713,752 1,297,368
7,098,000 700,000 2,000,000 5,600,000 17,000,000 350,000 1,200,000 8,665,000 18,064,000 4,000,000 17,200,000 2,800,000 1,290,000 17,200,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOC Finance Ltd. CNPC General Capital Ltd. Sinopec Group Overseas Development Ltd. Tencent Holdings Ltd. Tencent Holdings Ltd. Tencent Holdings Ltd. Tencent Holdings Ltd. (3 Month LIBOR USD +	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40% 4.50% 2.25%^ 2.75% 3.63%^ 3.38% 2.88%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023 04/28/2021 09/13/2020 05/03/2021 09/29/2026 04/12/2027 05/02/2019 02/11/2020	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053 18,710,018 3,912,420 3,938,748 15,632,306 2,713,752 1,297,368 708,918
7,098,000 700,000 2,000,000 5,600,000 17,000,000 350,000 1,200,000 8,665,000 18,064,000 4,000,000 17,200,000 2,800,000 1,290,000 17,200,000	Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNOOC Finance Ltd. CNPC General Capital Ltd. Sinopec Group Overseas Development Ltd. Tencent Holdings Ltd. Tencent Holdings Ltd. Tencent Holdings Ltd.	2.80% 4.25% 3.88% 3.50% 2.75% 2.70% 3.95% 3.40% 4.50% 2.25%^ 2.75% 3.63%^ 3.63%^ 3.38%	06/06/2023 01/26/2021 05/02/2022 05/05/2025 05/14/2019 11/25/2019 04/19/2022 04/16/2023 04/28/2021 09/13/2020 05/03/2021 09/29/2026 04/12/2027 05/02/2019	677,109 2,049,780 5,648,378 16,450,254 249,452 347,969 1,222,089 8,579,053 18,710,018 3,912,420 3,938,748 15,632,306 2,713,752 1,297,368

PRINCIPAL	0	D		
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
COLOMBIA		6.13%	07/26/2020	1,114,312
1,050,000	Bancolombia S.A. Ecopetrol SA	7.63%	07/28/2020	
14,400,000 4,230,000	Transportadora de Gas	1.05%	07/23/2019	15,249,600
4,230,000	Internacional S.A.	5.70%	03/20/2022	4,304,025
	internacional S.A.	3.7070	03/20/2022	
				20,667,937
COSTA RICA		E 050/	00/40/0040	0.074.705
2,850,000	Banco de Costa Rica Banco Nacional de Costa Rica	5.25%	08/12/2018	2,874,795
970,000 4,000,000	Banco Nacional de Costa Rica	4.88% 5.88% <sup>^</sup>	11/01/2018 04/25/2021	972,425 4,147,500
1,400,000	Banco Nacional de Costa Rica	5.88%	04/25/2021	1,451,625
1,400,000	Balico Nacional de Costa Rica	3.00 /0	04/23/2021	
				9,446,345
	REPUBLIC 1.2%			
7,500,000	AES Andres B.V.	7.95%^	05/11/2026	8,044,950
1,800,000	Banco de Reservas de la	7.000//	00/04/0000	4 000 000
4 000 000	Republica Dominicana	7.00%^	02/01/2023	1,890,000
4,000,000	Banco de Reservas de la	7.000/	00/04/0000	4 200 000
	Republica Dominicana	7.00%	02/01/2023	4,200,000
				14,134,950
GUATEMAL				
2,500,000	Bantrab Senior Trust	9.00%	11/14/2020	2,553,125
2,000,000	Industrial Senior Trust	5.50%	11/01/2022	1,998,500
				4,551,625
HONG KONG	G 2.5%			
500,000	CK Hutchison International Ltd.	2.25%^	09/29/2020	489,399
3,799,000		2.88%	04/05/2022	3,727,612
300,000	CK Hutchison International Ltd.	2.88%^	04/05/2022	294,363
6,000,000	CK Hutchison International Ltd.	2.75%	03/29/2023	5,786,470
11,801,000	CK Hutchison International Ltd.	3.50%	04/05/2027	11,439,054
7,000,000	Hutchison Whampoa			
	International Ltd.	3.25%	11/08/2022	6,946,470
				28,683,368
INDIA 14.2%				
4,853,000	Adani Ports & Special Economic			
	Zone Ltd.	3.95%	01/19/2022	4,840,203
2,253,000	Bharat Petroleum Corporation			
17.001.00	Ltd.	4.63%	10/25/2022	2,332,306
17,964,000	Bharti Airtel Ltd.	5.13%	03/11/2023	18,310,346
10,000,000	Bharti Airtel Ltd.	4.38%	06/10/2025	9,714,455
19,195,000	BPRL International Singapore	4 200/	04/40/0007	10.045.004
700.000	Pte Ltd.	4.38%	01/18/2027	18,945,024
700,000	Export-Import Bank of India	2.75% 3.13%	04/01/2020	692,551
4,000,000 8,900,000	Export-Import Bank of India Export-Import Bank of India	4.00%	07/20/2021 01/14/2023	3,955,788 8,912,415
5,342,000	Indian Oil Corporation Ltd.	5.63%	08/02/2021	5,683,535
21,825,000	Indian Oil Corporation Ltd.	5.75%	08/01/2023	23,669,540
2,582,000	ONGC Videsh Ltd.	2.88%	01/27/2022	2,497,419
25,000,000	ONGC Videsh Ltd.	3.75%	07/27/2026	23,931,625
3,500,000	Reliance Holdings, Inc.	4.50%	10/19/2020	3,595,441
23,775,000	Reliance Holdings, Inc.	5.40%	02/14/2022	25,136,785
500,000	Reliance Industries Ltd.	8.25%	01/15/2027	633,561
8,510,000	UPL Corporation	3.25%	10/13/2021	8,348,948
3,5.0,000		3.20,0	. 0, . 0, 202 1	161,199,942
				101,100,042

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL AMOUNTS   SECURITY DESCRIPTION   RATE   MATURITY   VALUE						
SRAEL 0.3%	PRINCIPAL AMOUNT \$		CECURITY DECORIDATION	D	MATURITY	\/a= f
BODO   Delek & Avner Tamar Bond Ltd.   5.08%   12/30/2023   28/27.44		0/	SECURITY DESCRIPTION	RAIE	MATURITY	VALUE \$
Amalica 1.4%			Tamar Dand Ltd	E 000/ ^	10/20/2022	010 744
AMAICA 1.4%   7.500,000   Digicel Ltd.						
Nama	2,020,000	Delek & Avilei	Tallial Dolla Ltu.	J.4170	12/30/2023	
7.500,000   Digicel Ltd.	14144104 4	407				2,074,174
MALAYSIA 6.4%   18,950,000   Axiata SPV2 BHD   3,47%   11/19/2020   19,020,740   17,000,000   Gohi Capital Ltd.   4,25%   01/24/2027   16,743,980   17,400,000   Rate USD + 2,54%)   3,91%   10/29/2026   9,127,937   15,400,000   Petronas Gapital Ltd.   3,50%   03/18/2025   15,229,984   12,400,000   Petronas Global Sukuk Ltd.   2,71%   03/18/2025   15,229,984   12,400,000   Petronas Global Sukuk Ltd.   2,71%   03/18/2025   15,229,984   12,400,000   Petronas Global Sukuk Ltd.   2,71%   03/18/2025   15,229,984   12,521,000   America Movil S.A.B. de C.V.   3,13%   07/16/2022   2,483,066   9,050,000   Banco Santander (5 Year CMT Rate + 4,58%)   743,000   Coca-Cola Femsa S.A.B. de C.V.   3,88%   11/26/2023   760,687   400,000   Fomento Economico Mexicano S.A.B. de C.V.   7,88%   12/18/2020   6,932,180   12/18/2020   12/18/2020   12/18/2020   12/18/2020   12/18/2020   12/18/2020   12/18/2020   12/18/2020   12/18/2020   12/18/2020   12/18/2020   12/18/2020   12/18/2020   12/18/2020   12/18/2020   12/18/2020   12/1				7.400//	0.4/0.4/0.000	5 070 405
MALAYSIA 6.4%   18,950,000   Axiata SPV2 BHD   3,47%   11/19/2020   19,020,740   17,000,000   Gohl Capital Ltd.   4.25%   01/24/2027   16,743,980   9,100,000   Malayan Banking BHD (5 Year Swap Rate USD + 2,54%)   3,91%   10/29/2026   9,127,937   15,400,000   Petronas Capital Ltd.   3,50%   03/18/2025   15,229,984   12,400,000   Petronas Global Sukuk Ltd.   2,71%   03/18/2020   12,318,160   72,440,801						-,,
MALAYSIA 6.4%   18,950,000   Axiata SPV2 BHD   3,47%   11/19/2020   19,020,740   17,000,000   Gohl Capital Ltd.   4,25%   01/24/2027   16,743,880   9,100,000   Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)   3,91%   10/29/2026   9,127,937   15,400,000   Petronas Global Sukuk Ltd.   2,71%   03/18/2025   15,229,984   12,400,000   Petronas Global Sukuk Ltd.   2,71%   03/18/2020   12,318,160   72,440,801   72,440,8	12,000,000	Digicei Lia.		1.1370	04/01/2022	
18,950,000   Axiata SPV2 BHD   17,000,000   Gohl Capital Ltd.   4,25%   01/24/2027   16,743,980   17,000,000   Malayan Banking BHD (5 Year Swap Rate USD + 2,54%)   3,91%   10/29/2026   9,127,937   15,400,000   Petronas Capital Ltd.   3,50%   03/18/2025   15,229,984   12,400,000   Petronas Global Sukuk Ltd.   2,71%   03/18/2020   12,318,160   72,440,801   MEXICO 2.9%   3,145,000   America Movil S.A.B. de C.V.   3,13%   07/16/2022   2,483,066   9,050,000   Banco Santander (5 Year CMT Rate + 4,58%)   5,95%   01/30/2024   9,249,100   743,000   Coca-Cola Femsa S.A.B. de C.V.   3,88%   11/26/2023   760,687   743,000   Grupo Idesa S.A. de C.V.   7,88%   12/18/2020   6,932,180   7,000,000   Grupo Idesa S.A. de C.V.   7,88%   12/18/2020   6,932,180   1,000,000   Grupo Idesa S.A. de C.V.   7,88%   12/18/2020   8,294,416   1,000,000   Sixsigma Networks Mexico S.A. de C.V.   8,25%   11/07/2021   1,057,500   3,225,000   Banco Latinoamericano do Comercio Exterior S.A.   3,25%   05/07/2020   3,242,0149   PANAMA 5.3%   3,225,000   Banco Latinoamericano do Comercio Exterior S.A.   3,25%   05/07/2020   3,242,0149   PANAMA 5.3%   3,255,000   Global Bank Corporation   5,13%   10/30/2019   17,462,520   17,500,000   Global Bank Corporation   4,50%   10/20/2021   1,514,400   1,500,000   Global Bank Corporation   4,50%   10/20/2021   1,514,400   1,500,000   Panama Metro Line SP   0,00%   12/05/2022   3,450,000   1,500,000   Panama Metro Line SP   0,00%   12/05/2022   3,549,000   1,500,000   Banco de Credito del Peru S.A.   3,50%   04/23/2070   2,262,750   2,200,000   Banco de Credito del Peru S.A.   3,50%   04/23/2070   2,262,750   2,200,000   Camposol S.A.   3,50%   04/23/2070   2,262,750   2,200,000   Camposol S.A.   3,50%   04/31/2022   2,490,560   0,500,000   1,0000   Pesquera Exalmar S.A.A.   3,50%   04/31/2020   2,453,890   2,100,000   Pesquera Exalmar S.A.A.   3,50%   04/31/2020   2,453,890   2,453,890   2,453,890   2,453,890   2,453,890   2,453,890   2,453,890   2,453,890   2,453,890   2,453,890   2,453,890   2,453,890   2,4						15,283,125
17,000,000   Gohl Capital Ltd.   4.25%   01/24/2027   16,743,980   9,100,000   Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)   3.91%   10/29/2026   9,127,937   15,400,000   Petronas Gapital Ltd.   3.50%   03/18/2025   15,229,984   12,400,000   Petronas Global Sukuk Ltd.   2.71%   03/18/2020   12,318,160   72,440,801			ID.	0.470/	44/40/0000	40,000,740
9,100,000   Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)   3.91%   10/29/2026   5,229,984   12,400,000   Petronas Capital Ltd.   3.50%   03/18/2025   15,229,984   12,400,000   Petronas Global Sukuk Ltd.   2.71%   03/18/2020   12,318,160   72,440,801						
Rate USD + 2.54%    3.91%   10/29/2026   9,127.937   15,400,000   Petronas Capital Ltd.   3.50%   03/18/2025   15,229.984   12,400,000   Petronas Global Sukuk Ltd.   2.71%   03/18/2020   15,229.984   12,3918,160   72,440,801   72,440,801   72,440,801   72,440,801   72,440,801   72,440,801   72,440,801   72,440,801   72,440,801   72,440,801   72,440,801   72,440,801   72,440,801   72,440,801   72,440,801   72,521,000   America Movil S.A.B. de C.V.   3.13%   07/16/2022   2,483,066   9,050,000   Banco Santander (5 Year CMT Rate + 4.58%)   5.95%   01/30/2024   9,249,100   743,000   Coca-Cola Femsa S.A.B. de C.V.   3.88%   11/26/2023   760,687   743,000   Coca-Cola Femsa S.A.B. de C.V.   7.88%   05/10/2023   390,068   7,104,000   Grupo Idesa S.A. de C.V.   7.88%   12/18/2020   6,932,180   8,500,000   Grupo Idesa S.A. de C.V.   7.88%   12/18/2020   6,932,180   8,500,000   Sixsigma Networks Mexico S.A. de C.V.   7.88%   12/18/2020   8,294,416   1,000,000   Sixsigma Networks Mexico S.A. de C.V.   7.88%   11/07/2021   1,057,500   32,420,149   74,000,000   8 anco Latinoamericano do Comercio Exterior S.A.   3.25%   05/07/2020   3.212,906   4,000,000   8 anistmo S.A.   3.65%   09/19/2022   3.845,000   9,509,576   ENA Norte Trust   4.95%   04/25/2023   9,773,467   17,100,000   Global Bank Corporation   4.50%   10/20/2021   1,514,400   14,107,000   Panama Metro Line SP   0.00%   12/05/2022   12,759,781   13,000,000   Panama Metro Line SP   0.00%   12/05/2022   12,759,781   13,000,000   Ranco de Credito del Peru S.A.A.   3.900,000   3,00				4.25%	01/24/2027	16,743,980
15,400,000   Petronas Capital Ltd.   3.50%   03/18/2025   15,229,984   12,400,000   Petronas Global Sukuk Ltd.   2.71%   03/18/2020   12,318,160   72,440,801	9,100,000			2 010/	10/20/2026	0 127 027
MEXICO 2.9%   3,145,000   America Movil S.A.B. de C.V.   3,13%   07/16/2022   2,483,066   9,050,000   Banco Santander (5 Year CMT Rate + 4,58%)   5,95%   01/30/2024   9,249,100   743,000   Coca-Cola Femsa S.A.B. de C.V.   3,88%   11/26/2023   760,687   740,000   Formento Economico Mexicano S.A.B. de C.V.   7,88%   12/18/2020   6,932,180   8,500,000   Grupo Idesa S.A. de C.V.   7,88%   12/18/2020   6,932,180   1,000,000   Sixsigma Networks Mexico S.A. de C.V.   7,88%   11/07/2021   1,057,500   3,225,000   Banco Latinoamericano do Comercio Exterior S.A.   3,25%   05/07/2020   3,242,0149   0,000   0,000   Global Bank Corporation   4,55%   04/30/2021   1,514,400   14,107,000   Global Bank Corporation   4,50%   10/20/2021   1,514,400   14,107,000   Panama Metro Line SP   0,00%   12/05/2022   1,759,781   13,000,000   Panama Metro Line SP   0,00%   12/05/2022   1,759,781   13,000,000   Banco de Credito del Peru S.A.   3,900,000   Banco de Credito del Peru S.A.   3,900,000   Banco de Credito del Peru S.A.   3,900,000   Banco lnternational del Peru S.A.   3,900,000   3,000,000	15 400 000					
MEXICO 2.9%   3,145,000   America Movil S.A.B. de C.V.   5.00%   03/30/2022   3,253,132   2,521,000   America Movil S.A.B. de C.V.   3,13%   07/16/2022   2,483,066   9,050,000   Banco Santander (5 Year CMT Rate						
MEXICO 2.9%   3,145,000   America Movil S.A.B. de C.V.   5,00%   03/30/2020   3,253,132   2,521,000   America Movil S.A.B. de C.V.   3,13%   07/16/2022   2,483,066   9,050,000   Banco Santander (5 Year CMT Rate	12,400,000	i cu onas olobi	ii Oukuk Ltu.	2.7 170	00/10/2020	
3,145,000 America Movil S.A.B. de C.V. 2,501,000 America Movil S.A.B. de C.V. 3,13% 07/16/2022 2,483,066 9,050,000 Banco Santander (5 Year CMT Rate + 4.58%) 5,95% 01/30/2024 9,249,100 743,000 Coca-Cola Femsa S.A.B. de C.V. 3,88% 11/26/2023 760,687 400,000 Fomento Economico Mexicano S.A.B. de C.V. 2,88% 05/10/2023 390,068 7,104,000 Grupo Idesa S.A. de C.V. 7,88% 12/18/2020 6,932,180 8,500,000 Grupo Idesa S.A. de C.V. 7,88% 12/18/2020 6,932,180 6.V. 1,000,000 Sixsigma Networks Mexico S.A. de C.V. 7,88% 12/18/2020 1,057,500 32,420,149 74,000,000 Banco Latinoamericano do Comercio Exterior S.A. 3,25% 05/07/2020 3,212,906 4,000,000 Banco Latinoamericano do Comercio Exterior S.A. 3,65% 09/19/2022 3,845,000 9,509,576 ENA Norte Trust 4,95% 04/25/2023 9,773,467 17,100,000 Global Bank Corporation 5,13% 10/30/2019 17,462,520 1,500,000 Global Bank Corporation 4,50% 10/30/2019 17,462,520 1,500,000 Panama Metro Line SP 0,00% 12/05/2022 12,759,781 13,000,000 Panama Metro Line SP 0,00% 12/05/2022 12,759,781 13,000,000 Telefonica Celular del Paraguay S.A. 6,75% 12/13/2022 3,549,000 13,155,000 Banco de Credito del Peru 2,25% 10/25/2019 13,003,060 2,200,000 Banco International del Peru S.A. (3 Month LIBOR USD + 6,74%) 8,50% 09/16/2020 5,559,420 18,639,000 Banco International del Peru S.A. (3 Month LIBOR USD + 6,74%) 8,50% 09/16/2020 2,940,560 2,200,000 Eanco International del Peru S.A. (3 Month LIBOR USD + 6,74%) 8,50% 09/16/2020 2,940,560 2,200,000 Camposol S.A. 1,700,000 Corporacion Financiera de Desarrollo S.A. 3,50% 01/31/2023 4,912,500 2,200,000 Pesquera Exalmar S.A. 7,38% 01/31/2020 2,659,006 11,209,000 Transportadora de Gas del Peru S.A. (2,730,000 Pesquera Exalmar S.A. 7,38% 01/31/2020 2,659,006 11,2290,000 Transportadora de Gas del Peru S.A. (2,55% 04/30/2028 11,275,888	MEVICO	10/				12,440,001
2,521,000 America Movil S.A.B. de C.V. 9,050,000 Banco Santander (5 Year CMT Rate + 4,58%) 743,000 Coca-Cola Femsa S.A.B. de C.V. 400,000 Fomento Economico Mexicano S.A.B. de C.V. 7,104,000 Grupo Idesa S.A. de C.V. 7,104,000 Grupo Idesa S.A. de C.V. 7,88% 12/18/2020 6,932,180 8,500,000 Grupo Idesa S.A. de C.V. 7,88% 12/18/2020 6,932,180 8,500,000 Grupo Idesa S.A. de C.V. 7,88% 12/18/2020 8,294,416 1,000,000 Sixsigma Networks Mexico S.A. de C.V. 7,88% 12/18/2020 1,057,500 32,420,149  PANAMA 5.3% 3,225,000 Banco Latinoamericano do Comercio Exterior S.A. 9,509,576 ENA Norte Trust 4,95% 04/25/2023 9,773,467 17,100,000 Global Bank Corporation 4,50% 04/25/2023 9,773,467 17,100,000 Global Bank Corporation 4,50% 04/25/2023 1,7462,520 1,500,000 Global Bank Corporation 4,50% 01/20/2021 1,514,400 14,107,000 Panama Metro Line SP 0,00% 12/05/2022 1,599,781 13,000,000 Panama Metro Line SP 0,00% 12/05/2022 1,599,781 13,000,000 Telefonica Celular del Paraguay S.A. 6.75% 12/13/2022 410,792  PERU 6.3% 3,900,000 Ajecorp B.V. 13,155,000 Banco de Credito del Peru S.A.A. 2,700,000 Banco International del Peru S.A.A. (3 Month LIBOR USD + 6,74%) 8,50% 04/23/2070 2,262,750 2,800,000 Banco International del Peru S.A.A. (3 Month LIBOR USD + 6,74%) 8,50% 04/23/2070 2,262,750 2,800,000 Groupo Isa, 3,25% 07/15/2019 1,702,125 5,000,000 Fondo Mivivienda S.A. 5,00% 08/26/2022 2,940,560 2,100,000 Pesquera Exalmar S.A.A. 7,38% 01/31/2020 4,912,500 2,730,000 Pesquera Exalmar S.A.A. 7,38% 01/31/2020 2,659,006			SAR do CV	5 00%	03/30/2020	3 252 122
9,050,000 Banco Santander (5 Year CMT Rate						
+4.58%)         5.95%         01/30/2024         9,249,100           743,000         Coca-Cola Femsa S.A.B. de C.V.         3.88%         11/26/2023         760,687           400,000         Fomento Economico Mexicano S.A.B. de C.V.         2.88%         05/10/2023         390,068           7,104,000         Grupo Idesa S.A. de C.V.         7.88%         12/18/2020         6,932,180           8,500,000         Grupo Idesa S.A. de C.V.         7.88%         12/18/2020         8,294,416           1,000,000         Sixsigma Networks Mexico S.A. de C.V.         8.25%*         11/07/2021         1,057,500           3,225,000         Banco Latinoamericano do Comercio Exterior S.A.         3.25%         05/07/2020         3,212,906           4,000,000         Banistmo S.A.         3.65%*         09/19/2022         3,845,000           9,509,576         ENA Norte Trust         4.95%         04/25/2023         9,773,467           17,100,000         Global Bank Corporation         4.50%*         10/20/2021         1,514,400           14,107,000         Panama Metro Line SP         0.00%*         12/05/2022         12,759,781           13,000,000         Telefonica Celular del Paraguay         5.A.         6.75%*         12/13/2022         410,792           P				J. 1J /0	01/10/2022	2,403,000
743,000         Coca-Cola Femsa S.A.B. de C.V.         3.88%         11/26/2023         760,687           400,000         Fomento Economico Mexicano S.A.B. de C.V.         2.88%         05/10/2023         390,068           7,104,000         Grupo Idesa S.A. de C.V.         7.88%         12/18/2020         8,932,180           8,500,000         Grupo Idesa S.A. de C.V.         7.88%         12/18/2020         8,294,416           1,000,000         Sixsigma Networks Mexico S.A. de C.V.         8.25%         11/07/2021         1,057,500           3,225,000         Banco Latinoamericano do Comercio Exterior S.A.         3.25%         05/07/2020         3,212,906           4,000,000         Banistmo S.A.         3.65%         09/19/2022         3,845,000           9,509,576         ENA Norte Trust         4.95%         04/25/2023         9,773,467           17,100,000         Global Bank Corporation         5.13%         10/30/2019         17,462,520           15,00,000         Panama Metro Line SP         0.00%         12/05/2022         12,759,781           13,000,000         Panama Metro Line SP         0.00%         12/05/2022         11,758,500           60,326,574           PARAGUAY 0.0%         6.50%         05/14/2022         3,549,000	3,000,000		ioi to real omit itale	5 95%	01/30/2024	9 249 100
A00,000   Fomento Economico Mexicano   S.A.B. de C.V.   7.88%   05/10/2023   390,068   8,500,000   Grupo Idesa S.A. de C.V.   7.88%   12/18/2020   6,932,180   8,500,000   Grupo Idesa S.A. de C.V.   7.88%   12/18/2020   8,294,416   1,000,000   Sixsigma Networks Mexico S.A. de C.V.   1,007/2021   1,057,500   32,420,149	743.000		sa S.A.B. de C.V.			
7,104,000 Grupo Idesa S.A. de C.V. 8,500,000 Grupo Idesa S.A. de C.V. 1,000,000 Sixsigma Networks Mexico S.A. de C.V. 1,000,000 Sixsigma Networks Mexico S.A. de C.V. 1,000,000 Sixsigma Networks Mexico S.A. de C.V. 1,000,000 Banco Latinoamericano do Comercio Exterior S.A. 3,225,000 Banco Latinoamericano do Comercio Exterior S.A. 3,25% 05/07/2020 3,212,906 4,000,000 Banistmo S.A. 3,65% 09/19/2022 3,845,000 9,509,576 ENA Norte Trust 4.95% 04/25/2023 9,773,467 17,100,000 Global Bank Corporation 5.13% 10/30/2019 17,462,520 1,500,000 Global Bank Corporation 4.50% 10/20/2021 1,514,400 14,107,000 Panama Metro Line SP 0.00% 12/05/2022 12,759,781 13,000,000 Panama Metro Line SP 0.00% 12/05/2022 12,759,781 13,000,000 Telefonica Celular del Paraguay S.A. 6.75% 12/13/2022 410,792  PERU 6.3% 3,900,000 Ajecorp B.V. 3,155,000 Banco de Credito del Peru 5.38% 09/16/2020 5,559,420 18,639,000 Banco de Credito del Peru 5.38% 09/16/2020 5,559,420 18,639,000 Banco de Credito del Peru S.A.A. (3 Month LIBOR USD + 6.74%) 8.50% 04/23/2070 2,262,750 2,800,000 BBVA Banco Continental S.A. 2,200,000 Camposol S.A. 1,700,000 Corporacion Financiera de Desarrollo S.A. 5,000,000 Fondo Mivivienda S.A. 2,730,000 Pesquera Exalmar S.A.A. 7,38% 01/31/2022 2,045,389 2,730,000 Transportadora de Gas del Peru S.A. 11,290,000 Transportadora de Gas del Peru S.A. 11,290,000 Transportadora de Gas del Peru S.A. 11,290,000 Transportadora de Gas del Peru S.A. 11,255,888						
8,500,000 Grupo Idesa S.A. de C.V. 1,000,000 Sixsigma Networks Mexico S.A. de C.V. 8.25% 11/07/2021 1,057,500 32,420,149  PANAMA 5.3% 3,225,000 Banco Latinoamericano do Comercio Exterior S.A. 3.25% 05/07/2020 3,212,906 4,000,000 Banistmo S.A. 3.65% 04/92/2023 9,773,467 17,100,000 Global Bank Corporation 5.13% 10/30/2019 17,462,520 17,500,000 Global Bank Corporation 4.50% 10/20/2021 1,514,400 14,107,000 Panama Metro Line SP 0.00% 12/05/2022 12,759,781 13,000,000 Feed and Metro Line SP 0.00% 12/05/2022 12,759,781 13,000,000 Telefonica Celular del Paraguay S.A. 6.75% 12/13/2022 11,758,500 60,326,574 10/20,000 Banco de Credito del Peru 5.290,000 Banco de Credito del Peru 5.75% 10/07/2020 19,570,950 2,000,000 Banco de Credito del Peru S.A.A. (3 Month LIBOR USD + 6.74%) 8.50% 04/23/2070 2,262,750 2,200,000 Camposol S.A. 10.50% 07/15/2019 1,702,125 5,000,000 Fondo Mivivienda S.A. 5.00% 08/26/2022 2,340,560 2,200,000 Camposol S.A. 3.25% 07/15/2019 1,702,125 5,000,000 Pesquera Exalmar S.A.A. 7.38% 01/31/2020 2,045,389 2,730,000 Pesquera Exalmar S.A.A. 7.38% 01/31/2020 2,045,389 2,730,000 Pesquera Exalmar S.A.A. 7.38% 01/31/2020 2,045,389 2,730,000 Pesquera Exalmar S.A.A. 7.38% 01/31/2020 2,045,389 11,275,888	,			2.88%	05/10/2023	390,068
1,000,000   Sixsigma Networks Mexico S.A. de	7,104,000	Grupo Idesa S.	A. de C.V.	7.88%	12/18/2020	6,932,180
PANAMA 5.3%   3,225,000   Banco Latinoamericano do Comercio Exterior S.A.   3,25%   05/07/2020   3,212,906   4,000,000   Banistmo S.A.   3,65%   09/19/2022   3,845,000   9,509,576   ENA Norte Trust   4,95%   04/25/2023   9,773,467   17,100,000   Global Bank Corporation   5,13%   10/30/2019   17,462,520   1,500,000   Global Bank Corporation   4,50%   10/20/2021   1,514,400   14,107,000   Panama Metro Line SP   0.00%   12/05/2022   12,759,781   13,000,000   Panama Metro Line SP   0.00%   12/05/2022   11,758,500   60,326,574				7.88%^	12/18/2020	8,294,416
PANAMA 5.3%  3,225,000 Banco Latinoamericano do	1,000,000		orks Mexico S.A. de			
PANAMA 5.3%   3,225,000   Banco Latinoamericano do		C.V.		8.25%^	11/07/2021	
3,225,000 Banco Latinoamericano do Comercio Exterior S.A. 3.25% 05/07/2020 3,212,906 4,000,000 Banistmo S.A. 3.65% 09/19/2022 3,845,000 9,509,576 ENA Norte Trust 4.95% 04/25/2023 9,773,467 17,100,000 Global Bank Corporation 5.13% 10/30/2019 17,462,520 1,500,000 Global Bank Corporation 4.50% 10/20/2021 1,514,400 14,107,000 Panama Metro Line SP 0.00% 12/05/2022 12,759,781 13,000,000 Panama Metro Line SP 0.00% 12/05/2022 11,758,500 60,326,574						32,420,149
Comercio Exterior S.A.   3.25%   05/07/2020   3,212,906	PANAMA 5.	3%				
4,000,000   Banistmo S.A.   3.65%   09/19/2022   3,845,000     9,509,576   EMA Norte Trust   4.95%   04/25/2023   9,773,467     17,100,000   Global Bank Corporation   5.13%   10/30/2019   17,462,520     1,500,000   Global Bank Corporation   4.50%   10/20/2021   1,514,400     14,107,000   Panama Metro Line SP   0.00%   12/05/2022   12,759,781     13,000,000   Panama Metro Line SP   0.00%   12/05/2022   11,758,500     60,326,574     PARAGUAY 0.0%   400,000   Telefonica Celular del Paraguay   S.A.   6.75%   12/13/2022   410,792     PERU 6.3%   3,900,000   Ajecorp B.V.   6.50%   05/14/2022   3,549,000     13,155,000   Banco de Credito del Peru   2.25%   10/25/2019   13,003,060     5,290,000   Banco de Credito del Peru   5.38%   09/16/2020   5,559,420     18,639,000   Banco International del Peru S.A.A.   2,100,000   BBVA Banco Continental S.A.   (3 Month LIBOR USD + 6.74%)   8.50%   04/23/2070   2,262,750     2,800,000   BBVA Banco Continental S.A.   10.50%   07/15/2019   1,702,125     2,000,000   Camposol S.A.   10.50%   07/15/2019   1,702,125     5,000,000   Fondo Mivivienda S.A.   3.25%   07/15/2019   1,702,125     5,000,000   Pesquera Exalmar S.A.A.   7.38%   01/31/2020   2,659,006     1,290,000   Transportadora de Gas del Peru S.A.   4.25%   04/30/2028   11,275,888	3,225,000					
9,509,576 ENA Norte Trust 17,100,000 Global Bank Corporation 1,500,000 Global Bank Corporation 1,500,000 Global Bank Corporation 14,107,000 Panama Metro Line SP 13,000,000 Panama Metro Line SP 14,007,000 Panama Metro Line SP 15,000,000 Panama Metro Line SP 16,326,574  PARAGUAY 0.0% 16,75% 12,73/2022 11,758,500 17,758,500 17,758,500 18,639,000 Ajecorp B.V. 18,639,000 Banco de Credito del Peru 18,639,000 Banco International del Peru S.A.A. 10,50% 10/07/2020 19,570,950 11,700,000 BBVA Banco Continental S.A. 10,50% 17/15/2011 2,359,500 1,700,000 Corporacion Financiera de Desarrollo S.A. 10,50% 17/15/2019 1,702,125 1,000,000 Pesquera Exalmar S.A.A. 17,38% 10/13/1/2020 2,659,006 11,290,000 Transportadora de Gas del Peru S.A.A. 17,38% 11,290,000 Transportadora de Gas del Peru S.A.A. 17,38% 11,275,888			terior S.A.			
17,100,000   Global Bank Corporation   5.13%   10/30/2019   17,462,520   1,500,000   Global Bank Corporation   4.50%   10/20/2021   1,514,400   14,107,000   Panama Metro Line SP   0.00%   12/05/2022   12,759,781   13,000,000   Panama Metro Line SP   0.00%   12/05/2022   12,759,781   11,758,500   60,326,574   11,758,500   60,326,574   12/13/2022   410,792   410,7						
1,500,000   Global Bank Corporation   4.50%   10/20/2021   1,514,400     14,107,000   Panama Metro Line SP   0.00%   12/05/2022   12,759,781     13,000,000   Panama Metro Line SP   0.00%   12/05/2022   11,758,500     60,326,574     PARAGUAY 0.0%   400,000   Telefonica Celular del Paraguay   S.A.   6.75%   12/13/2022   410,792     PERU 6.3%   3,900,000   Ajecorp B.V.   6.50%   05/14/2022   3,549,000     13,155,000   Banco de Credito del Peru   2.25%   10/25/2019   13,003,060     5,290,000   Banco de Credito del Peru   5.38%   09/16/2020   5,559,420     18,639,000   Banco International del Peru S.A.A.   (3 Month LIBOR USD + 6.74%)   8.50%   04/23/2070   2,262,750     2,800,000   BBVA Banco Continental S.A.   10.50%   07/15/2021   2,359,500     1,700,000   Camposol S.A.   10.50%   07/15/2021   2,359,500     1,700,000   Corporacion Financiera de Desarrollo S.A.   3.25%   07/15/2019   1,702,125     5,000,000   Pesquera Exalmar S.A.A.   7.38%   01/31/2020   2,045,388     2,730,000   Pesquera Exalmar S.A.A.   7.38%   01/31/2020   2,659,006     11,290,000   Transportadora de Gas del Peru S.A.   4.25%   04/30/2028   11,275,888						
14,107,000   Panama Metro Line SP   0.00%   12/05/2022   12,759,781   13,000,000   Panama Metro Line SP   0.00%   12/05/2022   11,758,500   60,326,574	17,100,000	Global Bank Co	orporation			
13,000,000   Panama Metro Line SP   0.00%   12/05/2022   11,758,500   60,326,574						
PARAGUAY 0.0%   400,000   Telefonica Celular del Paraguay   S.A.   6.75%   12/13/2022   410,79						11 758 500
PARAGUAY 0.0%	13,000,000	i anama wetro	Lille OI	0.0070	12/03/2022	
A00,000   Telefonica Celular del Paraguay   S.A.   6.75%   12/13/2022   410,792   41	DADAGUAN	/ 0 00/				00,320,374
PERU 6.3%   3,900,000   Ajecorp B.V.   6.50%   05/14/2022   3,549,000   3,155,000   Banco de Credito del Peru   2.25%   10/25/2019   13,003,060   5,290,000   Banco de Credito del Peru   5.38%   09/16/2020   5,559,420   18,639,000   Banco International del Peru S.A.A.   (3 Month LIBOR USD + 6.74%)   8.50%   04/23/2070   2,262,750   2,800,000   BBVA Banco Continental S.A.   10.50%   04/23/2070   2,359,500   2,200,000   Camposol S.A.   10.50%   07/15/2021   2,359,500   1,700,000   Corporacion Financiera de Desarrollo S.A.   3.25%   07/15/2019   1,702,125   5,000,000   Fondo Mivivienda S.A.   3.50%   01/31/2023   4,912,500   2,100,000   Pesquera Exalmar S.A.A.   7.38%   01/31/2020   2,045,389   2,730,000   Pesquera Exalmar S.A.A.   7.38%   01/31/2020   2,659,006   11,290,000   Transportadora de Gas del Peru   S.A.   4.25%   04/30/2028   11,275,888   11,275,888			ular dal Daraguay			
PERU 6.3%  3,900,000 Ajecorp B.V.  3,900,000 Banco de Credito del Peru 2.2.5% 10/25/2019 13,003,060 5,290,000 Banco de Credito del Peru 5.38% 09/16/2020 5,559,420 18,639,000 Banco International del Peru S.A.A.  2,100,000 BBVA Banco Continental S.A.  2,800,000 BBVA Banco Continental S.A.  2,200,000 Camposol S.A.  1,700,000 Corporacion Financiera de Desarrollo S.A.  5,000,000 Pesquera Exalmar S.A.A.  3,100,000 Pesquera Exalmar S.A.A.  7,38% 01/31/2020 2,045,388 2,730,000 Pesquera Exalmar S.A.A.  7,38% 01/31/2020 2,659,006 11,290,000 Transportadora de Gas del Peru S.A.	400,000		ilai uei Falaguay	6 75%^	12/13/2022	410 702
Region   R		U.A.		0.7 3 /0	12/10/2022	
3,900,000 Ajecorp B.V. 6.50% 05/14/2022 3,549,000 13,155,000 Banco de Credito del Peru 2.25% 10/25/2019 13,003,060 5,290,000 Banco de Credito del Peru 5.38% 09/16/2020 5,559,420 18,639,000 Banco International del Peru S.A.A. (3 Month LIBOR USD + 6.74%) 8.50% 04/23/2070 2,262,750 2,800,000 BBVA Banco Continental S.A. 10.50% 04/23/2070 2,262,750 2,200,000 Camposol S.A. 10.50% 07/15/2021 2,359,500 1,700,000 Corporacion Financiera de Desarrollo S.A. 3.25% 07/15/2019 1,702,125 5,000,000 Fondo Mivivienda S.A. 3.50% 01/31/2020 4,912,500 2,730,000 Pesquera Exalmar S.A.A. 7.38% 01/31/2020 2,045,389 2,730,000 Pesquera Exalmar S.A.A. 7.38% 01/31/2020 2,659,006 11,290,000 Transportadora de Gas del Peru S.A. 4.25% 04/30/2028 11,275,888	DEDIT 6 664					410,792
13,155,000     Banco de Credito del Peru     2.25%     10/25/2019     13,003,060       5,290,000     Banco de Credito del Peru     5.38%     09/16/2020     5,559,420       18,639,000     Banco International del Peru S.A.A.     2,100,000     19,570,950       2,000,000     Banco International del Peru S.A.A.     8.50%     04/23/2070     2,262,750       2,800,000     BBVA Banco Continental S.A.     5.00%     08/26/2022     2,940,560       2,200,000     Camposol S.A.     10.50%     07/15/2021     2,359,500       1,700,000     Corporacion Financiera de Desarrollo S.A.     3.25%     07/15/2019     1,702,125       5,000,000     Fondo Mivivienda S.A.     3.50%     01/31/2023     4,912,500       2,730,000     Pesquera Exalmar S.A.A.     7.38%     01/31/2020     2,659,006       11,290,000     Transportadora de Gas del Peru S.A.     4.25%     04/30/2028     11,275,888				6 500/	05/14/2022	3 540 000
5,290,000         Banco de Credito del Peru         5.38%         09/16/2020         5,559,420           18,639,000         Banco International del Peru S.A.A.         5.75%         10/07/2020         19,570,950           2,100,000         Banco International del Peru S.A.A.         8.50%         04/23/2070         2,262,750           2,800,000         BBVA Banco Continental S.A.         5.00%         08/26/2022         2,940,560           2,200,000         Camposol S.A.         10.50%         07/15/2021         2,359,500           1,700,000         Corporacion Financiera de Desarrollo S.A.         3.25%         07/15/2019         1,702,125           5,000,000         Fondo Mivivienda S.A.         3.50%         01/31/2023         4,912,500           2,730,000         Pesquera Exalmar S.A.A.         7.38%         01/31/2020         2,659,006           11,290,000         Transportadora de Gas del Peru S.A.         4.25%         04/30/2028         11,275,888			ito del Peru			
18,639,000       Banco International del Peru S.A.A.       5.75%       10/07/2020       19,570,950         2,100,000       Banco International del Peru S.A.A.       3 Month LIBOR USD + 6.74%)       8.50%       04/23/2070       2,262,750         2,800,000       BBVA Banco Continental S.A.       5.00%       08/26/2022       2,940,560         2,200,000       Camposol S.A.       10.50%       07/15/2021       2,359,500         1,700,000       Corporacion Financiera de Desarrollo S.A.       3.25%       07/15/2019       1,702,125         5,000,000       Fondo Mivivienda S.A.       3.50%       01/31/2023       4,912,500         2,730,000       Pesquera Exalmar S.A.A.       7.38%       01/31/2020       2,045,389         2,730,000       Pesquera Exalmar S.A.A.       7.38%       01/31/2020       2,659,006         11,290,000       Transportadora de Gas del Peru       S.A.       4.25%       04/30/2028       11,275,888						
2,100,000       Banco International del Peru S.A.A.       (3 Month LIBOR USD + 6.74%)       8.50%       04/23/2070       2,262,750         2,800,000       BBVA Banco Continental S.A.       5.00%       08/26/2022       2,940,560         2,200,000       Camposol S.A.       10.50%       07/15/2021       2,359,500         1,700,000       Corporacion Financiera de Desarrollo S.A.       3.25%       07/15/2019       1,702,125         5,000,000       Fondo Mivivienda S.A.       3.50%       01/31/2023       4,912,500         2,100,000       Pesquera Exalmar S.A.A.       7.38%       01/31/2020       2,659,006         11,290,000       Transportadora de Gas del Peru S.A.       4.25%       04/30/2028       11,275,888						
(3 Month LIBOR USD + 6.74%) 8.50% 04/23/2070 2,262,750 2,800,000 BBVA Banco Continental S.A. 5.00% 08/26/2022 2,940,560 2,200,000 Camposol S.A. 10.50% 07/15/2021 2,359,500 1,700,000 Corporacion Financiera de Desarrollo S.A. 3.25% 07/15/2019 1,702,125 5,000,000 Fondo Mivivienda S.A. 3.50% 01/31/2023 4,912,500 2,100,000 Pesquera Exalmar S.A.A. 7.38% 01/31/2020 2,045,389 2,730,000 Pesquera Exalmar S.A.A. 7.38% 01/31/2020 2,659,006 11,290,000 Transportadora de Gas del Peru S.A. 4.25% 04/30/2028 11,275,888				0.1070	.0/0//2020	10,070,000
2,800,000       BBVA Banco Continental S.A.       5.00%       08/26/2022       2,940,560         2,200,000       Camposol S.A.       10.50%       07/15/2021       2,359,500         1,700,000       Corporacion Financiera de Desarrollo S.A.       3.25%       07/15/2019       1,702,125         5,000,000       Fondo Mivivienda S.A.       3.50%       01/31/2023       4,912,500         2,100,000       Pesquera Exalmar S.A.A.       7.38%       01/31/2020       2,045,389         2,730,000       Pesquera Exalmar S.A.A.       7.38%       01/31/2020       2,659,006         11,290,000       Transportadora de Gas del Peru S.A.       4.25%       04/30/2028       11,275,888	,,.,,			8.50%	04/23/2070	2,262,750
2,200,000     Camposol S.A.     10.50% 07/15/2021     2,359,500       1,700,000     Corporacion Financiera de Desarrollo S.A.     3.25% 07/15/2019     1,702,125       5,000,000     Fondo Mivivienda S.A.     3.50% 01/31/2023     4,912,500       2,100,000     Pesquera Exalmar S.A.A.     7.38% 01/31/2020     2,045,389       2,730,000     Pesquera Exalmar S.A.A.     7.38% 01/31/2020     2,659,006       11,290,000     Transportadora de Gas del Peru S.A.     4.25% 04/30/2028     11,275,888	2,800,000					
Desarrollo S.A.   3.25%   07/15/2019   1,702,125   1,702,125   1,702,125   1,702,125   1,702,125   1,702,125   1,702,125   1,702,125   1,702,125   1,702,100   1					07/15/2021	
5,000,000       Fondo Mivivienda S.A.       3.50%       01/31/2023       4,912,500         2,100,000       Pesquera Exalmar S.A.A.       7.38%       01/31/2020       2,045,389         2,730,000       Pesquera Exalmar S.A.A.       7.38%       01/31/2020       2,659,006         11,290,000       Transportadora de Gas del Peru       4.25%       04/30/2028       11,275,888	1,700,000					
2,100,000       Pesquera Exalmar S.A.A.       7.38%       01/31/2020       2,045,389         2,730,000       Pesquera Exalmar S.A.A.       7.38%       01/31/2020       2,659,006         11,290,000       Transportadora de Gas del Peru       4.25%       04/30/2028       11,275,888						
2,730,000       Pesquera Exalmar S.A.A.       7.38%       01/31/2020       2,659,006         11,290,000       Transportadora de Gas del Peru       4.25%       04/30/2028       11,275,888	-,,					,- ,
11,290,000 Transportadora de Gas del Peru S.A. 4.25% 04/30/2028 <u>11,275,888</u>						
S.A. 4.25% 04/30/2028 <u>11,275,888</u>				7.38%	01/31/2020	2,659,006
	11,290,000		de Gas del Peru	4.050/	0.4/00/0000	44.075.000
71,840,148		C A				
		S.A.		4.25%	04/30/2028	

PRINCIPAL				
AMOUNT \$	SECURITY DESCRI	PTION RATE	MATURITY	VALUE \$
PHILIPPINE				
	BDO Unibank, Inc.	2.63%	10/24/2021	7,611,691
	BDO Unibank, Inc.	2.95%	03/06/2023	15,558,701
500,000	Union Bank of the Philippines	3.37%	11/29/2022	487,058
				23,657,450
<b>SINGAPOR</b>	E 9.8%			
1,000,000	DBS Group Holdings Ltd. (3 Mor	nth		
	LIBOR USD + 0.49%)	2.54%	06/08/2020	1,001,166
17,700,000	DBS Group Holdings Ltd. (3 Mor			
	LIBOR USD + 0.62%)	2.37%^	07/25/2022	17,796,289
500,000	DBS Group Holdings Ltd. (3 Mor			
	LIBOR USD + 0.62%)	2.37%	07/25/2022	502,720
3,000,000	DBS Group Holdings Ltd. (5 Yea			
40 500 000	Swap Rate USD + 2.39%)	3.60%↑	09/07/2021	2,908,407
12,500,000	Oversea-Chinese Banking			
	Corporation (5 Year Swap Rat		40/45/0004	40 505 555
E 450 000	USD + 2.20%)	4.00%	10/15/2024	12,595,775
	PSA International Ltd.	3.88%	02/11/2021	5,298,469
5,542,000	Singtel Group Treasury SP PowerAssets Ltd.	4.50%	09/08/2021	5,799,320
		2.70%	09/14/2022	8,541,523
	Temasek Financial Ltd.	2.38%	01/23/2023	29,542,250
10,036,000	United Overseas Bank Ltd. (5 Ye		09/19/2024	10 112 004
17 000 000	Swap Rate USD + 2.00%) United Overseas Bank Ltd. (5 Ye	3.75%	09/19/2024	10,112,984
17,000,000	Swap Rate USD + 2.24%)	3.50%	09/16/2026	16,861,263
	3wap Rate 03D + 2.24%)	3.50 /6	09/10/2020	
	Total Faraian Cornerate Banda			110,960,166
	Total Foreign Corporate Bonds (Cost \$901,460,963)			070.052.020
FORFION O		AOFNOIFO ANI	D FORFION	870,953,026
	OVERNMENT BONDS, FOREIGN		D FOREIGN	670,955,020
GOVERNM	OVERNMENT BONDS, FOREIGNENT SPONSORED CORPORATION		D FOREIGN	670,933,020
GOVERNME CHILE 3.3%	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION		D FOREIGN	670,933,026
GOVERNME CHILE 3.3%	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International	NS 18.6%		
GOVERNMI CHILE 3.3% 4,500,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond		10/30/2022	4,322,250
GOVERNMI CHILE 3.3% 4,500,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International	NS 18.6% 2.25%	10/30/2022	4,322,250
GOVERNMI CHILE 3.3% 4,500,000 15,400,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond	NS 18.6%		
GOVERNMI CHILE 3.3% 4,500,000 15,400,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International	NS 18.6% 2.25%	10/30/2022	4,322,250 15,130,500
GOVERNMI CHILE 3.3% 4,500,000 15,400,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International	2.25% 3.13%	10/30/2022 03/27/2025	4,322,250 15,130,500 17,658,000
GOVERNME CHILE 3.3% 4,500,000 15,400,000 18,000,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond	2.25% 3.13%	10/30/2022 03/27/2025	4,322,250 15,130,500
GOVERNMI CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5%	2.25% 3.13% 3.13%	10/30/2022 03/27/2025	4,322,250 15,130,500 17,658,000
GOVERNMI CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government Internat	2.25% 3.13% 3.13%	10/30/2022 03/27/2025 01/21/2026	4,322,250 15,130,500 17,658,000 37,110,750
GOVERNMI CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5%	2.25% 3.13% 3.13%	10/30/2022 03/27/2025	4,322,250 15,130,500 17,658,000 37,110,750 17,716,816
GOVERNMI CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government Internat Bond	2.25% 3.13% 3.13%	10/30/2022 03/27/2025 01/21/2026	4,322,250 15,130,500 17,658,000 37,110,750
GOVERNME CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government Internat Bond 3.5%	2.25% 3.13% 3.13% ional 10.00%	10/30/2022 03/27/2025 01/21/2026	4,322,250 15,130,500 17,658,000 37,110,750 17,716,816
GOVERNME CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government Internat Bond 3.5% Indonesia Government International	2.25% 3.13% 3.13% ional 10.00%	10/30/2022 03/27/2025 01/21/2026 08/01/2020	4,322,250 15,130,500 17,658,000 37,110,750 17,716,816 17,716,816
GOVERNME CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000 INDONESIA 15,300,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government Internat Bond 3.5% Indonesia Government International Bond	2.25% 3.13% 3.13% ional 10.00%	10/30/2022 03/27/2025 01/21/2026 08/01/2020	4,322,250 15,130,500 17,658,000 37,110,750 17,716,816 17,716,816
GOVERNME CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000 INDONESIA 15,300,000 16,000,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government Internat Bond 3.5% Indonesia Government International Bond Perusahaan Penerbit	2.25% 3.13% 3.13% ional 10.00%  4.88% 4.15%^	10/30/2022 03/27/2025 01/21/2026 08/01/2020 05/05/2021 03/29/2027	4,322,250 15,130,500 17,658,000 37,110,750 17,716,816 17,716,816 15,983,650 15,860,000
GOVERNME CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000 INDONESIA 15,300,000 16,000,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government Internat Bond 3.5% Indonesia Government International Bond	2.25% 3.13% 3.13% ional 10.00%	10/30/2022 03/27/2025 01/21/2026 08/01/2020	4,322,250 15,130,500 17,658,000 37,110,750 17,716,816 17,716,816 15,983,650 15,860,000 7,830,875
GOVERNME CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000 INDONESIA 15,300,000 7,900,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government Internat Bond 3.5% Indonesia Government International Bond Perusahaan Penerbit Perusahaan Penerbit	2.25% 3.13% 3.13% ional 10.00%  4.88% 4.15%^	10/30/2022 03/27/2025 01/21/2026 08/01/2020 05/05/2021 03/29/2027	4,322,250 15,130,500 17,658,000 37,110,750 17,716,816 17,716,816 15,983,650 15,860,000
GOVERNMI CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000 INDONESIA 15,300,000 7,900,000 7,900,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government Internat Bond 3.5% Indonesia Government International Bond Perusahaan Penerbit Perusahaan Penerbit	2.25% 3.13% 3.13% ional 10.00%  4.88% 4.15% 4.15%	10/30/2022 03/27/2025 01/21/2026 08/01/2020 05/05/2021 03/29/2027	4,322,250 15,130,500 17,658,000 37,110,750 17,716,816 17,716,816 15,983,650 15,860,000 7,830,875
GOVERNMI CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000 INDONESIA 15,300,000 7,900,000 7,900,000 ISRAEL 2.5	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government International Bond 3.5% Indonesia Government International Bond Perusahaan Penerbit Perusahaan Penerbit Visial Government International Visial Government International Visial Government International	2.25% 3.13% 3.13% 10.00%  onal 4.88% 4.15% 4.15%	10/30/2022 03/27/2025 01/21/2026 08/01/2020 05/05/2021 03/29/2027 03/29/2027	4,322,250 15,130,500 17,658,000 37,110,750  17,716,816 17,716,816 15,983,650 15,860,000 7,830,875 39,674,525
GOVERNME CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000 INDONESIA 15,300,000 7,900,000 ISRAEL 2.5 10,900,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government International Bond 3.5% Indonesia Government International Bond Perusahaan Penerbit Perusahaan Penerbit No Israel Government International Bond	2.25% 3.13% 3.13% ional 10.00%  4.88% 4.15% 4.15%	10/30/2022 03/27/2025 01/21/2026 08/01/2020 05/05/2021 03/29/2027	4,322,250 15,130,500 17,658,000 37,110,750 17,716,816 17,716,816 15,983,650 15,860,000 7,830,875
GOVERNME CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000 INDONESIA 15,300,000 7,900,000 ISRAEL 2.5 10,900,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government International Bond 3.5% Indonesia Government International Bond Perusahaan Penerbit Perusahaan Penerbit Volume International Bond Israel Government International Bond Israel Government International	2.25% 3.13% 3.13% ional 10.00%  onal 4.88% 4.15% 4.00%	10/30/2022 03/27/2025 01/21/2026 08/01/2020 05/05/2021 03/29/2027 03/29/2027	4,322,250 15,130,500 17,658,000 37,110,750  17,716,816 17,716,816 15,983,650 15,860,000 7,830,875 39,674,525
GOVERNME CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000 INDONESIA 15,300,000 7,900,000 ISRAEL 2.5 10,900,000 7,000,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government International Bond 3.5% Indonesia Government International Bond Perusahaan Penerbit Perusahaan Penerbit V Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond	2.25% 3.13% 3.13% ional 10.00%  4.88% 4.15% 4.15%	10/30/2022 03/27/2025 01/21/2026 08/01/2020 05/05/2021 03/29/2027 03/29/2027	4,322,250 15,130,500 17,658,000 37,110,750  17,716,816 17,716,816 15,983,650 15,860,000 7,830,875 39,674,525
GOVERNME CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000 INDONESIA 15,300,000 7,900,000 ISRAEL 2.5 10,900,000 7,000,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government International Bond 3.5% Indonesia Government International Bond Perusahaan Penerbit Perusahaan Penerbit V Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International	2.25% 3.13% 3.13% ional 10.00%  4.88% 4.15% 4.15% 4.00% 3.15%	10/30/2022 03/27/2025 01/21/2026 08/01/2020 05/05/2021 03/29/2027 03/29/2027 06/30/2022 06/30/2023	4,322,250 15,130,500 17,658,000 37,110,750 17,716,816 17,716,816 15,983,650 15,860,000 7,830,875 39,674,525 11,292,672 6,995,961
GOVERNME CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000 INDONESIA 15,300,000 7,900,000 ISRAEL 2.5 10,900,000 7,000,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government International Bond 3.5% Indonesia Government International Bond Perusahaan Penerbit Perusahaan Penerbit V Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond	2.25% 3.13% 3.13% ional 10.00%  onal 4.88% 4.15% 4.00%	10/30/2022 03/27/2025 01/21/2026 08/01/2020 05/05/2021 03/29/2027 03/29/2027	4,322,250 15,130,500 17,658,000 37,110,750  17,716,816 17,716,816 15,983,650 15,860,000 7,830,875 39,674,525  11,292,672 6,995,961 10,603,670
GOVERNME CHILE 3.3% 4,500,000 15,400,000 18,000,000 COSTA RIC 15,808,000 INDONESIA 15,300,000 7,900,000 ISRAEL 2.5 10,900,000 7,000,000	OVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government International Bond Chile Government International Bond Chile Government International Bond A 1.5% Costa Rica Government International Bond 3.5% Indonesia Government International Bond Perusahaan Penerbit Perusahaan Penerbit V Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International	2.25% 3.13% 3.13% ional 10.00%  4.88% 4.15% 4.15% 4.00% 3.15%	10/30/2022 03/27/2025 01/21/2026 08/01/2020 05/05/2021 03/29/2027 03/29/2027 06/30/2022 06/30/2023	4,322,250 15,130,500 17,658,000 37,110,750 17,716,816 17,716,816 15,983,650 15,860,000 7,830,875 39,674,525 11,292,672 6,995,961

30 DoubleLine Funds Trust

The accompanying notes are an integral part of these financial statements.

March 31, 2018

PRINCIPAL				
AMOUNT \$/ SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
MALAYSIA		IVAIE	WATURIT	VALUE \$
12,000,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	11,785,560
3,930,000	Malaysia Sukuk Global BHD	3.18%	04/27/2026	3,851,499
2,750,000	Wakala Global Sukuk BHD	4.65%	07/06/2021	2,904,302
, ,				18,541,361
MEXICO 1.3	%			
10,500,000	Mexico Government			
	International Bond	4.00%	10/02/2023	10,771,688
1,000,000	Mexico Government			
	International Bond	4.15%	03/28/2027	1,012,250
2,892,000	Mexico Government			
	International Bond	3.75%	01/11/2028	2,800,179
				14,584,117
PANAMA 1.				
14,000,000	Panama Government			
4 000 000	International Bond	4.00%	09/22/2024	14,406,000
1,300,000	Panama Government International Bond	2 000/	03/17/2028	1 212 000
	International Bond	3.88%	03/17/2026	1,313,000
				15,719,000
PHILIPPINE				
9,700,000	Philippine Government International Bond	4.00%	01/15/2021	9,948,349
26,400,000	Philippine Government	4.00%	01/15/2021	9,940,349
20,400,000	International Bond	4.20%	01/21/2024	27,527,016
	momational Bond	1.2070	0 1/2 1/2021	37,475,365
POLAND 0.2	30/-			01,410,000
2,000,000	Republic of Poland Government			
2,000,000	International Bond	5.13%	04/21/2021	2,127,400
		011070	0 1/2 1/2021	2,127,400
	Total Foreign Government Bonds	Foreign	Agencies and	2,121,100
	Foreign Government Sponsored (			
	(Cost \$217,395,014)			211,841,637
EXCHANGE	TRADED FUNDS AND COMMON S	TOCKS 0.	3%	
114,249	Frontera Energy Corporation*			3,193,310
	Total Exchange Traded Funds and	d Commo	1 Stocks	
	(Cost \$20,010,063)			3,193,310
SHORT TER	RM INVESTMENTS 3.1%			
11,659,885	BlackRock Liquidity Funds FedFund - Institutional			
	Shares	1.53%+		11 650 995
11,659,884	Fidelity Institutional Money	1.00%		11,659,885
11,000,004	Market Government Portfolio			
	- Class I	1.47%		11,659,884
				, ,

				March 31, 2016
CHARTO	0	D		\\ <b>\</b>
SHARES 11,659,884	SECURITY DESCRIPTION  Morgan Stanley Institutional  Liquidity Funds Government	RATE	MATURITY	VALUE \$
	Portfolio - Institutional Share			
	Class	1.56%+		11,659,884
	<b>Total Short Term Investments</b>			
	(Cost \$34,979,653) Total Investments 98.7%			34,979,653
	(Cost \$1,173,845,693)			1,120,967,626
	Other Assets in Excess of Liabiliti	es 1.3%		14,573,828
	NET ASSETS 100.0%			\$ 1,135,541,454
	BREAKDOWN as a % of Net Assets	:		
Banking				23.5%
Energy		ad Fanaina		21.0%
Governm	ernment Bonds, Foreign Agencies ar ent Sponsored Corporations	na Foreign		18.6%
Telecommuni				7.2%
Transportatio				6.3%
Short Term In	ivestments			3.1%
Finance Conglomerate	26			2.6% 2.5%
Utilities	55			2.3%
Technology				2.0%
Containers ar	nd Glass Products			2.0%
Consumer Pr	oducts			1.9%
Hotels/Motels	s/Inns and Casinos			1.5%
Chemical Pro				1.3%
Pulp & Paper				1.3%
Chemicals/Pla				0.7% 0.4%
Ruilding and	er than Food/Drug) Development (including Steel/Metals	-1		0.4%
Construction	Development (including Steel/wetals	)		0.2%
	and Liabilities			1.3%
				100.0%
<b>COUNTRY BF</b>	REAKDOWN as a % of Net Assets:			
India				14.2%
Chile				13.7%
Singapore				9.8%
China Malayaia				8.9% 8.0%
Malaysia Panama				6.7%
Peru				6.3%
Philippines				5.4%
Mexico				4.2%
Indonesia				3.5%
United States	<b>;</b>			3.1%
Israel				2.8%
Hong Kong				2.5%
Costa Rica Colombia				2.3% 2.1%
Brazil				2.1%
Jamaica				1.4%
Dominican Re	epublic			1.2%
Guatemala				0.4%
Poland				0.2%
Paraguay				0.0%~
Other Assets	and Liabilities			1.3%
				100.0%

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 March 31, 2018, the value of these securities amounted to \$134,204,507 or 11.8% of net assets.

The accompanying notes are an integral part of these financial statements.

<sup>†</sup> Perpetual Maturity

<sup>♦</sup> Seven-day yield as of March 31, 2018

 $<sup>\</sup>Omega$  Security is in default or has failed to make a scheduled payment. Income is not being accrued.

Non-income producing security

Represents less than 0.05% of net assets.

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March 31, 2018

PRINCIPAL AMOUNT \$ ASSET BA	SECURITY DESCRIPTION CKED OBLIGATIONS 6.1%	RATE	MATURITY	VALUE \$
298,429	Arcadia Receivables Credit Trus Series 2017-1-A	t, 3.25%^	06/15/2023	299,741
624,632	AVANT Loans Funding Trust, Series 2017-B-A	2.29%^	06/15/2020	623,543
449,838	BMW Vehicle Lease Trust, Series 2017-2-A1	1.35%	10/22/2018	449,839
309,198	Citi Held For Asset Issuance, Series 2015-PM1-C	5.01%^	12/15/2021	310,637
647,190	CNH Equipment Trust, Series 2017-C-A1	1.54%	12/14/2018	647,206
3,000,000	Daimler Trucks Retail Trust, Series 2018-1-A1	2.20%^	04/15/2019	3,007,500
1,716,531	Hyundai Auto Lease Securitization Series 2018-A-A1	on Trust, 1.95% <sup>^</sup>	03/15/2019	1,716,599
92,198	LendingClub Issuance Trust, Series 2016-NP2-A	3.00%^	01/17/2023	92,110
54,467	MarketPlace Loan Trust, Series 2015-CB1-A	4.00%^	07/15/2021	54,454
529,562	Marlette Funding Trust, Series 2017-2A-A	2.39%^	07/15/2024	528,380
498,203	Nissan Auto Receivables Trust, Series 2017-C-A1	1.50%	12/17/2018	498,213
876,170	Santander Retail Auto Lease Tru Series 2017-A-A1	1.50%^	11/20/2018	875,148
304,166	Securitized Term Auto Receivab Series 2017-2A-A1	1.42%^	10/25/2018	304,168
665,446 763,261	SoFi Consumer Loan Program L Series 2017-3-A Series 2017-6-A1	LC, 2.77% <sup>^</sup> 2.20% <sup>^</sup>	05/25/2026 11/25/2026	661,117 759,614
590,870 1,936,896	SoFi Consumer Loan Program T Series 2017-2-A Series 2017-5-A1	rust, 3.28% <sup>^</sup> 2.14% <sup>^</sup>	02/25/2026 09/25/2026	592,450 1,926,337
	Total Asset Backed Obligations (Cost \$13,355,647)			13,347,056
COLLATER	RALIZED LOAN OBLIGATIONS 2.5	5%		
1,000,000	AIMCO, Series 2014-AA-AR (3 Month LIBOR USD + 1.10%)	2.84%^	07/20/2026	1,001,054
910,482	Atrium Corporation, Series 10A-AR (3 Month LIBOR USD + 0.95%)	2.67%^	07/16/2025	910,569
1,000,000	Brookside Mill Ltd., Series 2013-1A-SUB	6.81%#^@	01/17/2028	359,436
1,000,000	Cent Ltd., Series 2013-18A-E (3 Month	6 240/ ^	07/22/2025	006 004
1,000,000	LIBOR USD + 4.60%) Series 2013-18A-SUB	6.34% <sup>^</sup> 7.58%#^@	07/23/2025 07/23/2025	986,824 605,177
475,115	Crown Point Ltd., Series 2013-2A-A1LR (3 Month LIBOR USD + 0.59%)	2.31%^	12/31/2023	475,504
1,000,000	Wind River Ltd., Series 2013-2A-E1R (3 Month LIBOR USD + 6.75%)	8.48%^	10/18/2030	1,015,627
	Total Collateralized Loan Obligat (Cost \$5,990,097)	tions		5,354,191

,	,			,
PRINCIPAL AMOUNT \$ NON-AGE! OBLIGATION	SECURITY DESCRIPTION NCY RESIDENTIAL COLLATERALI ONS 6.3%	RATE ZED MORTGA	MATURITY GE	VALUE \$
206,623	Adjustable Rate Mortgage Trust, Series 2006-1-2A1	3.87%#	03/25/2036	173,354
	Alternative Loan Trust,			
453,728	Series 2005-55CB-1A1	5.50%	11/25/2035	443,938
379,855	Series 2005-J8-1A5	5.50%	07/25/2035	368,557
554,931	Series 2006-OA7-1A2 (12 Month			
	US Treasury Average + 0.94%)	2.22%	06/25/2046	487,695
438,838	Series 2007-HY4-4A1	3.49%#	06/25/2047	408,246
	Banc of America Alternative Loar	Trust,		
397,631	Series 2006-7-A4	6.00%ß	10/25/2036	243,803
	BCAP LLC Trust,			
34,883	Series 2007-AA2-2A5	6.00%	04/25/2037	30,172
2,722,845	Series 2009-RR4-1A2	6.50%#^	06/26/2037	1,436,473
	ChaseFlex Trust,			
218,732	Series 2007-M1-2F4	4.37% <sup>ß</sup>	08/25/2037	210,809
910,000	CIM Trust, Series 2017-3RR-B2	12.40%#^Þ	01/27/2057	988,374
310,000			01/21/2001	300,374
1 520	Citicorp Mortgage Securities, Inc.	5.50%	02/25/2037	1 5/1
1,539	Series 2007-2-3A1		02/23/2037	1,541
117 205	Citigroup Mortgage Loan Trust, In Series 2009-7-2A2	1 <b>c.</b> , 5.50%^	10/25/2021	121,081
117,325			10/25/2021	121,001
040.070	CitiMortgage Alternative Loan Tru		00/05/0007	007 700
212,676	Series 2007-A6-1A11	6.00%	06/25/2037	207,793
200 700	Countrywide Alternative Loan Tru		00/05/0000	400.000
622,700	Series 2006-15CB-A1	6.50%	06/25/2036	490,283
85,302 719,743	Series 2006-32CB-A16	5.50% 7.00%	11/25/2036 02/25/2036	72,834
17,367	Series 2006-J1-2A1 Series 2007-17CB-1A10 (-5 x 1	7.00 /6	02/25/2030	301,068
17,007	Month LIBOR USD + 29.90%, 29.90% Cap)	21.29% <sup>I/F</sup>	08/25/2037	25,672
11,901	Series 2007-21CB-2A2 (-4 x 1 Month LIBOR USD + 28.40%,	21.2570	00/20/2007	20,072
	28.40% Cap)	20.91% <sup>I/F</sup>	09/25/2037	15,562
100.004	Countrywide Home Loans,	6 000/	07/05/0007	154 740
182,024 10,230	Series 2007-10-A5 Series 2007-4-1A5	6.00% 6.50%	07/25/2037 05/25/2037	154,719 8,680
10,230				0,000
113,770	Credit Suisse First Boston Mortga Series 2005-8-1A3	5.25%	09/25/2035	105,440
	Credit Suisse Mortgage Capital C	ertificates,		
38,321	Series 2006-9-4A1	6.00%	11/25/2036	29,993
179,689	Series 2010-7R-4A17	6.00%#^	04/26/2037	178,578
101,030	Deutsche Mortgage Securities, In Series 2006-PR1-3A1 (-1 x 1	с.,		
	Month LIBOR USD + 12.12%,	0 640/ ^ 1/E	04/45/2020	00.005
277,472	12.12% Cap) Series 2006-PR1-5Al4 (-1 x 1	9.64%^ I/F	04/15/2036	99,885
211,412	Month LIBOR USD + 12.12%,			
	12.12% Cap)	9.64% <sup>^ I/F</sup>	04/15/2036	255,834
	First Horizon Alternative Mortgag	e Securities		
43,986	Series 2007-FA2-1A3	6.00%	04/25/2037	34,945
	GreenPoint Mortgage Funding Tr	ust.		
1,302,369	Series 2005-AR3-2A1 (1 Month			
	LIBOR USD + 0.26%, 0.26%			
	Floor, 10.50% Cap)	2.13%	08/25/2045	937,895
	GSAA Home Equity Trust,			
1,000,000	Series 2006-15-AF3B	5.93%#	09/25/2036	145,670
	GSR Mortgage Loan Trust,			
91,437	Series 2006-2F-2A20 (-1 x 1			
	Month LIBOR USD + 11.10%,	9.44%I/F	02/25/2036	91,586
	5.00% Floor, 11.10% Cap)	J. <del>44</del> /0"'	UZIZJIZUJU	31,000

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The accompanying notes are an integral part of these financial statements.

March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$		
520,202	HarborView Mortgage Loan Tre Series 2006-14-1A1A (1 Month LIBOR USD +	ust,				
500 700	Ò.18%)	1.99%	01/25/2047	474,033		
560,798	Series 2007-3-1A1A (1 Month LIBOR USD + 0.20%)	2.01%	05/19/2047	520,496		
	JP Morgan Alternative Loan Tr					
27,169 393,199	Series 2005-S1-2A11 Series 2006-S1-1A3	6.00% 5.50%	12/25/2035 03/25/2036	26,338 339,720		
	JP Morgan Mortgage Acquisition Trust,					
137,235	Series 2006-CH2-AF3	5.46% <sup>ß</sup>	09/25/2029	113,886		
71,467	Lehman Mortgage Trust, Series 2006-4-1A3 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	3.53%I/F I/O	08/25/2036	9,610		
4,466	Series 2006-4-1A4	6.00%	08/25/2036	4,366		
40,698	Series 2007-5-11A1	5.30%#	06/25/2037	34,920		
404 400	Lehman XS Trust,	F 440/	07/05/0005	404.007		
164,463	Series 2005-1-3A3A	5.11%	07/25/2035	164,627		
255,067	MASTR Resecuritization Trust Series 2008-4-A1	6.00%#^	06/27/2036	220,721		
	Morgan Stanley Capital Trust,			,		
757,675	Series 2007-NC3-A1 (1 Month					
	LIBOR USD + 0.20%)	2.07%^	05/25/2037	535,200		
1,595,928	Morgan Stanley Mortgage Loan Series 2006-8AR-1A4 (1	n Trust,				
1,555,520	Month LIBOR USD +					
054 770	0.25%)	2.12%	06/25/2036	842,937		
251,779	Series 2007-13-6A1	6.00%	10/25/2037	226,600		
189,970	Residential Accredit Loans, Inc Series 2006-QS10-A9		08/25/2036	170 704		
3,212	Series 2006-QS13-1A8	6.50% 6.00%	09/25/2036	178,724 2,895		
190,480	Series 2006-QS2-1A4	5.50%	02/25/2036	169,202		
37,731	Series 2006-QS7-A4 (1 Month					
	LIBOR USD + 0.40%, 0.40% Floor, 6.00% Cap)	2.27%	06/25/2036	29,507		
113,192	Series 2006-QS7-A5 (-1 x 1	2.27 /0	00/20/2000	20,007		
	Month LIBOR USD +	3.73%I/F I/O	0610510006	14 146		
70,287	5.60%, 5.60% Cap) Series 2006-QS8-A4 (1 Month	3.73%" "	06/25/2036	14,146		
,	LIBOR USD + 0.45%,	2 220/	00/05/0006	E2 E27		
210,860	0.45% Floor) Series 2006-QS8-A5 (-1 x 1	2.32%	08/25/2036	53,527		
	Month LIBOR USD +	0.000/1/51/0	00/05/0000	04 == 4		
	5.55%, 5.55% Cap)	3.68%I/F I/O	08/25/2036	24,774		
237,797	Residential Asset Mortgage Pr Series 2004-RS2-MII1 (1	oducts, Inc.,				
251,131	Month LIBOR USD +					
	0.87%, 0.58% Floor,	0.740/	00/05/0004	004.457		
	14.00% Cap)	2.74%	02/25/2034	234,457		
19,172	Residential Asset Securitization Series 2005-A12-A12	on Trust, 5.50%	11/25/2035	17,873		
460,965	Series 2006-A16-1A3	6.00%	02/25/2037	353,489		
657,510	Series 2006-A9CB-A6	6.00%	09/25/2036	433,701		
403,521	Series 2007-A1-A8	6.00%	03/25/2037	287,961		
308,075	Series 2007-A5-2A5	6.00%	05/25/2037	272,949		
270,683	Washington Mutual Mortgage   Series 2006-8-A6	Pass-Through 4.52% <sup>ß</sup>	Certificates, 10/25/2036	172,709		
210,000	Total Non-Agency Residential			112,105		
	Obligations		3.3-			
	(Cost \$14,016,046)			13,829,848		

			···	1011 0 1, 2010		
PRINCIPAL		_				
AMOUNT \$ SECURITY DESCRIPTION RATE MATURITY VALUE \$ US GOVERNMENT AND AGENCY MORTGAGE BACKED OBLIGATIONS 2.6%						
52 170	Federal Home Loan Mortgage Corp	oration,				
53,170	Series 3261-SA (-1 x 1 Month LIBOR USD + 6.43%, 6.43% Cap)	4.65%I/F I/O	01/15/2037	7,761		
18,068	Series 3317-DS (-3 x 1 Month LIBOR USD + 15.00%, 15.00%					
109,575	Cap) Series 3355-BI (-1 x 1 Month LIBOR USD + 6.05%, 6.05%	10.56% <sup>I/F</sup>	05/15/2037	20,143		
49,665	Cap) Series 3384-S (-1 x 1 Month LIBOR	4.27%I/F I/O	08/15/2037	14,067		
133,733	USD + 6.39%, 6.39% Cap) Series 3384-SG (-1 x 1 Month	4.61%I/F I/O	11/15/2037	4,849		
	LIBOR USD + 6.31%, 6.31% Cap)	4.53%I/F I/O	08/15/2036	16,345		
67,760	Series 3417-SX (-1 x 1 Month LIBOR USD + 6.18%, 6.18%	4.40%l/F l/O	02/15/2038	6,190		
81,908	Cap) Series 3423-GS (-1 x 1 Month LIBOR USD + 5.65%, 5.65%	4.4U /0"1 I/O	UZI 13IZU30	0, 190		
782,597	Cap) Series 3423-TG (-1 x 1 Month	3.87%I/F I/O	03/15/2038	7,481		
	LIBOR USD + 6.00%, 0.35% Cap)	0.35%I/F I/O	03/15/2038	7,272		
74,833	Series 3500-SA (-1 x 1 Month LIBOR USD + 5.52%, 5.52%	3.74%I/F I/O	01/15/2039	6 106		
215,770	Cap) Series 3523-SM (-1 x 1 Month LIBOR USD + 6.00%, 6.00%			6,196		
18,452	Cap) Series 3562-WS (-1 x 1 Month LIBOR USD + 4.95%, 4.95%	4.22%I/F I/O	04/15/2039	25,597		
193,529	Cap) Series 3728-SV (-1 x 1 Month LIBOR USD + 4.45%, 4.45%	3.17%l/F l/O	08/15/2039	1,117		
169,551	Cap) Series 3758-S (-1 x 1 Month LIBOR	2.67%I/F I/O	09/15/2040	12,064		
	USD + 6.03%, 6.03% Cap)	4.25%I/F I/O	11/15/2040	23,548		
78,989 203,619	Series 3779-DZ Series 3815-ST (-1 x 1 Month LIBOR USD + 5.85%, 5.85%	4.50% 4.07%I/F I/O	12/15/2040	80,083		
73,783	Cap) Series 3900-SB (-1 x 1 Month LIBOR USD + 5.97%, 5.97%		02/15/2041	23,530		
455.020	Cap)	4.19%I/F I/O	07/15/2041	8,302 503 787		
455,039 580,808	Series 3923-CZ Series 4183-Z	5.00% 3.00%	09/15/2041 03/15/2043	503,787 553,756		
.,	Federal National Mortgage Associa			.,		
93,556	Series 2006-101-SA (-1 x 1 Month LIBOR USD + 6.58%, 6.58%		10/25/2026	15 044		
49,514	Cap) Series 2006-123-LI (-1 x 1 Month LIBOR USD + 6.32%, 6.32%	4.71%I/F I/O	10/25/2036	15,944		
344,929	Cap) Series 2007-39-AI (-1 x 1 Month LIBOR USD + 6.12%, 6.12%	4.45%I/F I/O	01/25/2037	7,562		
152,528	Cap) Series 2007-57-SX (-1 x 1 Month LIBOR USD + 6.62%, 6.62%	4.25%I/F I/O	05/25/2037	46,623		
10,436	Cap) Series 2009-49-S (-1 x 1 Month LIBOR USD + 6.75%, 6.75%	4.75%I/F I/O	10/25/2036	21,696		
167,048	Cap) Series 2009-86-CI (-1 x 1 Month LIBOR USD + 5.80%, 5.80%	4.88%I/F I/O	07/25/2039	1,484		
	Cap)	3.93%I/F I/O	09/25/2036	17,665		

The accompanying notes are an integral part of these financial statements.

# 

March 31, 2018

PRINCIPAL				
AMOUNT \$/				
SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
04.440	Federal National Mortgage A	Association, (Co	ont.)	
64,116	Series 2009-90-IA (-1 x 1			
	Month LIBOR USD + 5.75%, 5.75% Cap)	3.88%I/F I/O	03/25/2037	6,565
63,813	Series 2009-90-IB (-1 x 1	0.0070	00/20/2007	0,000
,.	Month LIBOR USD +			
	5.72%, 5.72% Cap)	3.85%I/F I/O	04/25/2037	6,092
254,529	Series 2010-39-SL (-1 x 1			
	Month LIBOR USD + 5.67%, 5.67% Cap)	3.80%I/F I/O	05/25/2040	29,121
114,444	Series 2011-5-PS (-1 x 1	0.0070** ** 0	00/20/2040	25,121
,	Month LIBOR USD +			
	6.40%, 6.40% Cap)	4.53%I/F I/O	11/25/2040	9,545
379,952	Series 2012-30-DZ	4.00%	04/25/2042	394,245
1,155,830 687,773	Series 2013-53-ZC	3.00%	06/25/2043	1,081,049
001,113	Series 2013-55-KS (-2 x 1 Month LIBOR USD +			
	6.00%, 6.00% Cap)	3.19%I/F	06/25/2043	551,237
1,079,410	Series 2013-55-VZ	3.00%	06/25/2043	1,016,517
556,890	Series 2015-9-ZA	3.50%	03/25/2045	551,212
	Government National Mortg	age Associatio	n,	
24,926	Series 2009-6-SM (-1 x 1			
	Month LIBOR USD +	4.400/1/51/0	00/00/0000	0.040
200 224	5.95%, 5.95% Cap)	4.13%I/F I/O	02/20/2038	2,916
389,324 231,920	Series 2011-45-GZ Series 2011-7-LS (-2 x 1	4.50%	03/20/2041	402,118
201,020	Month LIBOR USD +			
	9.88%, 9.88% Cap)	6.24%I/F	12/20/2040	241,407
	Total US Government and A	gency Mortgag	e Backed	
	Obligations			
	(Cost \$5,793,048)			5,725,086
10,722,700	MENT AND AGENCY OBLIGA United States Treasury	110NS 4.9%		
10,722,700	Inflation Indexed Bonds	0.13%	04/15/2018	10,737,151
	Total US Government and A			
	(Cost \$10,724,623)	3,		10,737,151
REAL ESTA	TE INVESTMENT TRUSTS 4.3	%		
655,000	Annaly Capital			
440.747	Management, Inc.			6,831,650
148,747	Chimera Investment Corporation			2,589,685
	Total Real Estate Investmen	t Truete		2,505,005
	(Cost \$8,896,096)	t Truoto		9,421,335
EXCHANGE	TRADED FUNDS AND COMM	ON STOCKS 32	2.5%	
91,000	American Capital Senior			
	Floating Ltd.			1,014,650
34,062	BlackRock Build America			767.076
89,000	Bond Fund Energy Select Sector			767,076
05,000	SPDR Fund			5,999,490
63,761	Invesco Municipal			,,
	Opportunity Trust			747,279
53,499	Invesco Value Municipal			770 005
68,500	Income Trust iShares Asia 50 ETF			776,805 4,676,495
129,000	iShares Core MSCI			7,070,700
.,	Emerging Markets ETF			7,533,600

SHARES	SECURITY DESCRIPTION	RATE MA	TURITY VALUE \$
109,000	iShares MSCI Australia Index ETF		2,400,180
51,500	iShares MSCI Brazil ETF		2,311,320
36,000	iShares MSCI Hong Kong Index ETF		911,160
32,000	iShares MSCI Italy ETF		1,028,800
34,000	iShares MSCI Singapore Capped ETF		906,780
44,000	iShares MSCI Spain Capped ETF		1,430,440
37,000	iShares MSCI Sweden Capped ETF		1,238,760
51,331	Nuveen AMT-Free Municipal Credit Income Fund		744,813
58,000	Nuveen AMT-Free Quality Municipal Income Fund		754,000
51,385	Nuveen Municipal Credit Income Fund		726,584
78,674	Nuveen Municipal Value Fund, Inc.		745,043
57,000	Nuveen Quality Municipal Income Fund		748,980
423,000	PowerShares Senior Loan Portfolio		9,783,990
220,000	SPDR Blackstone ETF		10,432,400
56,000	SPDR EURO STOXX 50 ETF		2,255,120
215,000	SPDR S&P Oil & Gas Equipment & Services ETF		3,130,400
100,000	Transocean Ltd.*		990,000
43,000	Utilities Select Sector SPDR Fund		2,172,790
95,500	VanEck Vectors Russia ETF		2,171,670
35,000	Vanguard Global ex-U.S. Real Estate ETF		2,132,200
29,000	Vanguard REIT ETF		2,188,630
,	Total Exchange Traded Funds and	Common Stocks	
	(Cost \$71,815,353)	Common Otocks	70,719,455
VEEII IVIE	D MUTUAL FUNDS 29.3%		10,110,400
882,076	DoubleLine Core Fixed Income		
002,070	Fund (Class I)		9,535,245
1,011,049	DoubleLine Flexible Income		3,303,243
1,011,043	Fund (Class I)		9,918,392
965,918	DoubleLine Low Duration Bond		3,310,032
	Fund (Class I)		9,630,202
3,300,984	DoubleLine Total Return Bond Fund (Class I)		34,594,317
	Total Affiliated Mutual Funds		
	(Cost \$66,150,315)		63,678,156

34 DoubleLine Funds Trust

March 31, 2018

PRINCIPAL				
AMOUNT \$/				
SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	RM INVESTMENTS 10.0%			
4,899,709	BlackRock Liquidity Funds			
	FedFund - Institutional			
	Shares	1.53%+		4,899,709
1,388,069	Dreyfus Government Cash			
	Management - Institutional			
	Shares	1.50%+		1,388,069
3,511,640	Fidelity Institutional Money			
	Market Government			
	Portfolio - Class I	1.47% •		3,511,640
4,899,709	Morgan Stanley Institutional			
	Liquidity Funds			
	Government Portfolio -			
	Institutional Share Class	1.56%+		4,899,709
7,000,000	United States Treasury Bills	0.00%‡	07/12/2018	6,965,912
	Total Short Term Investments			
	(Cost \$21,668,067)			21,665,039
	Total Investments 98.5%			
	(Cost \$218,409,292)			214,477,317
	Other Assets in Excess of Liab	ilities 1 5%		3,159,586
	NET ASSETS 100.0%	1.070		\$ 217,636,903
	NET A33E13 100.0%			\$ Z11,030,903

SECURITY TYPE BREAKDOWN as a % of Net Assets:	
Exchange Traded Funds and Common Stocks	32.5%
Affiliated Mutual Funds	29.3%
Short Term Investments	10.0%
Non-Agency Residential Collateralized Mortgage Obligations	6.3%
Asset Backed Obligations	6.1%
US Government and Agency Obligations	4.9%
Real Estate Investment Trusts	4.3%
US Government and Agency Mortgage Backed Obligations	2.6%
Collateralized Loan Obligations	2.5%
Other Assets and Liabilities	1.5%
	100.0%

- 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 March 31, 2018, the value of these securities amounted to \$20,942,135 or 9.6% of net assets.
- # 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 March 31, 2018.
- 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 March 31, 2018.
- 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
- @ 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 March 31, 2018.
- P Value determined using significant unobservable inputs.
- \* Non-income producing security
- ♦ Seven-day yield as of March 31, 2018
- ‡ All or a portion of security has been pledged as collateral in connection with swaps.

#### **Futures Contracts**

Value/Unrealized Appreciation Description Long/Short **Contract Quantity Expiration Date** Notional Amount (Depreciation) (9,326) Nikkei-225 Future Long 90 06/07/2018 9,679,500 \$ MSCI Developed Markets Index Future 06/15/2018 900,270 Long 9 (13,387)FTSE 100 Index Future Long 63 06/15/2018 6,181,471 (54,458)Euro STOXX 50 Future 171 06/15/2018 6,903,459 (97,107)Long MSCI Emerging Markets Index Future Long 252 06/15/2018 14,966,280 (384,907) E-mini S&P 500 Future 58 06/15/2018 7,664,700 (422,220) Long 5-Year US Treasury Note Future (89)(10,187,023)(58,586)Short 06/29/2018 CME Ultra Long Term US Treasury Bond Future Short (17)06/20/2018 (2,727,969)(101,752)Ultra 10-Year US Treasury Note Future (73)06/20/2018 (9,479,734)(170,671)Short \$(1,312,414)

The accompanying notes are an integral part of these financial statements.

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

## Schedule of Investments DoubleLine Multi-Asset Growth Fund (Consolidated) (Cont.)

March 31, 2018

Swap Agreements Credit Default Swaps

			Financing					Upfront		Unrealized
		Buy/Sell	Rate Paid or	Financing	Payment	Termination	Notional	Payments/		Appreciation
Reference Entity	Counterparty	Protection	Received	Rate	Frequency	Date	Amount	(Receipts)	Value	(Depreciation)
Markit CDX North America Investment Grade										_
Index	Goldman Sachs	Buy	Paid	1.00%	Quarterly	06/20/2023	50,000,000	\$(843,389)	\$(843,285)	\$104

**Total Return Swaps** 

							Value/Unrealized
			Financing	Payment	Termination	Notional	Appreciation
Reference Entity	Counterparty	Long/Short	Rate	Frequency	Date	Amount	(Depreciation)
Shiller Barclays CAPE® US Sector ER II USD Index ¤	Barclays Capital, Inc.	Long	0.40%	Termination	05/31/2018	39,000,000	\$3,094,832
Long Commodity Basket Swap	Morgan Stanley	Long	0.20%	Termination	04/05/2018	3,960,000	_
Short Commodity Basket Swap	Morgan Stanley	Short	(0.23)%	Termination	04/05/2018	(3,960,000)	_
,			,			, ,	\$3,094,832
Total Swap Agreements							\$3,094,936
rotal Gwap Agreements							ψ5,094,950

- 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 March 31, 2018, 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 S&P GSCI index. At March 31, 2018, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Value $\delta$	Value of Index	Weightings
S&P GSCI Zinc Official Close Index	SPGCIZP	1.28	\$ 98	16.8%
S&P GSCI Gas Oil Official Close Index	SPGCGOP	0.26	97	16.7%
S&P GSCI Brent Crude Official Close Index	SPGCBRP	0.25	97	16.7%
S&P GSCI Heating Oil Official Close Index	SPGCHOP	0.45	97	16.7%
S&P GSCI Crude Oil Official Close Index	SPGCCLP	0.50	97	16.6%
S&P GSCI Unleaded Gasoline Official Close Index	SPGCHUP	0.09	_ 95	16.5%
			\$581	100.0%

Short Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the S&P GSCI index. At March 31, 2018, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Value $\delta$	Value of Index	Weightings
S&P GSCI Corn Official Close Index	SPGCCNP	11.40	\$ 85	17.2%
S&P GSCI Natural Gas Official Close Index	SPGCNGP	8.69	85	17.1%
S&P GSCI Coffee Official Close Index	SPGCKCP	8.55	82	16.5%
S&P GSCI Kansas Wheat Official Close Index	SPGCKWP	4.80	82	16.5%
S&P GSCI Wheat Official Close Index	SPGCWHP	12.07	82	16.5%
S&P GSCI Sugar Official Close Index	SPGCSBP	8.00	80	16.2%
			\$496	100.0%

δ 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.

#### **Forward Currency Exchange Contracts**

								Unrealized Appreciation
Settlement Date	Counterparty	Currency to be	e Sold	Value	Currency to be Pu	rchased	Value	(Depreciation)
06/20/2018	Goldman	6,348,572	USD	\$ 6,348,572	4,700,000	GBP	\$ 6,617,643	\$269,071
	Sachs							
06/20/2018	Goldman	10,407,444	USD	10,407,445	1,125,000,000	JPY	10,632,363	224,918
	Sachs							
06/20/2018	Goldman	4,184,572	USD	4,184,572	3,500,000	EUR	4,333,813	149,241
	Sachs							
06/20/2018	RBC	982,000,000	JPY	9,280,871	9,397,966	USD	9,397,966	117,095
05/07/2018	Morgan Stanley	8,689,496	USD	8,689,496	34,000,000	MYR	8,794,486	104,990
06/20/2018	RBČ	9,211,369	USD	9,211,369	982,000,000	JPY	9,280,871	69,502
06/20/2018	Morgan Stanley	6,643,080	USD	6,643,079	5,400,000	EUR	6,686,454	43,375
06/20/2018	Goldman Sachs	3,500,000	EUR	4,333,813	4,362,878	USD	4,362,878	29,065

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March 31, 2018

Settlement Date	Counterparty	Currency to be	Sold	Value	Currency to be Pu	rchased	Value	Unrealized Appreciation (Depreciation)
06/20/2018	Morgan Stanley	5,400,000	EUR	\$ 6,686,454	6,705,395	USD	\$ 6,705,395	\$ 18,941
06/20/2018	Goldman Sachs	58,000,000	JPY	548,157	555,046	USD	555,046	6,889
06/20/2018	RBC	2,000,000	EUR	2,476,464	2,482,685	USD	2,482,685	6,221
06/28/2018	Morgan Stanley	2,600,000	AUD	1,997,494	1,993,141	USD	1,993,141	(4,353)
06/15/2018	JP Morgan	3,200,000	CHF	3,369,904	3,365,453	USD	3,365,453	(4,451)
06/20/2018	RBC	2,504,224	USD	2,504,224	2,000,000	EUR	2,476,464	(27,760)
06/15/2018	JP Morgan	3,415,317	USD	3,415,317	3,200,000	CHF	3,369,904	(45,413)
06/20/2018	Morgan Stanley	4,200,000,000	KRW	3,961,685	3,875,611	USD	3,875,611	(86,074)
06/20/2018	Bank of America Merrill Lynch	5,687,000,000	KRW	5,364,310	5,245,632	USD	5,245,632	(118,678)
				\$89,423,226			\$90,175,805	\$ 752,579

AUD Australian Dollar
CHF Swiss Franc
EUR Euro
GBP British Pound
JPY Japanese Yen
KRW Korean Won

MYR Malaysian Ringgit

USD US Dollar

A summary of the DoubleLine Multi-Asset Growth Fund's (Consolidated) investments in affiliated mutual funds for the year ended March 31, 2018 is as follows:

						Change in	Dividend Income	Net Realized
						Unrealized for the	Earned in the	Gain (Loss) in
	Value at			Shares Held at	Value at	Year Ended	Year Ended	the Year Ended
	March 31,	Gross	Gross	March 31,	March 31,	March 31,	March 31,	March 31,
Fund	2017	Purchases	Sales	2018	2018	2018	2018	2018
DoubleLine Total Return Bond Fund (Class I)	\$28,314,301	\$13,707,000	\$(6,750,000)	3,300,984	\$34,594,317	\$(509,447)	\$1,323,380	\$(167,537)
DoubleLine Core Fixed Income Fund (Class I)	6,277,078	3,334,000	· – '	882,076	9,535,245	(75,833)	258,489	· — '
DoubleLine Flexible Income Fund (Class I)	1,956,175	8,009,000	_	1,011,049	9,918,392	(46,783)	157,531	_
DoubleLine Low Duration Bond Fund (Class I)	6,786,481	2,920,000		965,918	9,630,202	(76,279)	221,894	
	\$43,334,035	\$27,970,000	\$(6,750,000)	6,160,027	\$63,678,156	\$(708,342)	\$1,961,294	\$(167,537)

The accompanying notes are an integral part of these financial statements.

# **Schedule of Investments** DoubleLine Low Duration Bond Fund

March 31, 2018

PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
ASSET BAC	KED OBLIGATIONS 10.3%			
	Access Group, Inc.,			
9,335,451	Series 2007-A-B (3 Month			
	LIBOR USD + 0.55%, 0.55%			
	Floor)	2.49%	02/25/2037	8,959,207
	Arcadia Receivables Credit Trus	st,		
7,460,735	Series 2017-1-A	3.25%^	06/15/2023	7,493,521
	AVANT Loans Funding Trust,			
2,868,541	Series 2017-A-A	2.41%^	03/15/2021	2,867,476
3,591,633	Series 2017-B-A	2.29%^	06/15/2020	3,585,372
	CLUB Credit Trust,			
1,707,309	Series 2017-NP1-A	2.39%^	04/17/2023	1,706,978
1,707,000		2.0070	0 1/ 11/12020	1,100,010
04 005 600	CLUBC, Series 2018-2-PT	0.040/ 0	00/45/0044	04 060 222
21,885,689		0.94%^	02/15/2041	21,962,333
	Conn Funding LP,			
1,600,053	Series 2017-A-A	2.73%^	07/15/2019	1,599,975
	Consumer Installment Loan Tru			
439,133	Series 2016-LD1-A	3.96%^	07/15/2022	439,266
	Consumer Loan Credit Trust,			
7,791,418	Series 2017-NP2-A	2.55%^	01/16/2024	7,776,673
	Credit Acceptance Auto Loan T			
14,000,000	Series 2017-2A-A	2.55%	02/17/2026	13,823,982
	Eagle Ltd.,			
839,063	Series 2014-1A-A1	2.57%^	12/15/2039	836,814
000,000			12/10/2000	000,011
520 077	Eaglewood Consumer Loan Tru Series 2014-1-A	ist, 3.50%^ <sub>Þ∞</sub>	10/15/2019	520.709
520,977			10/13/2019	520,798
<b>-</b> 000 000	Earnest Student Loan Program		0.4/0=/0000	7 704 050
7,926,269	Series 2016-A-A2	2.50%^	04/25/2033	7,781,359
14,517,280	Series 2017-A-A2	2.65%^	01/25/2041	14,249,718
	Flagship Credit Auto Trust,			
6,000,000	Series 2016-3-B	2.43%^	06/15/2021	5,973,671
12,750,000	Series 2016-4-B	2.41%^	10/15/2021	12,662,239
15,000,000	Series 2017-1-B	2.83%^	03/15/2023	14,969,922
40 700 000	Invitation Homes Trust,			
12,723,639	Series 2015-SFR3-A (1 Month			
	LIBOR USD + 1.30%, 1.30% Floor)	3.05%^	08/17/2032	12,743,127
31,067,416	Series 2017-SFR2-A (1 Month	3.0376	00/11/2032	12,145,121
01,007,410	LIBOR USD + 0.85%, 0.85%			
	Floor)	2.66%^	12/17/2036	31,355,575
19,904,306	Series 2018-SFR1-A (1 Month			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	LIBOR USD + 0.70%)	2.51%^	03/17/2037	20,003,912
	LendingClub Issuance Trust,			
3,226,942	Series 2016-NP2-A	3.00%^	01/17/2023	3,223,861
	Lendmark Funding Trust,			
17,750,000	Series 2016-2A-A	3.26%^	04/21/2025	17,750,966
,. 50,000			J	,. 50,000
10 000 000	Mariner Finance Issuance Trust Series 2017-AA-A		02/20/2029	10 0/18 38/
10,000,000		3.62%^	02/20/2029	10,048,384
40 500 004	Marlette Funding Trust,	0.000/ 4	07/45/0004	40 470 000
13,503,831	Series 2017-2A-A	2.39%^	07/15/2024	13,473,686
	NRZ Excess Spread-Collateraliz			
9,802,974	Series 2018-PLS1-A	3.19%	01/25/2023	9,754,905
14,437,207	Series 2018-PLS2-A	3.27%^	02/25/2023	14,407,002
	OneMain Financial Issuance Tre			
8,025,607	Series 2015-1A-A	3.19%	03/18/2026	8,052,977
31,250,000	Series 2017-1A-A1	2.37%^	09/14/2032	30,736,747
	Oportun Funding LLC,			
10,000,000	Series 2016-C-A	3.28%^	11/08/2021	10,002,396
	Progress Residential Trust,			
7,671,413	Series 2016-SFR1-A (1 Month			
	LIBOR USD + 1.50%, 1.50%	0.040/ ^	00/47/0000	7 700 700
	Floor)	3.31%^	09/17/2033	7,728,728

				Warch 51, 2010
PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	SCF Equipment Leasing LLC,			
3,599,313	Series 2017-1A-A Series 2017-2A-A	3.77% <sup>^</sup> 3.41% <sup>^</sup>	01/20/2023 12/20/2023	3,591,965 9,145,832
9,264,614				9,145,032
9 202 196	Sierra Timeshare Receivables Series 2016-2A-A	Funding LLC 2.33% <sup>^</sup>	C, 07/20/2033	9 100 145
8,202,186			07/20/2033	8,109,145
766 574	SoFi Consumer Loan Program Series 2016-1-A	3.26% <sup>^</sup>	00/25/2025	766 000
766,574 3,952,106	Series 2016-3-A	3.05%	08/25/2025 12/26/2025	766,992 3,950,232
6,654,462	Series 2017-3-A	2.77%^	05/25/2026	6,611,167
7,632,615	Series 2017-6-A1	2.20%^	11/25/2026	7,596,143
5,000,000	Series 2017-6-A2	2.82%^	11/25/2026	4,947,631
	SoFi Consumer Loan Program			
4,307,983	Series 2016-2-A	3.09% <sup>^</sup> 3.28% <sup>^</sup>	10/27/2025	4,315,530
8,401,062 5,908,700	Series 2017-1-A Series 2017-2-A	3.28%	01/26/2026 02/25/2026	8,418,867 5,924,499
16,140,797	Series 2017-5-A1	2.14%^	09/25/2026	16,052,810
4,500,000	Series 2017-5-A2	2.78%^	09/25/2026	4,436,924
18,731,319	Series 2018-1-A1	2.55%^	02/25/2027	18,677,242
	SoFi Professional Loan Progra			
1,744,184	Series 2013-A-A	3.75%	12/25/2029	1,751,295
589,191 2,859,021	Series 2014-A-A2 Series 2015-C-A2	3.02% <sup>^</sup> 2.51% <sup>^</sup>	10/25/2027 08/25/2033	588,466 2,817,727
5,508,398	Series 2016-A-A2	2.76%	12/26/2036	5,463,609
5,000,000	Series 2017-A-A2B	2.40%^	03/26/2040	4,883,012
15,153,293	Series 2017-B-A1FX	1.83%^	05/25/2040	15,077,137
7,737,031	Series 2017-C-A2A	1.75%^	07/25/2040	7,673,208
	SpringCastle America Funding			
20,034,270	Series 2016-AA-A	3.05%	04/25/2029	20,032,877
0.007.005	Springleaf Funding Trust,	0.400/A	44450004	0.000.005
8,827,885 15,810,000	Series 2015-AA-A Series 2016-AA-A	3.16% <sup>^</sup> 2.90% <sup>^</sup>	11/15/2024 11/15/2029	8,836,905 15,745,538
25,000,000	Series 2017-AA-A	2.68%	07/15/2030	24,626,090
	Spruce Asset Backed Securitie			_ :,==;,==
525,242	Series 2016-E1-A	4.32%^	06/15/2028	531,628
,	TAL Advantage LLC,			•
1,898,333	Series 2013-2A-A	3.55%^	11/20/2038	1,889,319
,,	Wachovia Student Loan Trust,			,,.
1,371,861	Series 2006-1-A5 (3 Month			
	LIBOR USD + 0.12%,			
	0.12% Floor)	1.87%^	07/26/2027	1,371,073
	Westlake Automobile Receival			
7,000,000	Series 2016-2A-B	2.30%^	11/15/2019	6,997,753
10,000,000 20,000,000	Series 2016-3A-C Series 2017-2A-C	2.46% <sup>^</sup> 2.59% <sup>^</sup>	01/18/2022 12/15/2022	9,957,315 19,814,246
20,000,000	Total Asset Backed Obligation		12/10/2022	10,014,240
	(Cost \$569,307,086)			567,093,747
BANK LOAN	S 7.1%			
	AECOM,			
6,260,000	Guaranteed Senior Secured			
	1st Lien Term Loan,			
	Tranche B (1 Month LIBOR USD + 1.75%)	3.63%	02/21/2025	6,276,965
	,	0.0070	02/21/2025	0,270,303
11,897,155	Allison Transmission Inc., Guaranteed Senior Secured			
11,001,100	1st Lien Term Loan,			
	Tranche B3	4.06%±	09/23/2022	11,979,721
	American Airlines, Inc.,			
5,000,000	Guaranteed Senior Secured			
	1st Lien Term Loan,			
	Tranche B (1 Month LIBOR USD + 2.00%)	3.88%	04/28/2023	5,005,625
	202 2.00,0)	3.0070	J ., _ J, _ ULU	0,000,020

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
5,865,750	American Airlines, Inc., (Cont.) Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.00%)	3.78%	12/14/2023	5,876,778
5,642,500	Aramark Services, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.00%)	3.88%	03/28/2024	5,686,596
5,152,088	Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.00%)	3.88%	03/11/2025	5,193,948
11,730,000	Axalta Coating Systems US Holdin Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (3 Month LIBOR USD + 2.00%)	4.30%	05/31/2024	11,769,647
14,927,491	Berry Global, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche Q (1 Month LIBOR USD + 2.00%)	3.88%	10/01/2022	15,015,414
14,905,521	Burger King Restaurant Brands, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR + 2.25%, 1.00% Floor)	4.55%	02/16/2024	14,933,469
10,683,225	Charter Communications Operatin Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.00%)	g LLC, 3.88%	04/30/2025	10,734,932
11,431,114	CommScope, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.00%)	3.88%	12/29/2022	11,511,532
2,765,000	CROWN Americas LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.00%)	3.69%	01/29/2025	2,793,300
11,939,787	CSC Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 2.25%)	4.04%	07/17/2025	11,922,415
10,939,399	Dell International LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (US LIBOR + 2.00%, 0.75% Floor)	3.88%	09/07/2023	10,962,153
11,882,480	Delta Air Lines, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B1 (US LIBOR + 2.50%, 0.75% Floor)	4.32%	10/18/2018	11,956,805
11,505,349	ESH Hospitality, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.25%)	4.13%	08/30/2023	11,589,050

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
11,207,997	First Data Corporation, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 2.25%)	4.12%	04/26/2024	11,236,745
3,974,912	Gartner, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.00%)	3.88%	04/05/2024	4,005,976
3,025,125	Global Payments, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD + 1.75%)	3.63%	04/21/2023	3,041,385
11,838,192	Grifols Worldwide Operations USA, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Week LIBOR USD + 2.25%)	Inc., 3.99%	01/31/2025	11,893,417
	HCA, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B10 (1 Month LIBOR USD + 2.00%)	3.65%	03/14/2025	1,039,090
13,966,041	Guaranteed Senior Secured 1st Lien Term Loan, Tranche B11 (1 Month LIBOR USD + 1.75%)	3.63%	03/17/2023	14,042,436
14,913,682	Hilton Worldwide, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (1 Month LIBOR USD + 2.00%)	3.87%	10/25/2023	15,009,055
11,437,500	INC Research Holdings Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.25%)	3.90%	08/01/2024	11,491,142
10,000,000	Iron Mountain, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 1.75%)	3.62%	12/22/2025	9,985,450
10,000,000	Jacobs Douwe Egberts Internationa Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.25%)	4.06%	07/01/2022	10,052,050
6,533,951	KAR Auction Services, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B5 (3 Month LIBOR USD + 2.50%)	4.81%	03/09/2023	6,576,160
1,975,000	Lamar Media Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 1.75%)	3.56%	03/14/2025	1,981,794
15,000,000	Level 3 Financing, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.25%)	4.11%	02/22/2024	15,045,750

The accompanying notes are an integral part of these financial statements.

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
8,290,063	Lockheed Martin Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 1.75%)	3.69%	08/16/2023	8,351,202
11,874,739	MGM Growth Properties LP, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (US LIBOR + 2.00%, 0.75% Floor)	3.88%	03/21/2025	11,964,939
3,000,000	NRG Energy Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B	4.06%±	06/30/2023	3,007,500
6,573,014	Pinnacle Foods Finance LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 1.75%)	3.38%	02/02/2024	6,611,105
5,985,000	Quintiles, Inc., Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 2.00%)	4.30%	01/17/2025	6,021,658
11,733,029	RPI Finance Trust, Senior Secured 1st Lien Term Loan, Tranche B6 (3 Month LIBOR USD + 2.00%)	4.30%	03/27/2023	11,802,019
11,917,302	Servicemaster Company LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.50%)	4.38%	11/08/2023	11,981,178
7,000,000	Six Flags Entertainment Corpora Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 1.75%)	5.50%	06/30/2022	7,036,120
11,913,496	Sprint Communications, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (US LIBOR + 2.50%, 0.75% Floor)	4.44%	02/02/2024	11,929,639
3,959,799	Tumi Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.25%)	4.13%	08/01/2023	3,982,687
8,000,000	Vantiv LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.00%)	3.78%	08/09/2024	8,051,440
6,519,545	VICI Properties LLC, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 2.00%)	3.85%	12/20/2024	6,547,742
4,970,000	Virgin Media LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche K (1 Month LIBOR USD + 2.50%)	4.28%	01/15/2026	5,001,063
6,183,947	WR Grace & Co-Conn, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B1 (3 Month LIBOR USD +	3.52%	02/24/2025	6 211 002
	1.75%)	J.JZ /0	02/21/2025	6,211,002

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
10,601,053	WR Grace & Co-Conn, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (3 Month LIBOR USD + 1.75%)	3.52%	02/21/2025	10,647,432
4,500,000	Wyndham Hotels & Resorts, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 1.75%)	3.76%	04/30/2025	4,500,000
1,500,000	Yum! Brands, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 1.75%)	3.76%	03/28/2025	1,500,000
	Total Bank Loans			
COLLATERA	(Cost \$393,692,929) ALIZED LOAN OBLIGATIONS 16	.4%		393,755,526
	AIMCO,			
10,500,000	Series 2014-AA-AR (3 Month LIBOR USD + 1.10%)	2.84%^	07/20/2026	10,511,070
25,000,000	Series 2015-AA-AR (3 Month LIBOR USD + 0.85%, 0.85% Floor)	2.57%^	01/15/2028	24,995,973
7,500,000	ALM LLC, Series 2016-19A-A1 (3 Month LIBOR USD + 1.55%)	3.27%^	07/15/2028	7,543,125
2,500,000	Series 2016-19A-A2 (3 Month LIBOR USD + 2.20%)	3.92%^	07/15/2028	2,524,113
9,975,000	Apidos Ltd., Series 2013-16A-A1R (3 Month LIBOR USD + 0.98%)	2.72%^	01/19/2025	9,977,192
0.740.000	Arbor Realty Ltd.,			
3,710,000 15,000,000	Series 2015-FL2A-C (1 Month LIBOR USD + 5.00%) Series 2017-FL2-A (1 Month	6.78%^	09/15/2025	3,726,458
10,000,000	LIBOR USD + 0.99%)	2.77%^	08/15/2027	15,075,405
32,777,337	Atrium Corporation, Series 10A-AR (3 Month LIBOR USD + 0.95%)	2.67%^	07/16/2025	32,780,482
10,000,000	Babson Ltd., Series 2014-3A-AR (3 Month LIBOR USD + 1.32%)	3.04%^	01/15/2026	10,000,000
6,700,000	BlueMountain Ltd., Series 2012-2A-AR (3 Month LIBOR USD + 1.42%,			
29,938,086	1.42% Floor) Series 2013-3A-AR (3 Month	3.30%^	11/20/2028	6,725,925
15,000,000	LIBOR USD + 0.89%) Series 2015-2A-A1 (3 Month	2.65%^	10/29/2025	29,942,302
	LIBOR USD + 1.43%, 1.43% Floor)	3.16%^	07/18/2027	15,014,912
15,000,000	Series 2015-3A-A1 (3 Month LIBOR USD + 1.48%)	3.22%^	10/20/2027	15,000,000

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
9,000,000	Carlyle Global Market Strategies Series 2015-1A-AR (3 Month LIBOR USD + 1.00%)	Ltd., 2.74%^	04/20/2027	8,992,465
798,869	Cent Ltd., Series 2012-16A-A1AR (3 Month	2.74 /0	04/20/2021	0,992,400
2,000,000	LIBOR USD + 1.25%) Series 2014-22A-A1R (3 Month	3.02%^	08/01/2024	799,416
2,000,000	LIBOR USD + 1.41%)	3.20%^	11/07/2026	2,001,412
25,000,000	CFIP Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 1.32%)	3.04%^	07/13/2029	25,138,149
3,800,919	Crown Point Ltd., Series 2013-2A-A1LR (3 Month LIBOR USD + 0.59%)	2.31%^	12/31/2023	3,804,033
25,000,000	Cutwater Ltd., Series 2014-1A-A1BR (3 Month LIBOR USD + 1.25%)	2.97%^	07/15/2026	25,029,895
0.000.000	Halcyon Loan Advisors Funding	Ltd.,		
9,000,000	Series 2012-1X-A2 (3 Month LIBOR USD + 2.50%)	4.34%	08/15/2023	9,016,636
1,000,000	Series 2014-1A-A1R (3 Month LIBOR USD + 1.13%)	2.86%^	04/18/2026	1,000,893
2,250,000	Series 2014-2A-C (3 Month LIBOR USD + 3.50%)	5.26%^	04/28/2025	2,255,726
49,275,000	Series 2015-2A-A (3 Month LIBOR USD + 1.39%)	3.14%^	07/25/2027	49,302,471
25,000,000	Series 2015-3A-A1R (3 Month LIBOR USD + 0.90%)	2.63%^	10/18/2027	24,867,674
9,000,000	Harbourview Ltd., Series 7A-A1R (3 Month LIBOR USD + 1.25%)	3.13%^	11/18/2026	9,009,242
25,000,000	HLA Ltd., Series 2014-3A-AR (3 Month LIBOR USD + 1.10%)	2.84%^	10/22/2025	25,018,589
7.050.000	Hunt Ltd.,			
7,250,000	Series 2017-FL1-B (1 Month LIBOR USD + 1.65%)	3.43%^	08/15/2034	7,291,209
10,000,000	Jamestown Ltd., Series 2014-4A-A1AR (3 Month LIBOR USD + 0.69%)	2.41%^	07/15/2026	9,975,054
10,500,000	Series 2015-6A-A1AR (3 Month LIBOR USD + 1.15%)	3.03%^	02/20/2027	10,502,625
31,000,000	Series 2016-9A-A1B (3 Month LIBOR USD + 1.50%)	3.24%^	10/20/2028	31,111,833
43,500,000	LCM LP, Series 16A-AR (3 Month LIBOR USD + 1.03%)	2.75%^	07/15/2026	43,517,453
26,000,000	Madison Park Funding Ltd., Series 2013-11A-AR (3 Month LIBOR USD + 1.16%)	2.90%^	07/23/2029	26,032,500
5,235,000	Magnetite Ltd., Series 2014-9A-A1R (3 Month LIBOR USD + 1.00%)	2.75%^	07/25/2026	5,239,474

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
3,000,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	3.47%^	04/15/2029	3,015,375
41,500,000	Midocean Credit, Series 2017-7A-A1 (3 Month LIBOR USD + 1.32%)	3.04%^	07/15/2029	41,751,312
30,000,000	MP Ltd., Series 2013-2A-ARR (3 Month LIBOR USD + 1.28%)	3.03%^	07/25/2029	30,192,420
3,500,000	Series 2014-2A-AR (3 Month LIBOR USD + 1.20%)	2.92%^	01/15/2027	3,501,641
6,557,409	NewMark Capital Funding Ltd., Series 2013-1A-A1 (3 Month LIBOR USD + 0.94%)	2.96%^	06/02/2025	6,559,953
13,114,818	Series 2013-1A-A2 (3 Month LIBOR USD + 1.12%)	3.14%^	06/02/2025	13,128,529
20,000,000	OCP Ltd., Series 2012-2A-A1R (3 Month LIBOR USD + 1.40%) Series 2014-5A-A1R (3 Month	3.30%^	11/22/2025	20,090,848
	LIBOR USD + 1.08%, 1.08% Floor)	2.83%^	04/26/2031	16,516,986
14,000,000	Octagon Investment Partners Ltd., Series 2015-1A-A1R (3 Month LIBOR USD + 0.90%)	2.79%^	05/21/2027	14,004,053
8,750,000	Series 2016-1A-B (3 Month LIBOR USD + 2.15%)	3.87%^	07/15/2027	8,782,161
15,000,000	Octagon Loan Funding Ltd., Series 2014-1A-A1R (3 Month LIBOR USD + 1.14%)	3.02%^	11/18/2026	15,028,268
12,104,985	Palmer Square Loan Funding Ltd., Series 2017-1A-A1 (3 Month LIBOR USD + 0.74%)	2.46%^	10/15/2025	12,106,258
25,000,000	Race Point Ltd., Series 2015-9A-A1AR (3 Month LIBOR USD + 1.21%)	2.93%^	10/15/2030	25,150,430
22,000,000	Romark Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.03%)	0.00%±^	04/20/2031	22,000,000
32,100,000	Shackleton Ltd., Series 2016-9A-A (3 Month LIBOR USD + 1.50%)	3.24%^	10/20/2028	32,320,256
3,000,000	Sound Harbor Loan Fund Ltd., Series 2014-1A-A1R (3 Month LIBOR USD + 1.20%)	2.97%^	10/30/2026	3,002,142
2,406,339	Symphony Ltd., Series 2012-8A-AR (3 Month LIBOR USD + 1.10%)	2.80%^	01/09/2023	2,408,539
20,000,000	TCI-Flatiron Ltd., Series 2016-1A-A (3 Month LIBOR USD + 1.55%)	3.28%^	07/17/2028	20,130,416

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL	0	D			PRINCIPAL	0
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	AMOUNT \$ 700,000	SECURITY Banco de Credito de
	Tryon Park Ltd.,				200,000	Banco de Credito de
744,153	Series 2013-1A-A1 (3 Month				7,300,000	Banco de Credito de
	LIBOR USD + 1.12%)	2.84%^	07/15/2025	744,401	1,500,000	Banco del Estado d
	Venture Ltd.,				19,800,000	Banco del Estado d
14,000,000	Series 2014-17A-AR (3 Month				1,000,000	Banco GNB Sudame
	LIBOR USD + 1.08%)	2.80%^	07/15/2026	14,016,092	9,000,000	Banco GNB Sudame
1,000,000	Series 2014-17A-B2R				16,842,000	Banco International
	(3 Month LIBOR USD +	0.000/ 4	07/45/0000	4 004 007		S.A.A.
10 000 000	1.60%)	3.32%^	07/15/2026	1,001,067	11,431,000	Banco Latinoamerio
10,000,000	Series 2016-23A-A (3 Month LIBOR USD + 1.65%)	3.39%^	07/19/2028	10,025,080	0.000.000	Comercio Exterio
	,	3.3370	01/13/2020	10,023,000	9,000,000 1,000,000	Banco Nacional de Banco Regional SA
20,000,000	Vibrant Ltd.,				2,950,000	Banco Santander
30,000,000	Series 2015-3A-A1R (3 Month	3.22%^	04/20/2026	20 014 170	6,598,000	Banco Santander
5,000,000	LIBOR USD + 1.48%) Series 2016-5A-A (3 Month	3.22%	04/20/2026	30,014,179	15,532,000	Banco Santander (5
0,000,000	LIBOR USD + 1.55%)	3.29%^	01/20/2029	5,038,299	, ,	Rate + 4.58%)
	<i>'</i>	J.2J/0	UNLULUZU	0,000,200	2,400,000	Banistmo S.A.
202 077	Voya Ltd.,				5,535,000	Bank of Nova Scotia
293,977	Series 2013-2A-A1 (3 Month LIBOR USD + 1.15%)	2.90%^	04/25/2025	293,977	10,935,000	Barclays Bank PLC
	,	2.90 /0	04/23/2023	293,911	8,750,000	
00 000 000	Wellfleet Ltd.,				12,938,000	BDO Unibank, Inc.
20,000,000	Series 2017-2A-A1 (3 Month	0.000/ /	40/00/0000	00 400 700	11,350,000 17,400,000	BDO Unibank, Inc. Bharat Petroleum C
	LIBOR USD + 1.25%)	2.63%^	10/20/2029	20,139,726	17,400,000	Ltd.
	WhiteHorse Ltd.,				9,000,000	
2,500,000	Series 2012-1A-B1L (3 Month	0.000/4	00/00/0005	0.504.040	5,518,000	BNP Paribas S.A.
0.000.007	LIBOR USD + 4.25%)	6.03%^	02/03/2025	2,501,313	6,885,000	
2,983,967	Series 2013-1A-A1L (3 Month LIBOR USD + 1.40%)	3.34%^	11/24/2025	2,986,953	745,000	BP Capital Markets
3,250,000	Series 2014-1A-AR (3 Month	3.34 /0	11/24/2025	2,900,900	2,351,000	BP Capital Markets
0,200,000	LIBOR USD + 0.90%)	2.28%^	05/01/2026	3,248,855	9,993,000	Celulosa Arauco y
	· · · · · · · · · · · · · · · · · · ·	2.2070	00/01/2020	0,2 10,000	04 000 000	Constitucion S.A
5,000,000	Zais Ltd., Series 2014-2A-A1AR				21,000,000 3,000,000	CK Hutchison Inter
3,000,000	(3 Month LIBOR USD +				8,000,000	CNOOC Finance Ltd
	1.20%)	2.95%^	07/25/2026	5,005,106	13,000,000	
13,000,000	Series 2016-2A-A1 (3 Month			2,222,122	15,391,000	CNPC General Capi
.,,	LIBOR USD + 1.53%)	3.25%^	10/15/2028	13,058,188	6,100,000	CNPC Overseas Ca
	Total Collateralized Loan Ol	oligations			500,000	Coca-Cola Femsa S
	(Cost \$899,572,510)	Ū		901,486,529		C.V.
FOREIGN CO	ORPORATE BONDS 15.5%				7,000,000	Comision Federal d
8,000,000	Adani Ports & Special				7.040.000	Electricidad
	Economic Zone Ltd.	3.50%	07/29/2020	7,963,680	7,946,000	Commonwealth Bar Australia
9,501,000	AerCap Global Aviation				2,835,000	Commonwealth Bar
4 450 000	Trust	4.63%	10/30/2020	9,784,118	2,000,000	Australia
	Agromercantil Senior Trust	6.25% <sup>^</sup> 6.25%	04/10/2019 04/10/2019	1,479,913	2,900,000	Corpbanca S.A.
	Agromercantil Senior Trust Alibaba Group Holding Ltd.	2.50%	11/28/2019	3,623,237 8,119,774	4,000,000	Corporacion Financ
5,732,000	Alibaba Group Holding Ltd.	3.13%	11/28/2021	5,720,849		Desarrollo S.A.
	America Movil S.A.B. de	3.1070	11/20/2021	0,720,043	5,200,000	DBS Group Holding
2,000,000	C.V.	5.00%	03/30/2020	4,032,022		Month LIBOR US
9,000,000	America Movil S.A.B. de			, ,	4,300,000	DBS Group Holding
	C.V.	3.13%	07/16/2022	8,864,575	14,000,000	Month LIBOR US
	AstraZeneca PLC	2.38%	11/16/2020	10,855,817	14,000,000	DBS Group Holding
	Axiata SPV2 BHD	3.47%	11/19/2020	12,948,156		Year Swap Rate I 2.39%)
9,000,000	Banco de Costa Rica	5.25%	08/12/2018	9,078,300		2.00 /0]

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PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
700,000	Banco de Credito del Peru	2.25%	10/25/2019	691,915
200,000	Banco de Credito del Peru	2.25%	10/25/2019	197,690
7,300,000	Banco de Credito del Peru	5.38%	09/16/2020	7,671,789
1,500,000	Banco del Estado de Chile	2.67%^	01/08/2021	1,472,002
19,800,000	Banco del Estado de Chile	3.88%	02/08/2022	20,027,266
1,000,000	Banco GNB Sudameris S.A.	3.88%^	05/02/2018	1,000,500
9,000,000	Banco GNB Sudameris S.A.	3.88%	05/02/2018	9,004,500
16,842,000	Banco International del Peru			.,,
, ,	S.A.A.	5.75%	10/07/2020	17,684,100
11,431,000	Banco Latinoamericano do	0.70	.0,0.,2020	,00.,.00
, ,	Comercio Exterior S.A.	3.25%	05/07/2020	11,388,134
9,000,000	Banco Nacional de Costa Rica	4.88%	11/01/2018	9,022,500
1,000,000	Banco Regional SAECA	8.13%	01/24/2019	1,036,450
2,950,000	Banco Santander	2.50%	12/15/2020	2,894,687
6,598,000	Banco Santander	3.88%	09/20/2022	6,667,485
		3.00%	09/20/2022	0,007,400
15,532,000	Banco Santander (5 Year CMT	E 0E0/	04/00/0004	45 070 704
0.400.000	Rate + 4.58%)	5.95%	01/30/2024	15,873,704
2,400,000	Banistmo S.A.	3.65%	09/19/2022	2,307,000
5,535,000	Bank of Nova Scotia	2.15%	07/14/2020	5,430,476
10,935,000	Barclays Bank PLC	2.65%	01/11/2021	10,801,988
8,750,000	BBVA Banco Continental S.A.	3.25%	04/08/2018	8,747,594
12,938,000	BDO Unibank, Inc.	2.63%	10/24/2021	12,593,358
11,350,000	BDO Unibank, Inc.	2.95%	03/06/2023	10,920,244
17,400,000	Bharat Petroleum Corporation			
	Ltd.	4.63%	10/25/2022	18,012,480
9,000,000	Bharti Airtel Ltd.	5.13%	03/11/2023	9,173,520
5,518,000	BNP Paribas S.A.	5.00%	01/15/2021	5,809,229
6,885,000	BP Capital Markets PLC	1.68%	05/03/2019	6,814,921
745,000	BP Capital Markets PLC	1.77%	09/19/2019	735,638
2,351,000	BP Capital Markets PLC	2.32%	02/13/2020	2,325,746
9,993,000	Celulosa Arauco y	2.0270	02/10/2020	2,020,110
0,000,000	Constitucion S.A.	4.75%	01/11/2022	10,319,583
21,000,000	CK Hutchison International Ltd.	2.88%^	04/05/2022	20,605,383
3,000,000	CK Hutchison International Ltd.	2.88%	04/05/2022	2,943,626
8,000,000	CNOOC Finance Ltd.	2.63%	05/05/2020	7,914,562
13,000,000	CNOOC Finance Ltd.	3.88%	05/02/2022	13,112,307
15,391,000	CNPC General Capital Ltd.	3.95%	04/19/2022	15,674,316
6,100,000	CNPC Overseas Capital Ltd.	4.50%	04/28/2021	6,318,153
500,000	Coca-Cola Femsa S.A.B. de	4 000/	00/45/0000	E44 200
7 000 000	C.V.	4.63%	02/15/2020	514,389
7,000,000	Comision Federal de	4.000/	0=10010004	
	Electricidad	4.88%	05/26/2021	7,227,500
7,946,000	Commonwealth Bank of			
	Australia	2.25%	03/10/2020	7,835,123
2,835,000	Commonwealth Bank of			
	Australia	2.05%	09/18/2020	2,763,416
2,900,000	Corpbanca S.A.	3.88%	09/22/2019	2,926,087
4,000,000	Corporacion Financiera de			
	Desarrollo S.A.	3.25%	07/15/2019	4,005,000
5,200,000	DBS Group Holdings Ltd. (3			
	Month LIBOR USD + 0.62%)	2.37%^	07/25/2022	5,228,288
4,300,000	DBS Group Holdings Ltd. (3			, ., .,
,,	Month LIBOR USD + 0.62%)	2.37%	07/25/2022	4,323,392
14,000,000	DBS Group Holdings Ltd. (5			,,
.,,,,,,,,,,,	Year Swap Rate USD +			
	2.39%)	3.60% <sub>†</sub>	12/29/2049	13,572,566
	,	3.00701	ILILOILO IO	. 5,51 2,550

42 DoubleLine Funds Trust

March 31, 2018

VALUE \$

5,123,913

4,135,685 948,337

2,873,748

3,910,116

3,626,633

11,290,519

10,920,576

205,396 16,995,573 2,181,635 7,282,357 1,397,866

3,165,167

1,001,770

585,063

14,779,188 10,572,765

7,890,340

18,035,728

1,537,350

3,717,935 6,676,215

2,917,737 7,249,091 **854,505,290** 

11,526,000

21,960,775

PRINCIPAL						PRINCIPAL			
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$		AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY
5,600,000	Delek & Avner Tamar Bond	TOTIL	WINTOINT	ν/ιΕΟΕ ψ		5,200,000	Sinopec Group Overseas	TVIIL	W/ COCKET
0,000,000	Ltd.	3.84%^	12/30/2018	5,616,212		0,200,000	Development Ltd.	2.50%	04/28/2020
6,320,000	Delek & Avner Tamar Bond	0.0170	12/00/2010	0,010,212		4,200,000		2.0070	0 1/20/2020
0,020,000	Ltd.	4.44%^	12/30/2020	6,355,771		1,200,000	Development Ltd.	2.75%	05/03/2021
2,500,000	Digicel Ltd.	8.25%	09/30/2020	2,162,500		990,000	Sinopec Group Overseas	2.1070	00/00/2021
10,150,000	Ecopetrol SA	7.63%	07/23/2019	10,748,850		330,000	Development Ltd.	2.00%	09/29/2021
5,000,000	Empresas Publicas de	7.0070	0112312013	10,740,000		3,000,000	Sinopec Group Overseas	2.0070	03/23/2021
3,000,000	Medellin E.S.P.	7.63%	07/29/2019	5,312,500		3,000,000	Development Ltd.	2.00%^	09/29/2021
10,289,970	ENA Norte Trust	4.95%	04/25/2023	10,575,517		4,000,000	Sinopec Group Overseas	2.0070	03/23/2021
3,695,000	Export-Import Bank of India	2.75%	04/23/2023	3,655,678		4,000,000	Development Ltd.	3.00%	04/12/2022
13,350,000	Export-Import Bank of India	3.13%	07/20/2021	13,202,442		3,710,000	Sinopec Group Overseas	3.0076	04/12/2022
3,305,000	Export-Import Bank of India (3	J. 1J /0	0112012021	13,202,442		3,7 10,000	Development Ltd.	3.00%^	04/12/2022
3,303,000	Month LIBOR USD + 1.00%)	2.89%	08/21/2022	3,301,282		11,500,000	SP PowerAssets Ltd.	2.70%	09/14/2022
3,000,000	Fondo Mivivienda S.A.	3.38%	04/02/2019	3,009,000		11,300,000	Sumitomo Mitsui Financial	2.7070	03/14/2022
10,800,000	Fondo Mivivienda S.A.	3.38%	04/02/2019	10,832,400		11,313,000	Group, Inc.	2.06%	07/14/2021
2,000,000	Fondo Mivivienda S.A.	3.50%	01/31/2023	1,965,000		200,000	Telefonica Celular del	2.00/0	07/14/2021
500,000	Fondo Mivivienda S.A.	3.50%	01/31/2023	491,250		200,000		6.75%	12/13/2022
4,982,000	Global Bank Corporation					17,000,000	Paraguay S.A. Telefonica Chile S.A.	3.88%	10/12/2022
		5.13% 5.13%	10/30/2019	5,087,618		2.250.000		2.38%	
4,000,000	Global Bank Corporation		10/30/2019	4,084,800		,,	Temasek Financial Ltd.		01/23/2023
1,900,000	Global Bank Corporation	4.50%^	10/20/2021	1,918,240			Tencent Holdings Ltd.	3.38%	05/02/2019 02/11/2020
4,000,000	Global Bank Corporation	4.50%	10/20/2021	4,038,400			Tencent Holdings Ltd.	2.88%^	
500,000	Grupo Bimbo S.A.B. de C.V.	4.88%	06/30/2020	518,596		3,170,000	Tencent Holdings Ltd.	2.88%	02/11/2020
500,000	Grupo Idesa S.A. de C.V.	7.88%	12/18/2020	487,907		1,000,000	Tencent Holdings Ltd.		
6,129,355	Guanay Finance Ltd.	6.00%	12/15/2020	6,284,694			(3 Month LIBOR USD +	0.040/ \	04/40/0000
7,635,000	Indian Oil Corporation Ltd.	5.63%	08/02/2021	8,123,136		575 000	0.61%)	2.34%^	01/19/2023
1,181,005	Interoceanica Finance Ltd.	0.00%	11/30/2018	1,160,337		5/5,000	Transportadora de Gas	E 700/A	00/00/0000
10,725,000	Inversiones CMPC S.A.	4.50%	04/25/2022	11,036,259		44 505 000	Internacional S.A.	5.70%^	03/20/2022
1,500,000	IOI Investment BHD	4.38%	06/27/2022	1,531,409		14,525,000	Transportadora de Gas	E 700/	00/00/0000
9,000,000	Israel Electric Corporation Ltd.	5.63%	06/21/2018	9,045,990		40.700.000	Internacional S.A.	5.70%	03/20/2022
9,996,000	Malayan Banking BHD (5 Year	2.040/	40/00/0000	40,000,000		10,760,000	UBS AG	2.45%	12/01/2020
40.005.000	Swap Rate USD + 2.54%)	3.91%	10/29/2026	10,026,688		8,100,000	Union Bank of the	0.070/	44/00/0000
10,985,000	Mizuho Financial Group, Inc.					47,000,000	Philippines	3.37%	11/29/2022
	(3 Month LIBOR USD +	0.040/	00/05/0000	10.0== 115		17,902,000	United Overseas Bank Ltd.		
	0.79%)	2.81%	03/05/2023	10,977,115			(5 Year Swap Rate USD		
8,770,000	ONGC Videsh Ltd.	3.25%	07/15/2019	8,755,530		4 550 000	+ 2.00%)	3.75%	09/19/2024
10,000,000	ONGC Videsh Ltd.	2.88%	01/27/2022	9,672,420		1,550,000	United Overseas Bank Ltd.		
4,300,000	ONGC Videsh Ltd.	3.75%	05/07/2023	4,258,754			(5 Year Swap Rate USD	0.500/	00/40/0000
7,612,000	Orange S.A.	2.75%	02/06/2019	7,610,770		0.050.000	+ 2.24%)	3.50%	09/16/2026
1,355,000	Orange S.A.	1.63%	11/03/2019	1,327,338		3,852,000	United Overseas Bank Ltd.		
19,000,000	Oversea-Chinese Banking						(5 Year Swap Rate USD	0.000/	00/00/000
	Corporation (5 Year Swap	4.000/	1011510001	10 115 550		0.005.000	+ 1.65%)	2.88%	03/08/2027
0.400.000	Rate USD + 2.20%)	4.00%	10/15/2024	19,145,578		6,805,000	UPL Corporation	3.25%	10/13/2021
6,100,000	Panama Metro Line SP	0.00%	12/05/2022	5,517,450		2,930,000	Westpac Banking	4.050/	44/00/0040
11,739,000	Panama Metro Line SP	0.00%	12/05/2022	10,617,926		7 005 000	Corporation	1.95%	11/23/2018
26,896	Peru Enhanced Pass-Through	0.000/ 4	05/24/0040	00.044		7,365,000	Westpac Banking	4.000/	00/40/0040
4 000 004	Finance Ltd.	0.00%^	05/31/2018	26,614			Corporation	1.60%	08/19/2019
1,032,331		0.000/	05/04/0040	4.004.405			Total Foreign Corporate Bon	ds	
7,000,000	Finance Ltd.	0.00%	05/31/2018	1,021,492			(Cost \$864,265,785)		
7,000,000	Petronas Capital Ltd.	3.13%	03/18/2022	6,952,785			VERNMENT BONDS, FOREIG		AND FOREIGN
12,600,000	Petronas Global Sukuk Ltd.	2.71%	03/18/2020	12,516,840	0	GOVERNMEN	IT SPONSORED CORPORATION	ONS 3.4%	
6,577,000	PSA International Ltd.	4.63%	09/11/2019	6,747,607		12,000,000	Chile Government		
598,000	PSA International Ltd.	3.88%	02/11/2021	615,240			International Bond	2.25%	10/30/2022
3,500,000	Reliance Holdings, Inc.	4.50%	10/19/2020	3,595,441		21,800,000	Chile International		
17,560,000	Reliance Holdings, Inc.	5.40%	02/14/2022	18,565,802			Government Bond	3.25%	09/14/2021
1,900,000	SACI Falabella	3.75%	04/30/2023	1,886,699					
11,145,000	Santander UK PLC	2.50%	01/05/2021	10,966,173					
5,282,000	Shell International Finance	4.0001	0=116:55:15	- 0					
44.0=2.22	B.V.	1.38%	05/10/2019	5,214,805					
11,270,000	Shire Acquisitions	4.0001	00/05/55/5	44.00= 00=					
4 000 000	Investments Ireland DAC	1.90%	09/23/2019	11,087,022					
1,800,000	Sinopec Group Overseas	0.500/ ^	0.4/00/2000	4 770 000					
	Development Ltd.	2.50%^	04/28/2020	1,773,662					

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	
1,210,000	Costa Rica Government	IVAIL	WATOKITI	VALUE \$	
, ,	International Bond	10.00%	08/01/2020	1,356,107	
14,600,000	Dominican Republic International Bond	7.50%	05/06/2021	15,562,578	
5,000,000	Indonesia Government International Bond	6.13%	03/15/2019	5,169,600	
20,060,000	Indonesia Government International Bond	4.88%	05/05/2021	20,956,341	
6,740,000	Indonesia Government International Bond	3.70%^	01/08/2022	6,770,802	
20,600,000	Israel Government International Bond	4.00%	06/30/2022	21,342,115	
11,000,000	Mexico Government International Bond	3.63%	03/15/2022	11,202,840	
12,000,000	Panama Government International Bond	5.20%	01/30/2020	12,534,000	
33,200,000	Philippine Government International Bond	4.00%	01/15/2021	34,050,019	
6,000,000	Republic of Poland Government				
45 400 000	International Bond	5.13%	04/21/2021	6,382,200	
15,160,000	Wakala Global Sukuk BHD	4.65%	07/06/2021	16,010,628	
NON-AGENCY COMMERCIAL MORTGAGE BACKED					
NON-AGENO	(Cost \$188,168,351) Y COMMERCIAL MORTGAG		porations	184,824,005	
OBLIGATION	(Cost \$188,168,351) Y COMMERCIAL MORTGAG IS 14.2% A10 LLC,	E BACKED			
	(Cost \$188,168,351) Y COMMERCIAL MORTGAG IS 14.2% A10 LLC, Series 2016-1-A1		03/15/2035	1,506,980	
OBLIGATION	(Cost \$188,168,351) Y COMMERCIAL MORTGAG IS 14.2% A10 LLC,	E BACKED			
<b>OBLIGATION</b> 1,507,000	(Cost \$188,168,351) Y COMMERCIAL MORTGAG IS 14.2% A10 LLC, Series 2016-1-A1 AREIT Trust, Series 2018-CRE1-A (1 Month LIBOR USD +	2.42% <sup>^</sup>	03/15/2035	1,506,980	
1,507,000 9,313,000	(Cost \$188,168,351) Y COMMERCIAL MORTGAG IS 14.2% A10 LLC, Series 2016-1-A1 AREIT Trust, Series 2018-CRE1-A (1 Month LIBOR USD + 0.85%, 0.85% Floor) Asset Securitization Corpo	2.42% <sup>^</sup> 2.35% <sup>^</sup> ration, 1.09%#1/0	03/15/2035	1,506,980	
0BLIGATION 1,507,000 9,313,000 3,585,666	(Cost \$188,168,351) Y COMMERCIAL MORTGAG IS 14.2%  A10 LLC, Series 2016-1-A1  AREIT Trust, Series 2018-CRE1-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)  Asset Securitization Corpor Series 1997-D4-PS1  Atrium Hotel Portfolio Trus Series 2017-ATRM-E (1 Month LIBOR USD +	2.42%^ 2.35%^ ration, 1.09%# I/O	03/15/2035 02/15/2035 04/14/2029	1,506,980 9,332,008 2,422	
0BLIGATION 1,507,000 9,313,000 3,585,666 12,019,000 192,096,794 104,708,662	(Cost \$188,168,351) Y COMMERCIAL MORTGAG IS 14.2%  A10 LLC, Series 2016-1-A1  AREIT Trust, Series 2018-CRE1-A (1 Month LIBOR USD + 0.85%, 0.85% Floor)  Asset Securitization Corpo Series 1997-D4-PS1  Atrium Hotel Portfolio Trus Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%)  BANK, Series 2017-BNK5-XA Series 2017-BNK6-XA	2.42%^  2.35%^ ration, 1.09%# I/O t,  4.83%^  1.10%# I/O 0.88%# I/O 0.83%# I/O	03/15/2035 02/15/2035 04/14/2029 12/15/2036 06/15/2060 07/15/2060 11/15/2054	1,506,980 9,332,008 2,422 11,930,731 13,476,800 6,214,930	

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
2,261,000	Barclays Commercial Mortgage Series 2017-DELC-C (1 Month			
2,577,000	LIBOR USD + 1.20%) Series 2017-DELC-D (1 Month	2.98%^	08/15/2036	2,259,402
5,399,000	LIBOR USD + 1.70%) Series 2017-DELC-E (1 Month	3.48%^	08/15/2036	2,570,947
5,175,000	LIBOR USD + 2.50%) Series 2017-DELC-F (1 Month	4.28%^	08/15/2036	5,392,961
	LIBOR USD + 3.50%) BBCMS Mortgage Trust,	5.28%^	08/15/2036	5,179,151
11,694,000	Series 2017-GLKS-E (1 Month LIBOR USD + 2.85%, 2.75% Floor)	4.63%^	11/15/2034	11,697,098
11,000,000	Series 2018-TALL-A (1 Month LIBOR USD + 0.72%)	2.50%	03/15/2037	10,961,247
1,511,978	Bear Stearns Commercial Mortga Series 2005-PW10-AJ	age Securitie 5.59%#	s Trust, 12/11/2040	1,604,592
	Bear Stearns Commercial Mortga	age Securitie	s, Inc.,	
5,209,139	Series 2007-T26-AJ	5.52%#	01/12/2045	4,933,870
129,257,180	Benchmark Mortgage Trust, Series 2018-B1-XA	0.53%# I/O	01/15/2051	5,298,704
10,734,000	Bsprt Issuer Ltd., Series 2017-FL1-A (1 Month			
6,888,000	LIBOR USD + 1.35%) Series 2017-FL2-A (1 Month	3.13%^	06/15/2027	10,785,959
0,000,000	LIBOR USD + 0.82%, 0.82% Floor)	2.60%^	10/15/2034	6,907,685
2,411,000	Series 2017-FL2-AS (1 Month LIBOR USD + 1.10%, 1.10%			
2,411,000	Floor) Series 2017-FL2-B (1 Month	2.88%^	10/15/2034	2,417,532
	LIBOR USD + 1.40%, 1.40% Floor)	3.18%^	10/15/2034	2,417,942
3,590,000	BX Commercial Mortgage Trust, Series 2018-BIOA-D (1 Month			
.,,	LIBOR USD + 1.32%, 1.35% Floor)	2.97%^	03/15/2037	3,574,861
8,976,000	Series 2018-BIOA-E (1 Month	2.01 /0	00/10/2007	0,011,001
	LIBOR USD + 1.95%, 1.98% Floor)	3.60%^	03/15/2037	8,935,176
4,001,852	BX Trust, Series 2017-APPL-D (1 Month			
4,001,002	LIBOR USD + 2.05%, 2.05%	2.020/ Å	07/45/0004	4 000 405
6,192,244	Floor) Series 2017-APPL-E (1 Month	3.83%^	07/15/2034	4,022,105
	LIBOR USD + 3.15%, 3.15% Floor)	4.93%^	07/15/2034	6,243,226
6,117,000	Series 2017-FL1-C (1 Month LIBOR USD + 1.95%, 1.95%		01/10/2001	0,2 10,220
4 400 000	Floor)	3.74%^	06/15/2035	6,132,280
4,460,000	Series 2017-IMC-D (1 Month LIBOR USD + 2.25%, 2.25%			
7,194,000	Floor) Series 2017-IMC-E (1 Month LIBOR USD + 3.25%, 3.25%	4.03%^	10/15/2032	4,477,127
7,000,000	Floor)	5.03%^	10/15/2032	7,236,827
7,099,000	Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%)	3.83%^	07/15/2034	7,123,569
11,674,000	Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%)	4.93%^	07/15/2034	11,747,194
26,370,594	CD Commercial Mortgage Trust, Series 2017-CD4-XA	1.33%# I/O	05/10/2050	2,295,518

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	CFCRE Commercial Mortgage			
117,394,687	Series 2017-C8-XA	1.67%# 1/0	06/15/2050	12,357,599
42,452,000	Series 2017-C8-XB Series 2018-TAN-B	0.96%# I/O 4.69%^	06/15/2050 02/15/2033	3,175,083 4.889.881
4,752,000 4,752,000	Series 2018-TAN-C	5.29%	02/15/2033	4,900,759
2,851,000	Series 2018-TAN-D	6.10%	02/15/2033	2,942,918
2,001,000			02/10/2000	2,542,510
2,435,830	Series 2014-FL2-A (1 Month	je i rust,		
2,433,030	LIBOR USD + 1.85%, 1.85%			
	Floor)	3.63%^	11/15/2031	2,437,471
	CGDBB Commercial Mortgage			_,,
4,697,000	Series 2017-BIOC-D (1 Month	Trust,		
.,,	LIBOR USD + 1.60%, 1.60%			
	Floor)	3.38%^	07/15/2032	4,706,549
6,576,000	Series 2017-BIOC-E (1 Month			
	LIBOR USD + 2.15%, 2.25%	0.000/.4	07/45/0000	0.554.550
	Floor)	3.93%^	07/15/2032	6,574,776
	CGGS Commercial Mortgage T	rust,		
12,600,000	Series 2018-WSS-D (1 Month	4.050/ Δ	00/45/0007	40.050.440
	LIBOR USD + 2.30%)	4.05%^	02/15/2037	12,656,146
	CHT Mortgage Trust,			
7,731,000	Series 2017-CSMO-E (1 Month			
	LIBOR USD + 3.00%, 3.00% Floor)	4.78%^	11/15/2036	7,793,752
4,123,000	Series 2017-CSMO-F (1 Month	4.7070	11/13/2030	1,135,132
.,,	LIBOR USD + 3.74%, 3.80%			
	Floor)	5.52%^	11/15/2036	4,157,936
	Citigroup Commercial Mortgag	e Trust,		
2,797,167	Series 2008-C7-AM	6.19%#	12/10/2049	2,794,810
34,445,699	Series 2016-GC36-XA	1.33%# I/O	02/10/2049	2,634,851
65,417,303	Series 2016-P3-XA	1.71%# I/O	04/15/2049	6,383,741
179,000	Series 2018-TBR-D (1 Month			
	LIBOR USD + 1.80%, 1.80% Floor)	3.58%^	12/15/2036	179,556
	,	0.0070	12/10/2000	170,000
6,919,000	CLNS Trust, Series 2017-IKPR-D (1 Month			
0,313,000	LIBOR USD + 2.05%, 2.05%			
	Floor)	3.79%^	06/11/2032	6,944,604
6,919,000	Series 2017-IKPR-E (1 Month			
	LIBOR USD + 3.50%, 3.50%	E 040/ ^	06/44/0020	6 070 726
	Floor)	5.24%^	06/11/2032	6,972,736
10 610 776	COBALT Commercial Mortgage		04/45/0047	10 710 105
10,610,776	Series 2007-C2-AJFX	5.57%#	04/15/2047	10,716,165
E C40 000	Cold Storage Trust,			
5,642,000	Series 2017-ICE3-A (1 Month LIBOR USD + 1.00%, 1.00%			
	Floor)	2.78%^	04/15/2036	5,670,609
6,884,000	Series 2017-ICE3-C (1 Month			-,,
	LIBOR USD + 1.35%, 1.35%			
	Floor)	3.13%^	04/15/2036	6,921,866
_	Commercial Mortgage Pass-Th			
8,097,461	Series 2012-CR2-XA	1.66%# 1/0	08/15/2045	478,032
127,526,762	Series 2013-CR12-XA	1.28%# 1/0	10/10/2046	6,123,261
30,705,510 3,890,000	Series 2013-LC6-XA Series 2014-TWC-C (1 Month	1.42%# I/O	01/10/2046	1,681,781
0,000,000	LIBOR USD + 1.85%, 1.85%			
	Floor)	3.57%^	02/13/2032	3,903,088
67,601,478	Series 2017-COR2-XA	1.18%# I/O	09/10/2050	5,918,381
	Commercial Pass-Through Cer	tificates,		
174,485,221	Series 2015-CR25-XA	0.94%#1/0	08/10/2048	9,139,728
	Credit Suisse Mortgage Capital	Certificates,		
1,325,271	Series 2008-C1-AM	6.20%#^	02/15/2041	1,326,551
	Credit Suisse Mortgage Trust,			
5,464,000	Series 2017-LSTK-C	3.23%^	04/05/2033	5,426,340
6,501,000	Series 2017-LSTK-D	3.33%#^	04/05/2033	6,404,398
	CSAIL Commercial Mortgage T	rust,		
127,314,382	Series 2017-C8-XA	1.26%# I/O	06/15/2050	9,758,253
20,143,124	Series 2017-CX9-XA	0.90%# I/O	09/15/2050	999,431
20,110,121				

				Waron 01, 2010
PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	CSMC Mortgage Securities Trus	st,		
3,435,000	Series 2017-HD-B (1 Month			
	LIBOR USD + 1.35%, 1.35% Floor)	3.13%^	02/15/2031	3,441,727
1,649,000	Series 2017-HD-C (1 Month	0.1070	02/13/2031	0,441,727
,,	LIBOR USD + 1.70%, 1.70%			
0.550.000	Floor)	3.48%^	02/15/2031	1,652,302
3,559,000	Series 2017-HD-D (1 Month LIBOR USD + 2.50%, 2.50%			
	Floor)	4.28%^	02/15/2031	3,567,617
811,000	Series 2017-LSTK-E	3.33%#^	04/05/2033	794,931
	CSMC Trust,			
10,862,000	Series 2017-CHOP-D (1 Month			
	LIBOR USD + 1.90%, 1.90%			
	Floor)	3.68%^	07/15/2032	10,892,218
40.005.000	DBCG Mortgage Trust,			
12,925,000	Series 2017-BBG-B (1 Month LIBOR USD + 0.85%, 0.95%			
	Floor)	2.63%^	06/15/2034	12,951,359
	GE Commercial Mortgage Corp		00/10/2001	.2,00.,000
10,497,000	Series 2007-C1-AM	5.61%#	12/10/2049	10,595,392
10,101,000	Great Wolf Trust,	0.0170	12/10/2010	.0,000,002
3,487,000	Series 2017-WOLF-D (1 Month			
-, ,	LIBOR USD + 2.10%, 1.00%			
	Floor)	4.03%^	09/15/2034	3,507,899
5,404,000	Series 2017-WOLF-E (1 Month			
	LIBOR USD + 3.10%, 1.00% Floor)	5.03%^	09/15/2034	5,452,727
2,876,000	Series 2017-WOLF-F (1 Month	0.0070	03/10/2004	0,402,121
	LIBOR USD + 4.07%, 1.00%			
	Floor)	6.00%^	09/15/2034	2,905,151
	GS Mortgage Securities Trust,			
15,607,693	Series 2013-GC14-A2	3.00%	08/10/2046	15,608,655
6,788,000	Series 2017-500K-E (1 Month LIBOR USD + 1.50%, 1.75%			
	Floor)	3.28%^	07/15/2032	6,812,171
4,669,000	Series 2017-500K-F (1 Month			
	LIBOR USD + 1.80%, 2.15%	2 500/ ^	07/45/0020	4 000 705
2,970,000	Floor) Series 2017-500K-G (1 Month	3.58%^	07/15/2032	4,688,765
2,570,000	LIBOR USD + 2.50%, 2.85%			
	Floor)	4.28%^	07/15/2032	2,985,984
145,895,069	Series 2017-GS6-XA	1.05%# 1/0	05/10/2050	11,326,053
133,754,819 154,363,769	Series 2017-GS7-XA Series 2017-GS8-XA	1.14%# I/O 0.98%# I/O	08/10/2050 11/10/2050	10,851,702 11,274,159
104,000,700		0.30 /0" "	11/10/2000	11,274,100
9,236,000	Hilton Orlando Trust, Series 2018-ORL-B (1 Month			
5,200,000	LIBOR USD + 1.05%)	2.83%^	12/15/2034	9,268,679
	JP Morgan Chase Commercial I	Mortgage Secu		
4,266,546	Series 2006-LDP9-AM	5.37%	05/15/2047	4,296,309
2,648,212	Series 2007-C1-AM	5.75%#	02/15/2051	2,643,044
3,327,154	Series 2007-CB18-AM	5.47%#	06/12/2047	3,319,825
9,000,000	Series 2014-PHH-D (1 Month LIBOR USD + 2.65%)	4.43%^	08/15/2027	9,010,128
5,111,124	Series 2015-JP1-A1	1.95%	01/15/2049	5,062,477
2,684,000	Series 2017-FL10-B (1 Month			
	LIBOR USD + 1.00%, 1.00%	0.700/^	00/45/0000	0.707.070
2,027,000	Floor)	2.78%^	06/15/2032	2,707,873
2,021,000	Series 2017-FL10-C (1 Month LIBOR USD + 1.25%, 1.25%			
	Floor)	3.03%^	06/15/2032	2,050,699
6,562,000	Series 2017-FL10-D (1 Month			
	LIBOR USD + 1.90%, 1.90%	2 600/ ^	06/15/2022	6 610 705
2,836,000	Floor) Series 2017-MAUI-C (1 Month	3.68%^	06/15/2032	6,612,785
2,000,000	LIBOR USD + 1.25%, 1.25%			
	Floor)	2.97%^	07/15/2034	2,846,426

The accompanying notes are an integral part of these financial statements.

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PRINCIPAL	0	D		
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
2,661,000	JP Morgan Chase Commercial Series 2017-MAUI-D (1 Month LIBOR USD + 1.95%,	Mortgage Se	curities Corpora	ation, (Cont.)
	1.95% Floor)	3.67%^	07/15/2034	2,676,733
2,356,000	Series 2017-MAUI-E (1 Month LIBOR USD + 2.95%,	0.01 /0	01710/2001	2,010,100
	2.95% Floor)	4.67%^	07/15/2034	2,374,679
3,316,000	Series 2017-MAUI-F (1 Month LIBOR USD + 3.75%,			
	3.75% Floor)	5.47%^	07/15/2034	3,348,691
	JP Morgan Chase Commercial	Mortgage Se	curities Trust,	
1,793,000	Series 2006-LDP9-AMS	5.34%	05/15/2047	1,788,499
4,654,413	Series 2007-LD11-AM	5.95%#	06/15/2049	4,736,534
2,529,601	Series 2007-LDPX-AM	5.46%#	01/15/2049	2,526,991
21,092,700	Series 2014-C20-XA	1.09%# I/O	07/15/2047	768,753
9,412,000	Series 2014-FRR1-A707	4.35%^	01/27/2047	9,358,491
1,387,382	Series 2015-FL7-C (1 Month LIBOR USD + 2.85%,			
	2.85% Floor)	4.63%^	05/15/2028	1,390,854
6,173,368	Series 2016-ASH-B (1 Month LIBOR USD + 2.15%,	0.000/A	40/45/0004	0.400.070
3,484,807	2.15% Floor) Series 2016-ASH-C (1 Month	3.93%^	10/15/2034	6,186,873
3, .01,007	LIBOR USD + 2.75%,			
	2.75% Floor)	4.53%^	10/15/2034	3,496,036
72,040,361	Series 2016-JP4-XA	0.81%# I/O	12/15/2049	3,097,404
72,040,001				3,037,707
92,020,613	JPMBB Commercial Mortgage Series 2015-C32-XA	Securities Tru 1.47%# I/O	ust, 11/15/2048	5,282,637
	LCCM,			
3,792,000	Series 2014-PKMD-MRC	2.86%#^	11/14/2027	3,760,195
8,385,000	LMREC, Inc., Series 2015-CRE1-A (1 Month LIBOR USD + 1.75%)	3.61%^	02/22/2032	8,407,640
	LSTAR Commercial Mortgage	Trust		
79,348,405	Series 2017-5-X	1.23%#^ I/O	03/10/2050	3,787,807
0.044.000	Merrill Lynch Mortgage Trust,	E 040/#	00/40/0050	0.400.050
9,341,000	Series 2007-C1-AM	5.81%#	06/12/2050	9,433,653
	Morgan Stanley Bank of Amer	ica Merrill Lyn	ch Trust,	
2,780,467	Series 2012-C5-XA	1.48%#^ I/O	08/15/2045	139,296
15,317,611	Series 2014-C19-LNCX	0.60% <sup>^</sup> I/O	12/15/2046	529,536
19,324,641	Series 2016-C32-XA	0.77%# I/O	12/15/2049	956,819
, , , .				
3,216,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD +	0.000/A	444510004	0.000.050
4.00: 225	2.20%, 2.20% Floor)	3.98%^	11/15/2034	3,233,659
4,824,000	Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	4.93%^	11/15/2034	4,818,626
3,655,000	Series 2017-ASHF-F	1.50 /0	11/10/2007	7,010,020
	(1 Month LIBOR USD + 4.35%, 4.35% Floor)	6.13%^	11/15/2034	3,680,388
	Morgan Stanley Capital, Inc.,			
2,682,079	Series 2006-HQ10-X1	0.18%#^ I/O	11/12/2041	105
3,315,891	Series 2007-HQ11-AJ	5.51%#	02/12/2044	3,312,699
69,603,317	Series 2017-H1-XA	1.46%# I/O	06/15/2050	6,355,020
4,707,883	Series 2017-PRME-A (1 Month LIBOR USD +	2 600/ ^		
	0.90%, 0.90% Floor)	2.68%^	02/15/2034	4,715,509
	Morgan Stanley Re-Remic Trus	st,		
145,498	Series 2012-IO-AXA	1.00%^	03/27/2051	143,889
	Motel 6 Trust,			
11,514,036	Series 2017-MTL6-D (1 Month LIBOR USD +	2 020/ ^	09/45/2024	11 505 427
	2.15%, 2.15% Floor)	3.93%^	08/15/2034	11,595,437

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	RAIT Trust,			
8,366,636	Series 2017-FL7-A			
	(1 Month LIBOR USD +	0.720/ /	00/45/0027	0.276.502
2 363 000	0.95%, 0.95% Floor) Series 2017-FL7-AS	2.73%^	06/15/2037	8,376,503
2,363,000	(1 Month LIBOR USD +			
	1.30%, 1.30% Floor)	3.08%^	06/15/2037	2,364,087
	,	0.0070	00/10/2001	2,001,001
5,437,000	Rosslyn Portfolio Trust, Series 2017-ROSS-A			
0,401,000	(1 Month LIBOR USD +			
	0.95%, 1.94% Floor)	2.54%^	06/15/2033	5,456,097
5,437,000	Series 2017-ROSS-B			
	(1 Month LIBOR USD +	0.040/4	00/45/0000	5 440 000
	1.25%, 2.24% Floor)	2.84%^	06/15/2033	5,448,239
	Sutherland Commercial Mor			
2,190,702	Series 2015-SBC4-A	4.00%^	06/25/2039	2,178,529
	TPG Real Estate Finance Ltd	d.,		
2,263,000	Series 2018-FL1-A			
	(1 Month LIBOR USD +	0.540/4	00/45/0005	0.007.000
4 000 000	0.75%, 0.75% Floor)	2.54%^	02/15/2035	2,267,060
4,299,000	Series 2018-FL1-AS (1 Month LIBOR USD +			
	0.95%, 0.95% Floor)	2.74%^	02/15/2035	4,310,663
1,811,000	Series 2018-FL1-B	2.7 170	02/10/2000	1,010,000
,- ,	(1 Month LIBOR USD +			
	1.30%, 1.30% Floor)	3.09%^	02/15/2035	1,818,834
	UBS Commercial Mortgage	Trust,		
28,895,653	Series 2012-C1-XA	2.08%#^ I/O	05/10/2045	1,955,357
87,353,734	Series 2017-C1-XA	1.61%# I/O	06/15/2050	9,348,937
107,105,725	Series 2017-C3-XA	1.14%# 1/0	08/15/2050	8,122,673
118,970,721	Series 2018-C8-XA	0.90%# I/O	02/15/2051	8,101,157
	Velocity Commercial Capital			
19,898,033	Series 2017-1-AFX	3.00%#^	05/25/2047	19,720,339
5,604,694	Series 2015-1-AFL			
	(1 Month LIBOR USD + 2.43%, 2.43% Floor)	4.30%^	06/25/2045	5,670,153
		4.50 /6	00/23/2043	3,070,133
E 171 011	VSD LLC, Series 2017-PLT1-A1	2 600/ ^	10/05/00/12	E 164 920
5,171,814		3.60%^	12/25/2043	5,164,830
F 000 000	Wachovia Bank Commercial			5.075.550
5,089,222	Series 2006-C25-F Series 2006-C26-AM	5.19%# 6.00%#	05/15/2043	5,075,558
1,517,011 2.499.967	Series 2006-C28-AJ	5.63%#	06/15/2045 10/15/2048	1,520,987 2,529,069
5,147,967	Series 2007-C30-AJ	5.41%#	12/15/2043	5,201,222
5,145,491	Series 2007-C33-AM	6.01%#	02/15/2051	5,283,133
	Wells Fargo Commercial Mo	rtnane Trust		
32,088,645	Series 2015-LC22-XA	0.89%# 1/0	09/15/2058	1,560,057
52,258,844	Series 2016-BNK1-XA	1.79%# 1/0	08/15/2049	5,997,016
51,601,015	Series 2017-RB1-XA	1.28%# 1/0	03/15/2050	4,602,434
11,946,000	Series 2017-SMP-A			
	(1 Month LIBOR USD +	0.050/4	40/4E/0004	11.050.404
	0.75%, 0.75% Floor)	2.65%^	12/15/2034	11,958,464
40.000.07-	WF-RBS Commercial Mortga	age Trust,	00/45/0045	000.000
13,302,875	Series 2012-C8-XA	1.85%#^ I/O	08/15/2045	839,620
	Total Non-Agency Commerc	cial Mortgage E	Backed	
	Obligations (Cost \$790,821,169)			780,131,399
	(5051 \$150,021,105)			100,101,000

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	PRINCIPAL AMOUNT \$	S
	CY RESIDENTIAL COLLATERAL	IZED MORTO	AGE			Deephaven R
OBLIGATIO					4,850,509	Series 2017-2/
23,118,353	Ajax Mortgage Loan Trust, Series 2017-C-A	3.75%^§	07/25/2060	22 842 205	2,355,962	Series 2017-2
5,110,333			01123/2000	22,843,205	3,464,650	Series 2017-2
8,983,495	Angel Oak Mortgage Trust LLC Series 2017-1-A1	2.81%#^	01/25/2047	8,871,902	7,329,301	First Horizon Series 2007-A
4,380,590	Series 2017-1-A1 Series 2017-1-A2	3.09%#^	01/25/2047	4,326,344	7,329,301	
,,	Banc of America Funding Corp			.,==0,0	4.993.576	GCAT LLC, Series 2017-1-
374,001	Series 2005-E-6A1	3.70%#	05/20/2035	379,456	3,807,827	Series 2017-1-
2,001	Banc of America Mortgage Sec		00,20,2000	5.0,100	5,007,027	GSR Mortgag
1,908,064	Series 2005-E-2A1	3.78%#	06/25/2035	1,813,614	3,525,457	Series 2005-A
, ,	Bayview Opportunity Master Fu			.,,	108,240	Series 2006-41
5,590,940	Series 2017-RN6-A1	3.10% <sup>\\$</sup>	08/28/2032	5,572,334		Impac Secure
1,699,248	Series 2018-RN1-A1	3.28% <sup>\\$</sup>	01/28/2033	24,630,957	17,846,865	Series 2006-5-
,000,000	Series 2018-RN2-A1	3.60%^§	02/25/2033	20,016,836		LIBOR USD
,000,000	Series 2018-RN3-A1	3.67%^§	03/28/2033	12,030,180		Floor, 11.50
	BCAP LLC Trust,					JP Morgan Al
1,992,775		6.00%#^Þ	08/28/2021	2,088,064	319,730	Series 2006-S
247,297	Series 2013-RR1-4A2	4.00%#^	08/26/2037	248,131		JP Morgan Mo
000 = :	Bear Stearns Adjustable Rate			0.000	50,232	Series 2007-S
2,898,784	Series 2003-9-4A1	3.77%#	02/25/2034	2,926,416	45,294	Series 2007-S
007.505	Bear Stearns Asset Backed Se			007.004	4.000	JP Morgan Re
387,502	Series 2004-AC2-2A	5.00%	05/25/2034	387,891	1,882	Series 2012-2-
	CAM Mortgage Trust,					Legacy Mortg
1,767,203	Series 2017-1-A1	3.22%^§	08/01/2057	14,725,697	20,614,678	Series 2017-G
	Carrington Mortgage Loan Trus	st,				MASTR Adjus
2,100,651	Series 2007-FRE1-A2 (1 Month				5,525,821	Series 2006-2
	LIBOR USD + 0.20%, 0.20%	2.07%	02/25/2037	12,051,402		Merrill Lynch
	Floor, 14.50% Cap)	2.01 /0	02/23/2037	12,001,402	3,646,828	Series 2005-3-
,112,843	CIM Trust, Series 2017-6-A1	3.02%#^	06/25/2057	8 076 080		MFA Trust,
7,716,628	Series 2017-6-A1 Series 2017-8-A1	3.02%#	12/25/2065	8,976,089 27,689,596	16,137,664	Series 2017-N
,. 10,020				21,000,000		Mill City Mort
2,001,393	Citicorp Residential Mortgage Series 2007-1-A4	5.48%ß	03/25/2037	2,077,235	15,386,335	Series 2017-1-
9,664,211	Series 2007-2-A4	5.22% <sup>ß</sup>	06/25/2037	9,821,890	24,577,158	Series 2017-3-
	Citigroup Mortgage Loan Trust	. Inc				Morgan Stanl
2,037,388	Series 2006-AR1-2A1 (1 Year	,,			8,352	Series 2004-1-
, , , ,	CMT Rate + 2.40%, 2.40%				0.00= 0	Morgan Stanl
	Floor, 9.87% Cap)	3.71%	03/25/2036	1,958,462	2,367,601	Series 2012-R
	COLT Mortgage Loan Trust,					LIBOR USD Floor)
4,657,244	Series 2017-1-A2	2.82%#^	05/27/2047	4,649,815		•
5,266,327	Series 2018-1-A2	2.98%#^	02/25/2048	5,279,248	14 000 750	Oak Hill Advis Series 2017-N
5,569,504	Series 2018-1-A3	3.08%#^	02/25/2048	6,585,691	14,000,758	
40.040	Countrywide Asset-Backed Ce		04/05/0000	40.040	10,000,000	OBX Trust,
42,842	Series 2005-15-1AF6	3.95%#	04/25/2036	43,340	10,000,000	Series 2018-1- USD + 0.65
4 705 005	Countrywide Home Loans,	2.500/#	00/00/0005	4.054.070		Opteum Mort
4,795,935	Series 2004-HYB9-1A1	3.52%#	02/20/2035	4,854,670	105,675	Series 2005-5-
E4 040	Credit Suisse First Boston Mor				100,070	
51,616	Series 2005-11-5A1	5.25%	12/25/2020	51,037	11,177,361	Pretium Morte Series 2017-N
174 000	Credit Suisse Mortgage Capital			40.504.005	8,955,302	Series 2017-N
0,471,069	Series 2011-5R-6A9 Series 2013-3R-1A1	3.48%#^ 2.75%#^	11/27/2037	10,594,095	,,	PRPM LLC,
2,250,027		2.13%#	04/27/2035	2,235,846	8,796,220	Series 2017-1
2 570 002	Credit Suisse Mortgage Trust,	4 500/ ^	02/05/0004	10 607 775	.,,=20	Residential F
2,579,983 4,186,311	Series 2017-1A-A Series 2017-6R1-A1 (1 Month	4.50%^	03/25/2021	12,637,775	8,872	Series 2003-S
,, 100,011	LIBOR USD + 2.55%)	3.21%^	03/06/2047	14,342,648	3,312	Sequoia Mort
	CSMC Trust,			, -, -,	24,125,726	Series 2016-3-
3,132,268	Series 2015-RPL3-A1	3.75%^§	12/25/2056	23,182,669	, .23,. 20	SG Mortgage
5,613,165	Series 2017-12R-A1 (1 Month				11,515,815	Series 2017-1-
	LIBOR USD + 1.45%)	3.02%^	10/25/2046	25,879,600	,0.0,010	Shellpoint Co
						Onemponit Co

				,
PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	Deephaven Residential Mortgage T			
4,850,509	Series 2017-2A-A1	2.45%#^	06/25/2047	4,763,609
2,355,962	Series 2017-2A-A2 Series 2017-2A-A3	2.61%#^ 2.71%#^	06/25/2047	2,313,910
3,464,650			06/25/2047	3,405,069
7,329,301	First Horizon Asset Securities, Inc. Series 2007-AR2-1A1	3.45%#	08/25/2037	6,327,249
4 000 570	GCAT LLC,	2.200/ 88	00/05/0047	4.070.047
4,993,576 3,807,827	Series 2017-1-A1 Series 2017-2-A1	3.38% <sup>\\$</sup> 3.50% <sup>\\$</sup>	03/25/2047 04/25/2047	4,972,817 3,791,971
3,007,027		J.JU /0 3	04/23/2047	3,731,371
3,525,457	GSR Mortgage Loan Trust, Series 2005-AR7-3A1	3.72%#	11/25/2035	3,398,143
108.240	Series 2005-AIV7-5A1 Series 2006-4F-2A7	5.50%	05/25/2036	366,848
100,240		0.0070	00/20/2000	000,040
17,846,865	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.27%, 0.27% Floor, 11.50% Cap)	2.14%	02/25/2037	15,270,335
	JP Morgan Alternative Loan Trust,			
319,730	Series 2006-S4-A6	5.71% <sup>ß</sup>	12/25/2036	341,640
,	JP Morgan Mortgage Trust,			,
50,232	Series 2007-S1-1A1	5.00%	03/25/2022	49,178
45,294	Series 2007-S3-2A2	5.50%	08/25/2022	47,078
	JP Morgan Resecuritization Trust,			
1,882	Series 2012-2-3A3	3.32%#^	10/26/2036	1,888
,	Legacy Mortgage Asset Trust,			,
20,614,678	Series 2017-GS1-A1	3.50%^§	01/25/2057	20,333,139
20,011,010			0 112012001	20,000,100
5,525,821	MASTR Adjustable Rate Mortgages Series 2006-2-2A1	3.70%#	04/25/2036	5,103,249
0,020,021			04/25/2050	3,103,243
2 646 020	Merrill Lynch Mortgage Investors T	rust, 3.35%#	11/25/2035	2 610 901
3,646,828	Series 2005-3-2A (0.25% Floor)	3.33 /0"	11/25/2055	3,619,891
10 107 004	MFA Trust,	3.35%^§	11/05/0017	16.074.006
16,137,664	Series 2017-NPL1-A1	3.33% 8	11/25/2047	16,074,206
45 200 225	Mill City Mortgage Loan Trust,	0.750/#/	44/05/0050	45 000 000
15,386,335 24,577,158	Series 2017-1-A1 Series 2017-3-A1	2.75%#^ 2.75%#^	11/25/2058 01/25/2061	15,268,900 24,359,164
24,011,100			01/23/2001	24,000,104
8,352	Morgan Stanley Mortgage Loan Tru Series 2004-1-1A1	5.00%	11/25/2018	9,020
0,332		3.00 /6	11/25/2010	9,020
2,367,601	Morgan Stanley Re-Remic Trust, Series 2012-R3-2A (1 Month LIBOR USD + 0.23%, 0.23% Floor)	1.85%^	02/26/2037	2,339,938
	Oak Hill Advisors Residential Loan	Trust		
14,000,758	Series 2017-NPL1-A1	3.00%^§	06/25/2057	13,953,685
,,,,,,,,,,	OBX Trust,			.,,
10,000,000	Series 2018-1-A2 (1 Month LIBOR			
10,000,000	USD + 0.65%)	2.53%^	06/25/2057	10,025,151
	Opteum Mortgage Acceptance Cor			
105,675	Series 2005-5-2AN	5.68%#	12/25/2035	107,331
,				,
11,177,361	Pretium Mortgage Credit Partners I Series 2017-NPL2-A1	3.25%^§	03/28/2057	11,140,415
8,955,302	Series 2017-NPL3-A1	3.25% <sup>^</sup> §	06/29/2032	8,932,915
.,,.	PRPM LLC,			-,,-
8,796,220	Series 2017-1A-A1	4.25%^§	01/25/2022	8,818,280
0,100,220			0 1/20/2022	0,010,200
8,872	Residential Funding Mortgage Section Series 2003-S16-A1	4.75%	09/25/2018	8,892
0,012		4.1370	03/23/2010	0,032
24,125,726	Sequoia Mortgage Trust, Series 2016-3-A11	3.00%#^	11/25/2046	23,803,008
24,120,720		J.UU /0#	11/25/2046	23,003,000
11 515 015	SG Mortgage Securities Trust,	2 740/#^	04/05/0047	11 405 540
11,515,815	Series 2017-1-A1	3.71%#^	04/25/2047	11,425,548
04.000.004	Shellpoint Co-Originator Trust,	2 500/#4	44/05/0040	04 470 400
24,066,291	Series 2016-1-1A10	3.50%#^	11/25/2046	24,179,499

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	Structured Asset Securities Co	rnoration		
339,406	Series 2003-24A-1A3	3.53%#	07/25/2033	342,616
112,679	Series 2005-10-6A1	5.00%	06/25/2020	114,432
1,242,980	Series 2006-OW1-A4 (1 Month			,
, ,	LIBOR USD + 0.20%, 0.20%			
	Floor)	2.07%^	12/25/2035	1,246,037
	Tourd Daint Martages Trust			
16 700 004	Towd Point Mortgage Trust, Series 2015-2-1A13	2.50%#^	11/25/2060	16 492 040
16,722,204			11/25/2060	16,483,019
	Velocity Commercial Capital Lo			
5,034,397	Series 2016-1-AFX	3.53%#^	04/25/2046	5,017,953
7,776,927	Series 2016-2-AFX	3.00%#	10/25/2046	7,756,696
	Verus Securitization Trust,			
16,204,333	Series 2017-1A-A1	2.85%#^	01/25/2047	16,265,795
2,400,642	Series 2017-1A-A2	3.16%#^	01/25/2047	2,407,331
24,189,370	Series 2018-1-A1	2.93%#^	02/25/2048	24,225,257
	VOLTILIC			
0.007.506	VOLT LLC,	2 500/ 48	00/05/00/17	0 000 007
8,987,506	Series 2017-NPL1-A1	3.50% <sup>^§</sup>	02/25/2047	8,989,807
7,728,521	Series 2017-NPL3-A1	3.50% <sup>^</sup> §	03/25/2047	7,749,085
11,951,189	Series 2017-NPL6-A1	3.25% <sup>^</sup> §	05/25/2047	11,925,523
15,235,651	Series 2017-NPL7-A1	3.25% <sup>^</sup> §	06/25/2047	15,208,949
15,775,925	Series 2017-NPL8-A1	3.13% <sup>^</sup> §	06/25/2047	15,734,118
20,813,620	Series 2017-NPL9-A1	3.13% <b>^</b> §	09/25/2047	20,751,446
	Washington Mutual Mortgage P	ass-Through	Certificates,	
793,326	Series 2002-AR16-A	3.45%#	12/25/2032	780,230
	Wells Fargo Mortgage Backed S	Securities Tr	ıct	
2,038,975	Series 2006-AR6-5A1	3.64%#	03/25/2036	2 047 451
2,030,973				2,047,451
	Total Non-Agency Residential (	oliateralized	wortgage	
	Obligations			COE 0C0 04C
	(Cost \$697,457,061)			695,369,846
				000,000,000
	RATE BONDS 7.2%	4.000/	05/44/0040	
1,032,000	RATE BONDS 7.2% AbbVie, Inc.	1.80%	05/14/2018	1,031,277
1,032,000 8,032,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc.	1.80% 2.60%	05/14/2018 12/05/2019	
1,032,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power	2.60%	12/05/2019	1,031,277 8,033,960
1,032,000 8,032,000 1,960,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company			1,031,277
1,032,000 8,032,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company	2.60%	12/05/2019	1,031,277 8,033,960
1,032,000 8,032,000 1,960,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD +	2.60% 2.15%	12/05/2019 11/13/2020	1,031,277 8,033,960 1,918,384
1,032,000 8,032,000 1,960,000 11,840,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%)	2.60% 2.15% 2.61%	12/05/2019 11/13/2020 02/27/2023	1,031,277 8,033,960 1,918,384 11,810,063
1,032,000 8,032,000 1,960,000 11,840,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc.	2.60% 2.15% 2.61% 2.20%	12/05/2019 11/13/2020 02/27/2023 05/11/2020	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000	RATE BONDS 7.2%  AbbVie, Inc.  Amazon.com, Inc.  American Electric Power  Company  American Express Company  (3 Month LIBOR USD +  0.65%)  Amgen, Inc.  Analog Devices, Inc.	2.60% 2.15% 2.61% 2.20% 2.95%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 8,405,000	RATE BONDS 7.2%  AbbVie, Inc.  Amazon.com, Inc.  American Electric Power  Company  American Express Company  (3 Month LIBOR USD +  0.65%)  Amgen, Inc.  Analog Devices, Inc.  Anthem, Inc.	2.60% 2.15% 2.61% 2.20% 2.95% 2.50%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 8,405,000 10,887,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc.	2.60% 2.15% 2.61% 2.20% 2.95%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 8,405,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation	2.60% 2.15% 2.61% 2.20% 2.95% 2.50%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 8,405,000 10,887,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD +	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 8,405,000 10,887,000 5,795,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%)	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 8,405,000 10,887,000 5,795,000	RATE BONDS 7.2%  AbbVie, Inc.  Amazon.com, Inc.  American Electric Power  Company  (3 Month LIBOR USD +  0.65%)  Amgen, Inc.  Analog Devices, Inc.  Anthem, Inc.  AT&T, Inc.  Bank of America Corporation  (3 Month LIBOR USD +  0.79%)  BAT Capital Corporation	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30%^	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,703,784
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 8,405,000 10,887,000 5,795,000 5,815,000 6,150,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 8,405,000 10,887,000 5,795,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP Capital One Financial	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30%^5.88%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/15/2019	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,770,794 5,7703,784 6,388,563
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 8,405,000 10,887,000 5,795,000 5,815,000 6,150,000 11,050,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP Capital One Financial Corporation	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30% 5.88% 2.40%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/15/2019 10/30/2020	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,703,784 6,388,563 10,836,349
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 8,405,000 5,795,000 5,815,000 6,150,000 11,050,000 10,910,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP Capital One Financial Corporation Cardinal Health, Inc.	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30%^5.88%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/15/2019	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,770,794 5,7703,784 6,388,563
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 8,405,000 10,887,000 5,795,000 5,815,000 6,150,000 11,050,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30% 5.88% 2.40% 1.95%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/15/2019 10/30/2020 06/14/2019	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,703,784 6,388,563 10,836,349 10,794,070
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 8,405,000 10,887,000 5,795,000 5,815,000 6,150,000 11,050,000 10,910,000 3,675,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30% 5.88% 2.40%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/15/2019 10/30/2020	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,703,784 6,388,563 10,836,349
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 8,405,000 5,795,000 5,815,000 6,150,000 11,050,000 10,910,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Caterpillar Financial Services	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30% 5.88% 2.40% 1.95% 1.70%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/15/2019 10/30/2020 06/14/2019	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,703,784 6,388,563 10,836,349 10,794,070 3,670,239
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1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 8,405,000 10,887,000 5,795,000 11,050,000 11,050,000 10,910,000 3,675,000 6,915,000 11,506,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Caterpillar Financial Services Corporation Caterpillar Financial Services Corporation Caterporation Caterporation Caterporation	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30% 5.88% 2.40% 1.95% 1.70% 2.10% 2.88%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/15/2019 10/30/2020 06/14/2018 01/10/2020 08/15/2020 08/15/2020	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,703,784 6,388,563 10,836,349 10,794,070 3,670,239 6,837,398 11,465,380
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 10,887,000 5,795,000 11,050,000 11,050,000 10,910,000 3,675,000 6,915,000 11,506,000 11,351,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Caterpillar Financial Services Corporation Caterporation	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30% 5.88% 2.40% 1.95% 1.70% 2.10% 2.88% 2.90%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/15/2019 10/30/2020 06/14/2019 06/16/2018 01/10/2020 08/15/2020 04/01/2022	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,703,784 6,388,563 10,836,349 10,794,070 3,670,239 6,837,398 11,465,380 11,180,866
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 10,887,000 5,795,000 11,050,000 11,050,000 10,910,000 3,675,000 6,915,000 11,351,000 7,595,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Caterpillar Financial Services Corporation Celgene Corporation Citigroup, Inc.	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30% 5.88% 2.40% 1.95% 1.70% 2.10% 2.88%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/15/2019 10/30/2020 06/14/2018 01/10/2020 08/15/2020 08/15/2020	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,703,784 6,388,563 10,836,349 10,794,070 3,670,239 6,837,398 11,465,380
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1,032,000 8,032,000 1,960,000 11,840,000 11,840,000 5,615,000 8,405,000 10,887,000 5,795,000 11,050,000 11,050,000 11,050,000 11,506,000 11,351,000 7,595,000 5,440,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Caterpillar Financial Services Corporation Caterpillar Financial Services Corporation Caterpillar Financial Services Corporation Citigroup, Inc. Citigroup, Inc. (3 Month LIBOR USD + 0.96%)	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30% 5.88% 2.40% 1.95% 1.70% 2.10% 2.88% 2.90% 2.05%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/15/2019 10/30/2020 06/14/2019 06/16/2018 01/10/2020 08/15/2020 04/01/2022 12/07/2018 04/25/2022	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,703,784 6,388,563 10,836,349 10,794,070 3,670,239 6,837,398 11,465,380 11,180,866 7,567,870 5,474,434
1,032,000 8,032,000 1,960,000 11,840,000 11,840,000 5,615,000 8,405,000 10,887,000 5,795,000 11,050,000 11,050,000 11,050,000 11,506,000 11,351,000 7,595,000 5,440,000 10,829,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Caterpillar Financial Services Corporation Caterpillar Fonancial Services Corporation Caterpillar Financial Services Corporation Citigroup, Inc. Citigroup, Inc. Citigroup, Inc. Citigroup, Inc. Consolidated Edison, Inc.	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30%^5.88% 2.40% 1.95% 1.70% 2.10% 2.88% 2.90% 2.05% 2.71% 2.00%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/15/2019 10/30/2020 06/14/2018 01/10/2020 08/15/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,703,784 6,388,563 10,836,349 10,794,070 3,670,239 6,837,398 11,465,380 11,180,866 7,567,870 5,474,434 10,649,496
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 10,887,000 5,795,000 1,500,000 11,050,000 11,050,000 11,351,000 6,915,000 11,351,000 7,595,000 5,440,000 10,829,000 11,000,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Citigroup, Inc. Citigroup, Inc. Citigroup, Inc. Consolidated Edison, Inc. CVS Health Corporation	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30% 5.88% 2.40% 1.95% 1.70% 2.10% 2.88% 2.90% 2.05%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/15/2019 10/30/2020 06/14/2019 06/16/2018 01/10/2020 08/15/2020 04/01/2022 12/07/2018 04/25/2022	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,703,784 6,388,563 10,836,349 10,794,070 3,670,239 6,837,398 11,465,380 11,180,866 7,567,870 5,474,434
1,032,000 8,032,000 1,960,000 11,840,000 11,840,000 5,615,000 8,405,000 10,887,000 5,795,000 11,050,000 11,050,000 11,050,000 11,506,000 11,351,000 7,595,000 5,440,000 10,829,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30% 5.88% 2.40% 1.95% 1.70% 2.10% 2.88% 2.90% 2.05% 2.71% 2.00% 2.80%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/15/2019 10/30/2020 06/14/2019 06/16/2018 01/10/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020 07/20/2020	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,703,784 6,388,563 10,836,349 10,794,070 3,670,239 6,837,398 11,465,380 11,180,866 7,567,870 5,474,434 10,649,496 10,936,230
1,032,000 8,032,000 1,960,000 11,840,000 10,900,000 5,615,000 10,887,000 5,795,000 1,500,000 11,050,000 11,050,000 11,351,000 6,915,000 11,351,000 7,595,000 5,440,000 10,829,000 11,000,000	RATE BONDS 7.2% AbbVie, Inc. Amazon.com, Inc. American Electric Power Company American Express Company (3 Month LIBOR USD + 0.65%) Amgen, Inc. Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Boston Properties LP Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Citigroup, Inc. Citigroup, Inc. Citigroup, Inc. Consolidated Edison, Inc. CVS Health Corporation	2.60% 2.15% 2.61% 2.20% 2.95% 2.50% 2.80% 2.81% 2.30%^5.88% 2.40% 1.95% 1.70% 2.10% 2.88% 2.90% 2.05% 2.71% 2.00%	12/05/2019 11/13/2020 02/27/2023 05/11/2020 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/15/2019 10/30/2020 06/14/2018 01/10/2020 08/15/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020	1,031,277 8,033,960 1,918,384 11,810,063 10,750,382 5,599,233 8,266,545 10,785,850 5,770,794 5,703,784 6,388,563 10,836,349 10,794,070 3,670,239 6,837,398 11,465,380 11,180,866 7,567,870 5,474,434 10,649,496

PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
6,000,000	Daimler Finance North			
	America LLC	2.30%	02/12/2021	5,853,391
2,935,000	Enterprise Products			
	Operating LLC	2.80%	02/15/2021	2,904,472
10,495,000	EQT Corporation	2.50%	10/01/2020	10,269,403
8,440,000	General Mills, Inc.	2.20%	10/21/2019	8,327,170
8,415,000	General Motors Financial			
	Company	2.65%	04/13/2020	8,316,178
2,533,000	General Motors Financial			
	Company	3.20%	07/06/2021	2,512,520
2,966,000	Goldman Sachs Group, Inc.	2.90%	07/19/2018	2,970,460
6,925,000	Goldman Sachs Group, Inc.	2.30%	12/13/2019	6,853,095
11,105,000	JP Morgan Chase &			
	Company	2.25%	01/23/2020	10,971,795
10,266,000	Kinder Morgan, Inc.	3.05%	12/01/2019	10,243,917
9,878,000	Kroger Company	6.15%	01/15/2020	10,423,583
7,324,000	McKesson Corporation	2.28%	03/15/2019	7,286,331
9,920,000	Medtronic Global Holdings			
	S.C.A.	1.70%	03/28/2019	9,830,330
6,767,000	Molson Coors Brewing			
	Company	1.45%	07/15/2019	6,643,658
11,045,000	Morgan Stanley (3 Month			
	LIBOR USD + 0.93%)	2.67%	07/22/2022	11,092,058
11,160,000	MUFG Americas Holdings			
	Corporation	2.25%	02/10/2020	10,990,549
1,153,000	Newell Brands, Inc.	2.60%	03/29/2019	1,147,989
9,695,000	Newell Brands, Inc.	3.15%	04/01/2021	9,610,904
10,745,000	Northrop Grumman			
	Corporation	2.08%	10/15/2020	10,519,416
4,855,000	PNC Bank NA	2.45%	11/05/2020	4,781,077
5,428,000	PNC Funding Corporation	4.38%	08/11/2020	5,591,896
8,650,000	Prudential Financial, Inc.	7.38%	06/15/2019	9,113,103
5,335,000	Reynolds American, Inc.	3.25%	06/12/2020	5,337,642
11,039,000	Sherwin-Williams Company	2.25%	05/15/2020	10,860,008
2,917,000	Simon Property Group LP	2.20%	02/01/2019	2,906,911
4,840,000	Southern Company	2.45%	09/01/2018	4,835,076
6,480,000	Southern Company	1.85%	07/01/2019	6,394,391
2,901,000	Thermo Fisher Scientific,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
, ,	Inc.	3.60%	08/15/2021	2,928,847
5,662,000	TIAA Asset Management			,,-
-,,	Finance Company LLC	2.95%^	11/01/2019	5,649,671
6,185,000	United Technologies			-,,-
, ,	Corporation	1.50%	11/01/2019	6,069,401
5,115,000	United Technologies			.,,
., .,	Corporation	1.90%	05/04/2020	5,012,492
2,567,000	WellPoint, Inc.	2.30%	07/15/2018	2,564,974
1,995,000	Wells Fargo & Company	2.15%	01/30/2020	1,964,125
8,940,000	Wells Fargo & Company	2.60%	01/15/2021	8,817,312
-,- :-,	Total US Corporate Bonds			
	(Cost \$404,969,344)			399,657,856
HS COVERN	MENT AND AGENCY MORTGA	SE DACKED		000,001,000
OBLIGATION		JE BAUNED		
OBLIGATION				
	Federal Home Loan Mortgage			
332,328	Pool N70081	5.50%	07/01/2038	366,794
	Federal Home Loan Mortgage	Corporation		
833	Series 3267-BA	5.80%	11/15/2036	837
86,958	Series 3818-JA	4.50%	01/15/2040	87,837
50,500	3300 00 10 0/1	1.0070	3 11 10/LUTU	01,001

48 DoubleLine Funds Trust

March 31, 2018

PRINCIPAL AMOUNT \$/				
SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	Federal Home Loan Mortgage			
37,663	Series 3872-BA	4.00%	06/15/2041	37,758
2,971,879	Series 4050-BC	2.00%	05/15/2041	2,873,141
3,367,150	Series 4381-FK (1 Month LIBOR USD + 0.35%,			
	0.35% Floor, 6.50% Cap)	2.13%	06/15/2044	3,370,305
21,147,421	Series 4484-CD	1.75%	07/15/2030	20,541,793
	Federal Home Loan Mortgage	o Cornoratio	n Dace-Thru	
134,000,005	Series K722-X1	1 31%# 1/0	03/25/2023	7.000.040
134,000,003	Selles K/22-X I	1.31%#1/0	03/23/2023	7,068,219
	Federal National Mortgage A	ssociation,		
8,428,097	Pool AL9932	3.37%	01/01/2024	8,453,710
0, 120,001		1.41		2,100,110
	Federal National Mortgage A			
137,987	Series 2011-64-DB	4.00%	07/25/2041	141,698
15,472,349	Series 2016-89-FH (1 Month			
	LIBOR USD + 0.50%,			
	0.50% Floor, 6.50% Cap)	2.37%	12/25/2046	15,617,467
	' ''			, ,
	Federal National Mortgage A			
116,084	Pool AB3850	4.00%	11/01/2041	118,727
3,985,836	Pool AL4292	4.50%	04/01/2026	4,148,990
	Total US Government and Ac Obligations (Cost \$60,737,499)		ige Backed	62,827,276
	MENT AND AGENCY OBLIGAT	110NS 5.0%		
81,381,060	United States Treasury			
	Inflation Indexed Bonds	1.38%	07/15/2018	82,214,475
78,300,000	United States Treasury			
	Notes	2.00%	08/31/2021	77,120,389
94,000,000	United States Treasury			
	Notes	2.13%	09/30/2021	92,919,347
22,500,000	United States Treasury			
22,000,000	Notes	1.88%	01/31/2022	21,988,245
				<u> </u>
	Total US Government and Ag	gency Obliga	tions	074 040 450
	(Cost \$278,387,287)			274,242,456
AFFILIATED	MUTUAL FUNDS 0.9%			
5,000,000	DoubleLine Low Duration			
	Emerging Markets Fixed			
	Income Fund (Class I)			48,500,000
	Total Affiliated Mutual Funds			
		1		40 500 000
EVOLIANISE	(Cost \$50,000,000)	N OTOOKS		48,500,000
	TRADED FUNDS AND COMMO	N STOCKS	J.U%	
44,664	Frontera Energy			
	Corporation*			1,248,392
	Total Exchange Traded Fund	s and Comm	on Stocks	
	(Cost \$8,231,569)			1,248,392
SHOPT TED	M INVESTMENTS 7.3%			.,= .0,002
45,211,494	BlackRock Liquidity Funds			
	FedFund - Institutional	4.500		4= 0 · · · · · ·
	Shares	1.53%+		45,211,494
45,211,474				
	Market Government			
	Portfolio - Class I	1.47%◆		45,211,474

PRINCIPAL AMOUNT \$/ SHARES	SECURITY DESCRIPTION	RATE	MATURITY	Value \$
42,307,807	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional			
	Share Class	1.56%+		42,307,807
38,600,000	United States Treasury Bills	0.00%	04/19/2018	38,570,312
55,200,000	United States Treasury Bills	0.00%	05/17/2018	55,087,070
66,400,000	United States Treasury Bills	0.00%	06/07/2018	66,198,317
111,000,000	United States Treasury Bills	0.00%	08/16/2018	110,229,009
	Total Short Term Investme (Cost \$402,832,921)	ents		402,815,483
	5,566,457,805			
	(57,611,914)			
	\$ 5,508,845,891			
SECURITY TY	PE BREAKDOWN as a % of	Net Assets:		
	Loan Obligations			16.4%
Foreign Corpo				15.5%
	ommercial Mortgage Backe			14.2%
Non-Agency R	esidential Collateralized Mo	ortgage Oblig	jations	12.6% 10.3%
Asset Backed Short Term Inv				7.3%
US Corporate				7.2%
Bank Loans	20.140			7.1%
US Governme	nt and Agency Obligations			5.0%
	nment Bonds, Foreign Ager nt Sponsored Corporations	ncies and Fo	reign	3.4%
	nt and Agency Mortgage Ba	acked Ohlina	tions	1.1%
Affiliated Mutu		zonou obligu		0.9%
	ded Funds and Common St	ocks		0.0%~
Other Assets a	and Liabilities			(1.0)%
	illu Liabililles			(1.0)/0

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

INVESTMENT BREAKDOWN as a % of Net Assets:	40.40/
Collateralized Loan Obligations	16.4%
Non-Agency Commercial Mortgage Backed Obligations	14.2%
Non-Agency Residential Collateralized Mortgage Obligations	12.6%
Asset Backed Obligations	10.3%
Banking	8.8%
Short Term Investments	7.3%
US Government and Agency Obligations	5.0%
Energy	4.0%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	3.4%
Telecommunications	1.8%
Healthcare	1.8%
Transportation	1.2%
US Government and Agency Mortgage Backed Obligations	1.1%
Utilities	1.1%
Business Equipment and Services	1.0%
Hotels/Motels/linns and Casinos	0.9%
Affiliated Mutual Funds	0.9%
Chemicals/Plastics	0.8%
Pharmaceuticals	0.8%
Aerospace & Defense	0.8%
Automotive	0.6%
Technology	0.6%
Food Products	0.6%
Media	0.5%
Food Service	0.5%
Conglomerates	0.4%
Electronics/Electric	0.4%
Pulp & Paper	0.4%
Containers and Glass Products	0.3%
Consumer Products	0.3%
Insurance	0.3%
Industrial Equipment	0.3%
Finance	0.2%
Financial Intermediaries	0.2%
Diversified Manufacturing	0.2%
Beverage and Tobacco	0.2%
Construction	0.2%
Food/Drug Retailers	0.2%
Real Estate	0.2%
Commercial Services	0.2%
Leisure	0.1%
Retailers (other than Food/Drug)	0.1%
Chemical Products	0.0%
Other Assets and Liabilities	(1.0)%
Other Assets and Liabilities	
	<u>100.0%</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. These securities are determined to be liquid by the Adviser, unless otherwise noted, under procedures established by the Fund's Board of Trustees. At March 31, 2018, the value of these securities amounted to \$2,684,076,581 or 48.7% of net assets.
- # 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 March 31, 2018.
- ± 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 March 31, 2018.
- I/O Interest only security
- \* Non-income producing security
- ♦ Seven-day yield as of March 31, 2018
- ß 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 March 31, 2018.
- § The interest rate will step up if the issuer does not redeem the bond by an expected redemption date. The interest rate shown is the rate in effect as of March 31, 2018.
- **b** Value determined using significant unobservable inputs.
- † Perpetual Maturity
- Represents less than 0.05% of net assets.

50 DoubleLine Funds Trust

March 31, 2018

A summary of the DoubleLine Low Duration Bond Fund's investments in affiliated mutual funds for the year ended March 31, 2018 is as follows:

Fund	Value at March 31, 2017	Gross Purchases	Gross Sales	Shares Held at March 31, 2018	Value at March 31, 2018	Change in Unrealized for the Year Ended March 31, 2018	Dividend Income Earned in the Year Ended March 31, 2018	Net Realized Gain (Loss) in the Year Ended March 31, 2018
DoubleLine Low Duration Emerging Markets Fixed Income Fund (Class I)	\$49,250,000	\$—	\$—	5,000,000	\$48,500,000	\$(750,000)	\$1,387,849	\$40,200
The accompanying notes are an integral part of these final	ncial statements.						Annual Report Man	ch 31, 2018 <b>51</b>

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March 31, 2018

PRINCIPAL AMOUNT \$ BANK LOA	SECURITY DESCRIPTION ANS 92.9% CE & DEFENSE 2.6%	RATE	MATURITY	VALUE \$
ALKOSFA				
4,328,126	Constellis Holdings LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.00%, 1.00% Floor)	7.30%	04/19/2024	4,375,476
2,380,000	KBR Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD +3.25%)	5.26%	04/30/2025	2,368,100
1,670,716	StandardAero Aviation Holdings, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.63%	07/07/2022	1,688,342
2,340,886	Syncreon Group BV, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.25%, 1.00% Floor)	6.02%	10/28/2020	2,196,921
3,901,938	TransDigm, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche F (1 Month LIBOR USD + 2.75%)	4.63%	06/09/2023	3,917,487
178,652	Guaranteed Senior Secured 1st Lien Term Loan, Tranche G (3 Month LIBOR USD + 2.50%)	4.80%	08/22/2024	179,434 14,725,760
AUTOMOT	IVE 2.7%			14,720,700
4,538,265	American Tire Distributors, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (2 Month LIBOR USD + 4.25%, 1.00% Floor)	6.24%	09/01/2021	4,603,503
379,508	Capital Automotive LP, Guaranteed Secured 2nd Lien Term Loan (1 Month LIBOR USD + 6.00%, 1.00% Floor)	7.88%	03/24/2025	384,491
2,748,898	CH Hold Corporation, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	02/01/2024	2,770,381
3,822,980	EOC Group, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%)	5.07%	03/20/2025	3,830,149
612,020	Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%)	5.50%&	03/20/2025	613,167
3,301,097	Federal-Mogul Holdings Corporati Guaranteed Senior Secured 1st Lien Term Loan, Tranche C (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.63%	04/15/2021	3,326,482
				15,528,173

PRINCIPAL AMOUNT \$ BEVERAG	SECURITY DESCRIPTION E AND TOBACCO 0.3%	RATE	MATURITY	VALUE \$
1,782,670 <b>BUILDING</b>	Chill Merger Sub, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor) AND DEVELOPMENT (INCLUDING	5.38% <b>STEEL/ME</b> T	03/20/2024 TALS) 2.9%	1,800,773
	ASP Prince Merger Sub, Inc.,			
315,000	Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.16%	03/20/2025	317,462
993,929	Coronado Australian Holdings Ltd Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 6.50%, 1.00% Floor)	8.51%	03/21/2025	983,989
271,071	Coronado Australian Holdings Pty Senior Secured 1st Lien Term Loan, Tranche C (3 Month LIBOR USD + 6.50%, 1.00% Floor)	<b>8.51%</b>	03/21/2025	268,361
4,122,300	Foresight Energy LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 5.75%, 1.00% Floor)	7.44%	03/28/2022	4,070,338
2,215,000	Gopher Resource LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.48%	03/06/2025	2,238,534
4,875,000	GrafTech Finance, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.24%	02/12/2025	4,884,141
	Phoenix Services Merger Sub LLC			
790,000	Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.41%	03/03/2025	798,888
3,010,000	Ply Gem Holdings, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%)	5.76%	04/30/2025	2,994,950
DIIGINECO	EQUIPMENT AND SERVICES 13.59	/		16,556,663
DUSINESS		70		
1,063,400	AlixPartners LLP, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%, 1.00% Floor)	5.05%	04/04/2024	1,069,679
3,975,000	Avatar Purchaser Inc., Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00%	5 <b>19</b> 9/	11/15/2024	
	Floor)	5.48%	11/15/2024	3,986,607
4,477,444	Brand Energy & Infrastructure Se Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	6.01%	06/21/2024	4,522,509
4,108,950	Bright Bidco B.V., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.38%	06/28/2024	4,173,789
	. 1001)	3.00 /0	0012012027	7,170,103

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
4,650,000	Capri Acquisitions Bidco Ltd, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	5.02%	11/01/2024	4,658,719
4,137,982	Change Healthcare Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.63%	03/01/2024	4,152,734
4,940,000	Cvent, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.63%	11/29/2024	4,975,000
4,740,000	Deerfield Holdings Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.55%	02/13/2025	4,762,515
3,431,217	Flexera Software LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	02/26/2025	3,456,248
4,046,458	Garda World Security Corporation, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.50%, 1.00% Floor)	7.25%	05/24/2024	4,090,726
4,561,068	Greeneden US Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B3 (3 Month LIBOR USD + 3.50%)	5.80%	12/01/2023	4,592,790
4,228,750	Peak 10 Holding Corporation, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%)	5.80%	08/01/2024	4,248,245
1,654,424	Polycom, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 5.25%, 1.00% Floor)	7.04%	09/27/2023	1,670,968
4,411,663	Prime Security Services Borrower Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%, 1.00% Floor)	<b>LLC,</b> 4.63%	05/02/2022	4,450,529
2,700,000	SMG US Midco 2, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%)	5.14%	01/23/2025	2,727,000
4,435,725	Solera LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.63%	03/03/2023	4,452,847
1,765,850	TCH-2 Holdings LLC, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.88%	05/06/2021	1,774,679
4,713,128	Tempo Acquisition LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%)	4.88%	05/01/2024	4,741,855

				March 31, 2018
PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
417,770	TravelClick Holdings Corporation, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.51%	05/06/2021	417,770
3,746,204	USAGM HoldCo LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	6.05%	07/28/2022	3,699,920
3,810,950	West Corporation, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00%			
1,050,000	Floor) Guaranteed Senior Secured 1st Lien Term Loan, Tranche B1 (3 Month LIBOR USD +3.50%,	5.88%	10/10/2024	3,851,441
CHEMICAL	1.00% Floor) S/PLASTICS 2.0%	5.51%	10/10/2024	1,052,840 77,529,410
	HVSC Merger Sub Corporation,			
768,075	Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.00%, 1.00% Floor)	6.30%	10/28/2024	776,074
1,876,229	Kraton Polymers LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.50%, 1.00% Floor)	4.38%	03/05/2025	1,890,536
625,000	LUX HOLDCO III, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.00%)	4.77%	02/14/2025	630,472
4,177,902	PQ Corporation, Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 2.50%)	4.29%	02/08/2025	4,199,773
2,278,117	Solenis International LP, Guaranteed Secured 2nd Lien Term Loan (3 Month LIBOR USD + 6.75%, 1.00% Floor)	8.73%	07/29/2022	2,172,185
2,001,204	Univar USA, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD + 2.50%)	4.38%	07/01/2024	2,016,993
CONSTRU	CTION 0.2%			11,686,033
1,394,331	Forterra Finance LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	10/25/2023	1,291,938
CONTAINE	RS AND GLASS PRODUCTS 2.0%			1,291,938
CONTAINE	BWAY Corporation,			
4,324,207	Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	4.96%	04/03/2024	4,350,844

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
4,597,922	Kloeckner Pentaplast, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.25%, 1.00% Floor)	6.13%	06/30/2022	4,437,018
2,500,740	Reynolds Group, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	02/06/2023	2,516,032
COSMETIC	CS/TOILETRIES 0.8%			11,303,894
4,421,033	KIK Custom Products, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.88%	05/15/2023	4,470,438
ELECTRO	NICS/ELECTRIC 12.9%			
463,597	Access CIG LLC, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.75%)	0.50%&	02/27/2025	469,392
2,221,403	Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.75%)	5.63%	02/27/2025	2,249,170
2,705,000 2,720,025	Almonde, Inc., Secured 2nd Lien Term Loan (3 Month LIBOR USD + 7.25%, 1.00% Floor) Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.50%, 1.00% Floor)	9.23%	06/16/2025 06/13/2024	2,686,187
4,442,675	Applied Systems, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.55%	09/19/2024	4,480,349
3,647,175	Canyon Valor Companies, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.13%	06/16/2023	3,685,926
3,905,877	Compuware Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.38%	12/15/2021	3,959,583
1,364,281	Evergreen Skills, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.75%, 1.00% Floor)	6.63%	04/28/2021	1,321,081
2,699,311	Excelitas Technologies Corporati Guaranteed Senior Secured 1st Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	on, 5.16%	12/02/2024	2,728,544
4,052,085	Hyland Software, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	5.13%	07/01/2022	4,091,896
4,977,525	Impala Private Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.88%	11/14/2024	5,006,569

l (Cont.	)		N	March 31, 2018
PRINCIPAL AMOUNT \$	S SECURITY DESCRIPTION	RATE	MATURITY	Value \$
1,644,915	Informatica LLC, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.13%	08/05/2022	1,656,610
4,424,185	Kronos Inc.,  Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	11/01/2023	4,457,610
610,000	Marketo, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.04%	02/07/2025	609,524
975,000	Term Loan (1 Month LIBOR	9.14%	12/01/2025	083 044
295,522	Lien Term Loan (1 Month LIBOR USD + 3.25%)	0.00%&	11/29/2024	983,044 295,966
3,664,478	Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.13%	11/29/2024	3,669,974
3,169,513	(1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	02/01/2024	3,066,504
4,128,800	Project Alpha Intermediate Holding Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (6 Month LIBOR USD + 3.50%, 1.00% Floor)	g, Inc., 5.04%	04/26/2024	4,081,484
4,525,062	(3 Month LIBOR USD + 5.50%, 1.00% Floor)	7.27%	10/31/2022	4,615,585
4,928,310	SCS Holdings, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	6.13%	10/31/2022	4,985,799
1,335,000	Shutterfly, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (3 Month LIBOR USD + 2.75%)	4.52%	08/19/2024	1,343,344
3,371,550	SolarWinds Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.88%	02/05/2024	3,390,515
3,881,059	Loan, Tranche B (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.55%	09/30/2022	3,896,641
3,753,412	VF Holdings Corporation, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	06/30/2023	3,790,177
ENERGY	3.5%			74,242,016
3,374,500	Arctic LNG Carriers Ltd.,  Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.50%, 1.00% Floor)	6.38%	05/18/2023	3,409,308
				.,,

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
2,265,000	Blackstone Group, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.00%, 1.00% Floor)	5.77%	10/31/2024	2,279,156
4,098,171	FTS International, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00% Floor)	6.63%	04/16/2021	4,122,248
2,055,000	Lucid Energy Group II Borrower I Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.79%	02/18/2025	2,047,941
4,870,000	Oryx Southern Delaware Holdings Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	02/28/2025	4,882,175
2,260,000	Traverse Midstream Partners LLC Senior Secured 1st Lien Term Loan, Tranche B (6 Month LIBOR USD + 4.00%, 1.00% Floor)	5.85%	09/27/2024	2,275,888
1,247,173	Ultra Resources, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.76%	04/12/2024	1,238,212
	,			20,254,928
FOOD PRO	ODUCTS 0.8%			
500,000	CHG PPC Parent LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%)	4.76%	03/21/2025	501,875
4,172,662	CSM Bakery Supplies LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.00%, 1.00% Floor)	5.70%	07/03/2020	4,134,064
FOOD SER	RVICE 1.2%			4,635,939
, , , , , , , , , , , , , , , , , , , ,	IRB Holding Corporation,			
2,691,550	Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.94%	02/05/2025	2,723,512
4,019,400	TKC Holdings, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	6.03%	02/01/2023	4,064,116 6,787,628
FOOD/DRU	JG RETAILERS 1.2%			0,.07,020
2,649,637	Albertson's Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B4 (1 Month LIBOR USD + 2.75%, 0.75% Floor)	4.63%	08/25/2021	2,620,888
349,375	Diplomat Pharmacy, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.50%, 1.00% Floor)	6.10%	12/20/2024	252.007
	1 UU% FIOOD			353,087

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
3,000,000	EG America LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.00%)	6.01%	02/01/2025	2,997,000
950,000	EG Finco Ltd., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B1 (3 Month LIBOR USD + 4.00%)	5.69%	02/07/2025	949,050
HEALTHCA	ARE 10.0%			6,920,025
	Air Medical Group Holdings, Inc.,			
2,761,345	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.94%	04/28/2022	2,776,491
3,907,229	American Renal Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.13%	06/21/2024	3,915,766
2,636,606	ASP AMC Merger Sub, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.80%	04/22/2024	2,647,324
3,955,088	Avantor Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.88%	11/21/2024	4,001,639
4,495,865	CHG Healthcare Services, Inc., Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.77%	06/07/2023	4,535,226
635,000	Concentra, Inc., Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor)	4.53%	06/01/2022	640,556
633,413	CP VI Bella Topco LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.88%	12/27/2024	632,624
1,953,000	CVS Holdings LP, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.79%	02/06/2025	1,945,686
1,730,694	Envision Healthcare Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche C (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.88%	12/01/2023	1,739,997
4,870,837	Equian Buyer Corporation, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.15%	05/20/2024	4,904,324
3,325,651	Goldcup Merger Sub, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%, 1.00% Floor)	5.52%	05/02/2023	3,356,846

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
4,143,989	MPH Acquisition Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%, 1.00% Floor)	5.05%	06/07/2023	4,167,050
1,547,215	Precyse Acquisition Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.50%, 1.00% Floor)	6.38%	10/20/2022	1,553,745
4,108,500	Select Medical Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%, 1.00% Floor)	6.50%	03/01/2021	4,152,173
3,955,050	Team Health Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.63%	02/06/2024	3,791,904
3,662,649	US Renal Care, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.94%	12/30/2022	3,684,003
350,244	Vizient, Inc., Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.63%	02/13/2023	353,748
3,930,200	West Street Merger Sub, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	09/27/2024	3,936,096
4,533,638	Wink Holdco, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.66%	12/02/2024	4,521,601 57,256,799
HOTELS/M	OTELS/INNS AND CASINOS 2.9%			51,250,199
3,715,688	Caesars Resort Collection LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	12/23/2024	3,744,596
575,614	Golden Nugget, Inc., Guaranteed Senior Secured 1st Lien Term Loan (2 Month LIBOR USD + 3.25%, 0.75% Floor)	4.90%	10/04/2023	581,407
3,343,168	Greektown Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.88%	04/25/2024	3,351,526
4,208,808	Playa Resorts Holding BV, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.00%	04/29/2024	4,238,270
4,529,400	Scientific Games International, Inc Guaranteed Senior Secured 1st Lien Term Loan, Tranche B5 (2 Month LIBOR USD + 2.75%)	4.74%	08/14/2024	<u>4,551,005</u> 16,466,804

(Cont.)			N	larch 31, 2018
PRINCIPAL AMOUNT \$ INDUSTRIA	SECURITY DESCRIPTION AL EQUIPMENT 5.5%	RATE	MATURITY	VALUE \$
1,160,000	Blount International, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.25%, 1.00% Floor)	5.92%	04/12/2023	1,176,965
2,154,082	CPI Holdco LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.80%	03/21/2024	2,170,238
588,525	Dexko Global, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.80%	07/24/2024	595,054
195,000	Dexko Global, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	3.50%&	07/24/2024	196,951
2,100,000	Filtration Group Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%)	4.66%	04/30/2025	2,094,750
2,286,943	Harsco Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B1 (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.94%	12/06/2024	2,320,390
4,193,925	Hayward Acquisition Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%)	5.38%	08/05/2024	4,215,943
4,004,993	Milacron LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.50%)	4.38%	09/28/2023	4,022,515
2,735,000	Pro Mach Group, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.00%)	5.03%	03/07/2025	2,743,547
2,647,533	Robertshaw US Holding Corporation Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	on, 5.44%	02/28/2025	2,674,829
4,930,000	Titan Acquisition Ltd., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.66%	03/14/2025	4,926,919
4,429,730	Zodiac Pool Solutions LLC, Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor)	6.30%	12/20/2023	4,443,595
INSURANC	E 2.9%			31,581,696
4,479,440	Acrisure LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.99%	11/22/2023	4,543,272
480,000	AssuredPartners, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	5.26%	10/22/2024	480,000

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
3,397,925	AssuredPartners, Inc., (Cont.) Senior Secured 1st Lien Term	IVIL	WATOKITI	VALUE W
	Loan, Tranche B (1 Month LIBOR USD + 3.50%)	5.38%	10/22/2024	3,411,092
1 277 171	Asurion LLC, Senior Secured 1st Lien Term			
4,377,471	Loan, Tranche B6 (1 Month LIBOR USD + 2.75%)	4.63%	11/03/2023	4,412,031
3,860,680	York Risk Services Group, Inc., Guaranteed Senior Secured 1st			
	Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.63%	10/01/2021	3,790,223
	,			16,636,618
LEISURE 5	5.1%			
	Constellation Merger Sub, Inc.,			
3,334,408	Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	5.55%	09/18/2024	3,360,016
	Delta 2 Lux Sarl,			
3,752,729	Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month			
	LIBOR USD + 2.50%, 1.00%			
	Floor)	4.38%	02/01/2024	3,750,384
	Equinox Holdings, Inc.,			
4,019,502	Senior Secured 1st Lien Term Loan (1 Month LIBOR USD +			
	3.00%, 1.00% Floor)	4.88%	03/08/2024	4,053,828
	Hawk Merger Sub, Inc.,			,,.
4,563,563	Senior Secured 1st Lien Term			
	Loan, Tranche B1 (1 Month LIBOR USD + 3.25%, 1.00%			
	Floor)	5.13%	07/31/2024	4,594,937
	Life Time Fitness, Inc.,			
5,331,370	Guaranteed Senior Secured 1st			
	Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%,			
	1.00% Floor)	4.73%	06/10/2022	5,348,031
	Mohegan Tribal Gaming Authorit	y,		
2,430,882	Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1			
	Month LIBOR USD + 4.00%,			
	1.00% Floor)	5.88%	10/13/2023	2,430,128
1 740 005	Travel Leaders Group LLC,			
1,748,065	Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3)			
	Month LIBOR USD + 4.50%)	6.35%	01/25/2024	1,773,552
	UFC Holdings LLC,			
3,921,320	Senior Secured 1st Lien Term			
	Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00%			
	Floor)	5.13%	08/18/2023	3,947,358
	.,			29,258,234
MEDIA 5.8				
34,347	A-L Parent LLC, Senior Secured 1st Lien Term			
U+,U+1	Loan (1 Month LIBOR USD +			
	3.25%, 1.00% Floor)	5.13%	12/01/2023	34,734
0.000.000	Ascend Learning LLC,			
2,280,296	Senior Secured 1st Lien Term Loan, Tranche B (1 Month			
	LIBOR USD + 3.00%, 1.00%			
	Floor)	4.88%	07/12/2024	2,289,918

				March 31, 2018
PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
2,389,013	CBS Radio, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%)	4.62%	11/18/2024	2,403,944
4,641,063	Cengage Learning, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.25%, 1.00% Floor)	6.04%	06/07/2023	4,241,816
250,566	Learfield Communications, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.56%&	12/01/2023	252,758
1,920,000	Meredith Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%)	4.88%	01/31/2025	1,933,920
333,581	Mission Broadcasting, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (1 Month LIBOR USD + 2.50%)	4.16%	01/17/2024	335,005
2,591,108	Nexstar Broadcasting, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (1 Month LIBOR USD + 2.50%)	4.16%	01/17/2024	2,602,172
2,875,560	RCN Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.88%	02/01/2024	2,862,591
3,972,666	RentPath LLC, Senior Secured 1st Lien Term Loan, Tranche B1 (1 Month LIBOR USD + 4.75%, 1.00% Floor)	6.63%	12/17/2021	3,985,080
4,015,000	Sinclair Television Group, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.50%)	3.98%	12/12/2024	4,037,584
4,675,223	Southern Graphics, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.38%	12/30/2022	4,718,071
207,977	Tribune Media Company, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.88%	12/24/2020	208,453
3,637,223	Guaranteed Senior Secured 1st Lien Term Loan, Tranche C (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.88%	01/26/2024	3,644,807
PHARMAC	EUTICALS 1.4%			33,550,853
4,205,000	Amneal Pharmaceuticals LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.50%)	5.51%	04/30/2025	4,212,884
4,058,270	Pharmaceutical Product Developm Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 2.50%)	4.77%	08/18/2022	<u>4,077,080</u> 8,289,964
				0,200,004

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL AMOUNT \$ RETAILER	SECURITY DESCRIPTION S (OTHER THAN FOOD/DRUG) 3.1	RATE	MATURITY	VALUE \$
	BJ's Wholesale Club, Inc.,			
4,004,538	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.19%	02/02/2024	4,006,140
	Harbor Freight Tools USA, Inc.,			
3,686,672	Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.75% Floor)	4.38%	08/18/2023	3,696,939
2,886,499	Jo-Ann Stores LLC, Senior Secured 1st Lien Term Loan, Tranche B (6 Month LIBOR USD + 5.00%, 1.00% Floor)	6.55%	10/20/2023	2,877,493
	National Vision, Inc.,			
4,196,429	Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.63%	11/20/2024	4,228,763
1,910,000	PetSmart, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.68%	03/11/2022	1,537,770
	Staples, Inc.,			
1,541,138	Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor)	5.79%	09/12/2024	
TEL ECOM	MUNICATIONS 4.8%			17,070,431
ILLLCOW	WICHICA HONG 4.0 /0			
4,403,963	Avaya, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00% Floor)	6.54%	12/16/2024	4,440,934
4,403,963	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00% Floor)	6.54%	12/16/2024	4,440,934
4,403,963 3,406,463	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00%	6.54%	12/16/2024 01/31/2025	4,440,934 3,356,438
, ,	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00% Floor)  CenturyLink, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1			
	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00% Floor)  CenturyLink, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)			
3,406,463	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00% Floor)  CenturyLink, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)  Cincinnati Bell, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%,	4.63% 5.44%	01/31/2025	3,356,438
3,406,463	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00% Floor)  CenturyLink, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)  Cincinnati Bell, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%, 1.00% Floor)  Digicel International Finance Ltd. Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	4.63% 5.44%	01/31/2025	3,356,438
3,406,463 3,520,000 2,258,935	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00% Floor)  CenturyLink, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)  Cincinnati Bell, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%, 1.00% Floor)  Digicel International Finance Ltd. Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)  GTT Communications, Inc.,	4.63%	01/31/2025	3,356,438 3,552,261
3,406,463 3,520,000	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00% Floor)  CenturyLink, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)  Cincinnati Bell, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%, 1.00% Floor)  Digicel International Finance Ltd. Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)  GTT Communications, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.63%	01/31/2025	3,356,438 3,552,261
3,406,463 3,520,000 2,258,935	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00% Floor)  CenturyLink, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)  Cincinnati Bell, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%, 1.00% Floor)  Digicel International Finance Ltd. Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)  GTT Communications, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%), 1.00% Floor)  Hargray Corporation,	4.63% 5.44% 5.02%	01/31/2025 10/02/2024 05/27/2024	3,356,438 3,552,261 2,251,175
3,406,463 3,520,000 2,258,935	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00% Floor)  CenturyLink, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)  Cincinnati Bell, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%, 1.00% Floor)  Digicel International Finance Ltd. Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)  GTT Communications, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.63% 5.44% 5.02%	01/31/2025 10/02/2024 05/27/2024	3,356,438 3,552,261 2,251,175

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	Value \$
4,940,000	Intelsat Jackson Holdings S.A., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B3 (3 Month LIBOR USD + 3.75%, 1.00% Floor)	5.71%	11/30/2023	4,950,646
4,656,801	Securus Technologies Holdings, I Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	nc., 6.38%	11/01/2024	4,719,389
2,391,372	Telesat Canada, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B4 (3 Month LIBOR USD + 3.00%, 0.75% Floor)	5.31%	11/17/2023	2,406,079 27,573,155
TRANSPOR	RTATION 2.4%			21,010,100
	Ceva Group PLC,			
1,478,901	Guaranteed Senior Secured 1st Lien Synthetic Letter Of Credit (3 Month LIBOR USD + 5.50%, 1.00% Floor)	2.21%	03/19/2021	1,456,259
221,277	Lien Term Loan (3 Month LIBOR USD + 5.50%, 1.00%	- o-o/	00/40/0004	0.17.000
1,959,058	Floor) Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.50%, 1.00%	7.27%	03/19/2021	217,890 1,929,064
	Floor)	1.2170	03/19/2021	1,929,004
1,289,912	Ceva Intercompany BV, Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	7.27%	03/19/2021	1,270,163
4,427,443	Kenan Advantage Group, Inc., Senior Secured 1st Lien Term Loan, Tranche B1 (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	08/01/2022	4,455,114
4,488,750	PODS LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.71%	12/06/2024	4,525,221
UTILITIES 2	2.4%			13,853,711
J.I.L.IILO	Compass Power Generation LLC,			
4,488,750	Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%, 1.00% Floor)	6.05%	12/20/2024	4,556,081
1,531,163	Exgen Renewables LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.99%	11/29/2024	1,550,310
1,685,000	Pike Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.39%	03/12/2025	1,702,903

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	PowerTeam Services LLC,			
5,090,000	Senior Secured 1st Lien Term			
	Loan (3 Month LIBOR USD +	E EE0/	02/06/2025	E 400 70E
	3.25%, 1.00% Floor)	5.55%	03/06/2025	5,102,725
	Total Bank Loans			12,912,019
	(Cost \$531,085,782)			532,989,962
COLLATER	RALIZED LOAN OBLIGATIONS 1.	1%		002,003,002
OOLLAILI		. 70		
1,000,000	Canyon Capital Ltd. (3 Month LIBOR USD + 6.25%)	7.97%^	07/15/2030	1,014,835
1,000,000	,		07/13/2030	1,014,000
500,000	Highbridge Loan Management L (3 Month LIBOR USD + 2.90%)	.td. 4.64%^	10/20/2029	501,609
300,000	,	4.04 /0	10/20/2029	501,009
1,000,000	Madison Park Funding Ltd.	7.20%^	01/27/2026	1 000 705
1,000,000	(3 Month LIBOR USD + 5.44%)		01/2//2020	1,000,785
4 000 000	Octagon Investment Partners Lt		07/45/0000	4 040 044
1,000,000	(3 Month LIBOR USD + 4.00%) (3 Month LIBOR USD + 6.20%)	5.72% <sup>^</sup> 7.94% <sup>^</sup>	07/15/2029 03/17/2030	1,016,011 1,013,081
1,000,000	,	1.54/0	03/11/2030	1,013,001
4 000 000	Venture Ltd.	0.400/ /	40/00/0000	4 000 450
1,000,000	(3 Month LIBOR USD + 6.72%)	8.46%^	10/20/2028	1,006,150
4 000 000	Wind River Ltd.	- 0-0/A	40/45/0005	4 000 404
1,000,000	(3 Month LIBOR USD + 5.55%)	7.27%	10/15/2027	1,003,464
	Total Collateralized Loan Obliga	ations		6 555 025
EODEIGN (	(Cost \$6,449,220) CORPORATE BONDS 0.2%			6,555,935
	IAL SERVICES 0.2%			
930,000	GW Honos Security			
,	Corporation	8.75%^	05/15/2025	976,500
	<b>Total Foreign Corporate Bonds</b>			
	(Cost \$978,316)			976,500
	RATE BONDS 2.4%			
	S/PLASTICS 0.2%			
1,000,000	Platform Specialty Products	5.88%^	12/01/2025	070 750
CONCTRU	Corporation CTION 0.2%	5.00%	12/01/2025	978,750
1,000,000	BlueLine Rental Finance			
1,000,000	Corporation	9.25%^	03/15/2024	1,074,680
ENERGY 0		-12070	00, 10, 2021	.,0,000
1,000,000	FTS International, Inc.	6.25%	05/01/2022	1,007,500
1,000,000	Sanchez Energy Corporation	7.25%^	02/15/2023	1,007,500
750,000	USA Compression Partners	0.00014	0.4/0.1/2222	
	LP	6.88%^	04/01/2026	763,125
				2,778,125

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PRINCIPAL AMOUNT \$ HEALTHCAN	SECURITY DESCRIPTION RE 0.6%	RATE	MATURITY	Value \$
1,065,000	Centene Corporation	4.75%	01/15/2025	1,041,038
910,000	inVentiv Group Holdings,			
	Inc.	7.50%^	10/01/2024	971,425
480,000	NVA Holdings, Inc.	6.88%^	04/01/2026	484,800
1,000,000	Universal Hospital	7.63%	00/45/0000	1 010 500
	Services, Inc.	1.03%	08/15/2020	1,012,500
				3,509,763
INSURANCE				
1,000,000	Alliant Holdings Intermediate LLC	8.25%^	08/01/2023	1 022 500
1,135,000		7.00%	08/15/2025	1,032,500 1,123,650
1,133,000	Assureur artifers, IIIc.	7.0070	00/13/2023	2,156,150
TECHNOLOG	OV 0 00/			2,130,130
TECHNOLO				
1,000,000	Ensemble S Merger Sub, Inc.	9.00%^	09/30/2023	1,055,000
TELECOMM	UNICATIONS 0.3%	9.00 /0	09/30/2023	1,000,000
	Cincinnati Bell, Inc.	7.00%^	07/15/2024	900,000
	GTT Communications, Inc.	7.88%	12/31/2024	1,007,500
1,000,000	or r communications, inc.	7.0070	12/31/2024	1,907,500
	Total III Compando Bondo			1,907,500
	Total US Corporate Bonds			40.450.000
	(Cost \$13,693,898)			13,459,968
	M INVESTMENTS 9.0%			
17,270,015	BlackRock Liquidity Funds FedFund - Institutional			
	Shares	1.53%•		17,270,015
17,270,015	Fidelity Institutional Money	1.55/04		17,270,013
17,270,010	Market Government			
	Portfolio - Class I	1.47%		17,270,015
17,270,015	Morgan Stanley			, ,,,,
	Institutional Liquidity			
	Funds Government			
	Portfolio - Institutional			
	Share Class	1.56% •		17,270,015
	Total Short Term Investments	•		
	(Cost \$51,810,045)			51,810,045
	Total Investments 105.6%			
	(Cost \$604,017,261)			605,792,410
	Liabilities in Excess of Other	Assets (5.6)	%	(32,124,256)
	NET ASSETS 100.0%			\$ 573,668,154
SECURITY	'PE BREAKDOWN as a % of Ne	t Assats:		
Bank Loans	TE DREANDOWN as a 70 OF INC	Mosels.		92.9%
Short Term In	vestments			9.0%
US Corporate				2.4%
	Loan Obligations			1.1%
Foreign Corpo	orate Bonds			0.2%
Other Assets	and Liabilities			(5.6)%
				100.0%

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

- 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 March 31, 2018, the value of these securities amounted to \$17,931,365 or 3.1% of net assets.
- & Unfunded or partially unfunded loan commitment. At March 31, 2018, the value of these securities amounted to \$1,828,234 or 0.3% of net assets.
- ♦ Seven-day yield as of March 31, 2018
- 60 DoubleLine Funds Trust

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March 31, 2018

PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION CKED OBLIGATIONS 6.1%	RATE	MATURITY	VALUE \$
2,984,294	Arcadia Receivables Credit Trust, Series 2017-1-A	3.25%^	06/15/2023	2,997,408
645,422	AVANT Loans Funding Trust, Series 2017-A-A	2.41%^	03/15/2021	645,182
6,000,000	CLUB Credit Trust, Series 2018-NP1-A	2.99%^	05/15/2024	6,001,110
2,250,000	College Ave Student Loans LLC, Series 2017-A-B	4.50%^	11/26/2046	2,212,617
768,630	Colony American Finance Ltd., Series 2016-1-A	2.54%^	06/15/2048	756,047
6,200,000	Colony Starwood Homes Trust, Series 2016-2A-D (1 Month LIBOR USD + 2.35%, 2.35% Floor)	4.13%^	12/17/2033	6,269,304
736,024	Conn Funding LP, Series 2017-A-A	2.73%^	07/15/2019	735,989
109,783	Consumer Installment Loan Trust Series 2016-LD1-A	3.96%^	07/15/2022	109,816
3,779,654	DRB Prime Student Loan Trust, Series 2017-A-B	3.10%#^	05/27/2042	3,708,690
7,640,674	Earnest Student Loan Program, Series 2017-A-A2	2.65%^	01/25/2041	7,499,852
2,500,000 8,120,000 6,850,000 6,650,000	Flagship Credit Auto Trust, Series 2016-3-B Series 2016-4-C Series 2017-1-C Series 2017-4-B Helios Issuer LLC,	2.43% <sup>^</sup> 2.71% <sup>^</sup> 3.22% <sup>^</sup> 2.66% <sup>^</sup>	06/15/2021 11/15/2022 05/15/2023 10/17/2022	2,489,030 8,033,938 6,843,811 6,571,942
12,122,604	Series 2017-1A-A HERO Funding Trust,	4.94%^	09/20/2049	12,357,226
3,814,036	Series 2016-1A-A Jimmy Johns Funding LLC,	4.05%^	09/20/2041	3,815,359
19,900,000	Series 2017-1A-A2II Kabbage Asset Securitization LLC	4.85%^	07/30/2047	20,389,249
19,231,000	Series 2017-1-A  Laurel Road Prime Student Loan 1	4.57% <sup>^</sup> Frust,	03/15/2022	19,591,839
1,138,000	Series 2017-B-CFX LendingClub Issuance Trust,	3.61%^	08/25/2042	1,112,010
921,983	Series 2016-NP2-A Lendmark Funding Trust,	3.00%^	01/17/2023	921,103
10,000,000	Series 2017-1A-A  Mariner Finance Issuance Trust,	2.83%^	12/22/2025	9,952,914
5,000,000	Series 2017-AA-A Mosaic Solar Loans LLC,	3.62%^	02/20/2029	5,024,192
2,457,745	Series 2017-1A-A  Navient Private Education Loan To	,	06/20/2042	2,510,301
4,500,000	Series 2018-A-B OneMain Direct Auto Receivables		02/18/2042	4,514,709
4,000,000	Series 2016-1A-B OneMain Financial Issuance Trust		05/15/2021	4,000,092
15,000,000	Series 2017-1A-A1  Oportun Funding LLC,	2.37%^	09/14/2032	14,753,638
3,000,000 3,000,000	Series 2016-B-A Series 2016-C-A	3.69% <sup>^</sup> 3.28% <sup>^</sup>	07/08/2021 11/08/2021	2,997,157 3,000,719
2,650,000	Progress Residential Trust, Series 2016-SFR1-C (1 Month LIBOR USD + 2.50%, 2.50% Floor)	4.31%^	09/17/2033	2,682,720
3,000,000	Series 2016-SFR2-D (1 Month LIBOR USD + 2.50%, 2.50% Floor)	4.31%^	01/17/2034	3,035,526

				Warch 51, 2010
PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	Prosper Marketplace Issuance	Trust,		
5,000,000	Series 2018-1A-A	3.11%^	06/17/2024	5,001,088
0.500.040	SCF Equipment Leasing LLC,	0.770/ /	04/00/0000	0.504.005
3,599,313	Series 2017-1A-A	3.77%^	01/20/2023	3,591,965
4 222 672	Sierra Timeshare Receivables Series 2016-3A-A	Funding LLC, 2.43%	10/20/2022	4 249 050
4,322,673			10/20/2033	4,248,950
8,793,591	SLM Private Credit Student Los Series 2006-A-A5 (3 Month	an Irust,		
0,730,031	LIBOR USD + 0.29%,			
	0.29% Floor)	2.41%	06/15/2039	8,653,509
	SoFi Consumer Loan Program	LLC,		
1,533,149	Series 2016-1-A	3.26%^	08/25/2025	1,533,984
1,482,040 1,330,892	Series 2016-3-A Series 2017-3-A	3.05% <sup>^</sup> 2.77% <sup>^</sup>	12/26/2025 05/25/2026	1,481,337 1,322,233
1,000,002			03/23/2020	1,322,233
861,597	SoFi Consumer Loan Program Series 2016-2-A	3.09% <sup>^</sup>	10/27/2025	863,106
5,600,708	Series 2017-1-A	3.28%	01/26/2026	5,612,578
2,954,350	Series 2017-2-A	3.28%^	02/25/2026	2,962,249
1,291,264	Series 2017-5-A1	2.14%^	09/25/2026	1,284,225
500,000	Series 2017-5-A2	2.78%^	09/25/2026	492,992
7,960,811	Series 2018-1-A1	2.55%^	02/25/2027	7,937,828
	SoFi Professional Loan Progra	m.		
5,000,000	Series 2017-A-A2B	2.40%^	03/26/2040	4,883,012
	SpringCastle America Funding	LLC.		
3,101,280	Series 2016-AA-A	3.05%^	04/25/2029	3,101,065
	Springleaf Funding Trust,			
9.000.000	Series 2016-AA-A	2.90%^	11/15/2029	8,963,304
20,000,000	Series 2017-AA-A	2.68%^	07/15/2030	19,700,872
	Spruce Asset Backed Securitie	s Trust.		
1,575,725	Series 2016-E1-A	4.32%^	06/15/2028	1,594,883
	TAL Advantage LLC,			
21,998,669	Series 2017-1A-A	4.50%	04/20/2042	22,641,091
	Triton Container Finance LLC,			
8,353,484	Series 2017-1A-A	3.52%^	06/20/2042	8,270,086
	Westlake Automobile Receival	oles Trust.		
1,000,000	Series 2016-2A-B	2.30%^	11/15/2019	999,679
14,000,000	Series 2017-1A-C	2.70%^	10/17/2022	13,965,568
15,100,000	Series 2017-2A-C	2.59%^	12/15/2022	14,959,756
	<b>Total Asset Backed Obligation</b>	S		
	(Cost \$308,833,170)			309,598,850
BANK LOAN				
0.400.000	Acadia Healthcare Company,			
2,188,903	Guaranteed Senior Secured			
	1st Lien Term Loan, Tranche B2 (1 Month			
	LIBOR USD + 2.50%)	4.38%	02/16/2023	2,209,884
	,			_,_00,00.
1,642,266	Access CIG LLC, Senior Secured 1st Lien Term			
.,,	Loan (1 Month LIBOR USD			
	+ 3.75%)	5.63%	02/27/2025	1,662,795
342,734	Senior Secured 1st Lien Term			
	Loan Delayed-Draw Term Loan (1 Month LIBOR USD			
	+ 3.75%)	0.50%&	02/27/2025	347,018
	Acrisure LLC,			,
3,680,008	Guaranteed Senior Secured			
0,000,000	1st Lien Term Loan,			
	Tranche B (3 Month LIBOR			
	USD + 4.25%, 1.00% Floor)	5.99%	11/22/2023	3,732,448
	Air Medical Group Holdings, In	C.,		
1,512,050	Senior Secured 1st Lien Term			
	Loan, Tranche B (1 Month			
	LIBOR USD + 3.25%,	4.94%	04/28/2022	1 520 242
	1.00% Floor)	T.J4 /0	0412012022	1,520,343

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
26,514	A-L Parent LLC, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	12/01/2023	26,812
9,225	Albany Molecular Research, Inc., Senior Secured 1st Lien Term Loan (US LIBOR + 3.25%)	5.27%	08/28/2024	10,198
1,838,403	Albertson's Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B4 (1 Month LIBOR USD + 2.75%, 0.75% Floor)	4.63%	08/25/2021	1,818,456
692,950	AlixPartners LLP, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%, 1.00% Floor)	5.05%	04/04/2024	697,042
2,000,000 2,062,375	Almonde, Inc., Secured 2nd Lien Term Loan (3 Month LIBOR USD + 7.25%, 1.00% Floor) Senior Secured 1st Lien Term	9.23%	06/16/2025	1,986,090
	Loan, Tranche B (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.48%	06/13/2024	2,062,767
2,005,672	American Renal Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.13%	06/21/2024	2,010,055
3,504,995	American Tire Distributors, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (2 Month LIBOR USD + 4.25%, 1.00% Floor)	6.24%	09/01/2021	3,555,379
3,100,000	Amneal Pharmaceuticals LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.50%)	5.51%	03/21/2025	3,105,813
3,601,900	Applied Systems, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.55%	09/19/2024	3,632,444
1,851,013	Arctic LNG Carriers Ltd., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.50%, 1.00%			
1,573,447	Floor)  Ascend Learning LLC, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00%	6.38%	05/18/2023	1,870,106
2,015,918	Floor)  ASP AMC Merger Sub, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	4.88% 5.80%	07/12/2024	1,580,087 2,024,113
235,000	ASP Prince Merger Sub, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.16%	03/20/2025	236,837
185,000	AssuredPartners, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	5.26%	10/22/2024	185,000

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
3,666,575	AssuredPartners, Inc., (Cont.) Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%)	5.38%	10/22/2024	3,680,783
3,543,005	Asurion LLC, Senior Secured 1st Lien Term Loan, Tranche B6 (1 Month LIBOR USD + 2.75%)	4.63%	11/03/2023	3,570,977
2,648,448	Avantor Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.88%	11/21/2024	2,679,620
3,120,000	Avatar Purchaser Inc., Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	5.48%	11/15/2024	3,129,110
3,221,925	Avaya, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00% Floor)	6.54%	12/16/2024	3,248,973
3,144,579	BJ's Wholesale Club, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.19%	02/02/2024	3,145,837
1,830,000	Blackstone Group, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.00%, 1.00% Floor)	5.77%	10/31/2024	1,841,438
930,000	Blount International, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.25%, 1.00% Floor)	5.92%	04/12/2023	943,601
4,158,575	Brand Energy & Infrastructure Serv Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	6.55%	06/21/2024	4,200,431
2,228,163	Bright Bidco B.V., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.80%	06/28/2024	2,263,323
4,355,757	BWAY Corporation, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	4.96%	04/03/2024	4,382,588
2,912,700	Caesars Resort Collection LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	12/23/2024	2,935,361
2,674,675	Canyon Valor Companies, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.13%	06/16/2023	2,703,093
199,741	Capital Automotive LP, Guaranteed Secured 2nd Lien Term Loan (1 Month LIBOR USD + 6.00%, 1.00% Floor)	7.88%	03/24/2025	202,363
	·			

62 DoubleLine Funds Trust

March 31, 2018

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
3,560,000	Capri Acquisitions Bidco Ltd, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	5.02%	11/01/2024	3,566,675
1,750,613	CBS Radio, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%)	4.62%	11/18/2024	1,761,554
3,664,738	Cengage Learning, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.25%, 1.00% Floor)	6.04%	06/07/2023	3,349,479
3,581,025	CenturyLink, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	01/31/2025	3,528,438
1,083,435	Ceva Group PLC, Guaranteed Senior Secured 1st Lien Synthetic Letter Of Credit (3 Month LIBOR USD + 5.50%,	0.040/	02/40/0004	4.000.040
1,464,070	1.00% Floor) Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	7.27%	03/19/2021	1,066,848 1,441,655
171,998	Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	7.27%	03/19/2021	169,364
1,000,620	Ceva Intercompany BV, Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	7.27%	03/19/2021	985,301
1,484,646	CH Hold Corporation, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	02/01/2024	1,496,248
3,501,855	Change Healthcare Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.63%	03/01/2024	3,514,340
3,502,715	CHG Healthcare Services, Inc., Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.77%	06/07/2023	3,533,382
375,000	CHG PPC Parent LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%)	4.76%	03/21/2025	376,406
569,448	Chill Merger Sub, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.38%	03/20/2024	575,231
2,430,000	Cincinnati Bell, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%, 1.00% Floor)	5.44%	10/02/2024	2,452,271
1,426,425	Compass Power Generation LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%, 1.00% Floor)	6.05%	12/20/2024	1,447,821
	1.30 /0 1 1001)	0.00/0	1212012024	1,771,021

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
1,978,409	Compuware Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.38%	12/15/2021	2,005,612
460,000	Concentra, Inc., Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor)	4.53%	06/01/2022	464,025
2,644,024	Constellation Merger Sub, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%,)	5.55%	09/18/2024	2,664,330
4,034,513	Constellis Holdings LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.00%, 1.00% Floor)	7.30%	04/19/2024	4,078,650
734,643	Coronado Australian Holdings Ltd., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 6.50%, 1.00% Floor)	8.51%	03/21/2025	727,296
200,357	Coronado Australian Holdings Pty I Senior Secured 1st Lien Term Loan, Tranche C (3 Month LIBOR USD + 6.50%, 1.00% Floor)	.td., 8.51%	03/21/2025	198,354
458,850	CP VI Bella Topco LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.88%	12/27/2024	458,279
920,703	CPI Holdco LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.80%	03/21/2024	927,608
3,175,531	CSM Bakery Supplies LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.00%, 1.00% Floor)	5.70%	07/03/2020	3,146,158
3,870,000	Cvent, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.63%	11/29/2024	3,897,419
1,469,000	CVS Holdings LP, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.79%	02/06/2025	1,463,499
2,495,000	Deerfield Holdings Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.55%	02/13/2025	2,506,851
2,619,001	Delta 2 Lux Sarl, Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD + 2.50%, 1.00% Floor)	4.38%	02/01/2024	2,617,364
384,038	Dexko Global, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.80%	07/24/2024	388,298

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
145,000	Dexko Global, Inc., (Cont.) Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.80%&	07/24/2024	146,451
1,810,745	Digicel International Finance Ltd., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	5.02%	05/27/2024	1,804,525
272,188	Diplomat Pharmacy, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.50%, 1.00% Floor)	6.10%	12/20/2024	275,079
	EFS Cogen Holdings I LLC,			,
6,822	Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.56%	06/28/2023	7,044
2,230,000	EG America LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.00%)	6.01%	02/01/2025	2,227,770
690,000	EG Finco Ltd., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B1 (3 Month LIBOR USD + 4.00%)	5.69%	02/07/2025	689,310
1,574,435	Envision Healthcare Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche C (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.88%	12/01/2023	1,582,897
451,252	EOC Group, Inc., Senior Secured 1st Lien Term Loan Delayed-Draw Term Loan (4 Mooth LIBOR LIST) + 3 259()	E E00/ &	03/30/3035	452,000
2,818,748	(1 Month LIBOR USD + 3.25%) Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%)	5.50%&	03/20/2025	452,099 2,824,033
3,630,370	Equian Buyer Corporation, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.15%	05/20/2024	3,655,329
3,930,399	Equinox Holdings, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	03/08/2024	3,963,965
1,041,659	Evergreen Skills, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.75%, 1.00% Floor)	6.63%	04/28/2021	1,008,674
1,993,396	Excelitas Technologies Corporation, Guaranteed Senior Secured 1st Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)		12/02/2024	2,014,985
1,117,200	Exgen Renewables LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.99%	11/29/2024	1,131,171

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
1,640,221	Federal-Mogul Holdings Corporation Guaranteed Senior Secured 1st Lien Term Loan, Tranche C (1 Month LIBOR USD + 3.75%, 1.00% Floor)	n, 5.53%	04/15/2021	1,652,834
1,550,000	Filtration Group Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%)	4.66%	04/30/2025	1,546,125
2,525,883	Flexera Software LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	02/26/2025	2,544,309
2,940,450	Foresight Energy LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 5.75%, 1.00% Floor)	7.44%	03/28/2022	2,903,386
1,056,231	Forterra Finance LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	10/25/2023	978,667
3,649,704	FTS International, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00% Floor)	6.63%	04/16/2021	3,671,146
3,705,065	Garda World Security Corporation, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.51%	05/24/2024	3,745,598
480,000	Gavilan Resources LLC, Secured 2nd Lien Term Loan (1 Month LIBOR USD + 6.00%, 1.00% Floor)	7.79%	03/01/2024	482,402
3,596,098	Goldcup Merger Sub, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%, 1.00% Floor)	5.52%	05/02/2023	3,629,830
451,559	Golden Nugget, Inc., Guaranteed Senior Secured 1st Lien Term Loan (2 Month LIBOR USD + 3.25%, 0.75% Floor)	5.04%	10/04/2023	456,104
1,610,000	Gopher Resource LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.48%	03/06/2025	1,627,106
3,600,000	GrafTech Finance, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.24%	02/12/2025	3,606,750
1,811,215	Greektown Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.88%	04/25/2024	1,815,743
3,494,574	Greeneden US Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B3 (3 Month LIBOR USD + 3.50%)	5.80%	12/01/2023	3,518,878

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	PRINCIPAL AMOUNT \$	
158,000	GTT Communications, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.19%	01/09/2024	158,533	1,755,000	KBI Gua T L
1,135,000	GVC Holdings PLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (3 Month LIBOR USD + 2.50%,				3,473,714	Sen T +
	1.00% Floor) Harbor Freight Tools USA, Inc.,	4.51%	03/15/2024	1,139,137	3,489,272	KIK Gua T
2,252,723	Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.75% Floor)	4.38%	08/18/2023	2,258,996		Klo
2,394,946	Hargray Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	05/16/2024	2,405,424	2,731,275	Gua T L F
1,143,472	Harsco Corporation, Guaranteed Senior Secured 1st	4.00 /0	03/10/2024	2,400,424	1,916,664	Kra Gua
1,143,472	Lien Term Loan, Tranche B1 (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.94%	12/06/2024	1,160,195		L 1
3,605,963	Hawk Merger Sub, Inc., Senior Secured 1st Lien Term Loan, Tranche B1 (1 Month LIBOR USD + 3.25%, 1.00%		1200/2021	1,100,100	3,487,493	Sen 3 Lea
	Floor) Hayward Acquisition Corporation,	5.13%	07/31/2024	3,630,753	1,537,932	Sen
2,910,375	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%)	5.38%	08/05/2024	2,925,654	3,934,584	Life Gua
558,600	HVSC Merger Sub Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.00%,					T L F
	1.00% Floor) Hyland Software, Inc.,	6.30%	10/28/2024	564,418	985,000	Gua
3,368,102	Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 0.75% Floor)	5.13%	07/01/2022	3,401,193	1,490,000	Luc Sen
3,920,175	Impala Private Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR					1
	USD + 4.00%, 1.00% Floor) Informatica LLC,	5.88%	11/14/2024	3,943,049	460,000	Sen (3
2,118,261	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.13%	08/05/2022	2,133,322	440,000	Mar Sen
3,615,000	Intelsat Jackson Holdings S.A., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B3 (3 Month LIBOR USD + 3.75%, 1.00% Floor)	5.71%	11/30/2023	3,622,790	1,450,000	Mer Gua T
1,988,876	IRB Holding Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.94%	02/05/2025	2,012,494	550,154	MG Gua T L
1,948,205	Jo-Ann Stores LLC, Senior Secured 1st Lien Term Loan, Tranche B (6 Month LIBOR USD + 5.00%, 1.00%					F
	Floor)	6.55%	10/20/2023	1,942,127		

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
1,755,000	KBR Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	5.26%	04/30/2025	1,746,225
3,473,714	Kenan Advantage Group, Inc., Senior Secured 1st Lien Term Loan, Tranche B1 (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	08/01/2022	3,495,425
3,489,272	KIK Custom Products, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.88%	05/15/2023	3,528,265
2,731,275	Kloeckner Pentaplast, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.25%, 1.00% Floor)	6.13%	06/30/2022	2,635,694
1,916,664	Kraton Polymers LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.50%, 2.50% Floor, 1.00% Floor)	4.38%	03/05/2025	1,931,278
3,487,493	Kronos Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	11/01/2023	3,513,841
1,537,932	Learfield Communications, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.56%&	12/01/2023	1,551,389
3,934,584	Life Time Fitness, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%, 1.00% Floor)	4.73%	06/10/2022	3,946,880
985,000	Lions Gate Capital Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.25%)	4.10%	03/19/2025	989,309
1,490,000	Lucid Energy Group II Borrower LLC Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.79%	02/18/2025	1,484,882
460,000	LUX HOLDCO III, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.00%)	4.77%	02/14/2025	464,027
440,000	Marketo, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.04%	02/07/2025	439,657
1,450,000	Meredith Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%)	4.88%	01/31/2025	1,460,513
550,154	MGM Growth Properties LP, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.00%, 0.75%			
	Floor)	3.88%	03/21/2025	553,321

The accompanying notes are an integral part of these financial statements.

## Schedule of Investments DoubleLine Shiller Enhanced CAPE® (Cont.)

March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
2,589,237	Milacron LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.50%)	4.38%	09/28/2023	2,600,564
48,551	Mission Broadcasting, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (1 Month LIBOR USD + 2.50%)	4.16%	01/17/2024	48,759
710,000	Mitchell International, Inc., Guaranteed Secured 2nd Lien Term Loan (1 Month LIBOR USD + 7.25%)	9.14%	12/01/2025	715,858
233,955	Guaranteed Senior Secured 1st Lien Delayed-Draw Term Loan	0.00%&	11/29/2024	234,306
2,901,045	Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.13%	11/29/2024	2,905,396
1,933,357	Mohegan Tribal Gaming Authority, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.88%	10/13/2023	1,932,758
3,246,133	MPH Acquisition Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%, 1.00% Floor)	5.05%	06/07/2023	3,264,198
3,079,131	National Vision, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.63%	11/20/2024	3,102,856
377,125	Nexstar Broadcasting, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (1 Month LIBOR USD + 2.50%)	4.16%	01/17/2024	378,735
2,116,925	Optiv Security, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	02/01/2024	2,048,125
3,595,000	Oryx Southern Delaware Holdings L Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor)	<b>LC</b> , 5.13%	02/28/2025	3,603,988
2,960,125	Peak 10 Holding Corporation, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%)	5.80%	08/01/2024	2,973,771
1,415,000	PetSmart, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.68%	03/11/2022	1,139,238
4,267,120	Pharmaceutical Product Developme Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 2.50%)	nt LLC, 4.77%	08/18/2022	4,286,898
575,000	Phoenix Services Merger Sub LLC, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.41%	03/03/2025	581,469
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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
1,245,000	Pike Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.39%	03/12/2025	1,258,228
3,283,467	Playa Resorts Holding BV, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.00%	04/29/2024	3,306,452
2,220,000	Ply Gem Holdings, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%)	5.76%	04/30/2025	2,208,900
897,750	PODS LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.71%	12/06/2024	905,044
1,196,716	Polycom, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 5.25%, 1.00% Floor)	7.13%	09/27/2023	1,208,683
3,755,000	PowerTeam Services LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.55%	03/06/2025	3,764,388
1,267,656	Precyse Acquisition Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.50%, 1.00% Floor)	6.38%	10/20/2022	1,273,006
3,602,775	Prime Security Services Borrower L Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.63%	05/02/2022	3,634,515
2,025,000	Pro Mach Group, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.00%)	5.03%	03/07/2025	2,031,328
4,113,913	Project Alpha Intermediate Holding, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (6 Month LIBOR USD + 3.50%, 1.00% Floor)	5.04%	04/26/2024	4,066,767
3,090,915	Quest Software US Holdings, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	7.27%	10/31/2022	3,152,749
2,238,521	RCN Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.88%	02/01/2024	2,228,426
3,083,869	RentPath LLC, Senior Secured 1st Lien Term Loan, Tranche B1 (1 Month LIBOR USD + 4.75%, 1.00% Floor)	6.63%	12/17/2021	3,093,506
2,125,392	Reynolds Group, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	02/06/2023	2,138,389

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
1,953,879	Robertshaw US Holding Corporatio Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	on, 5.44%	02/28/2025	1,974,024
3,197,638	Scientific Games International, Inc. Guaranteed Senior Secured 1st Lien Term Loan, Tranche B5 (2 Month LIBOR USD + 2.75%)	4.74%	08/14/2024	3,212,890
3,049,498	SCS Holdings, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	6.13%	10/31/2022	3,085,070
3,649,196	Securus Technologies Holdings, In Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.50%, 1.00% Floor)	<b>c.</b> , 6.38%	11/01/2024	3,698,241
2,673,000	Select Medical Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%, 1.00% Floor)	6.50%	03/01/2021	2,701,414
985,000	Shutterfly, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (3 Month LIBOR USD + 2.75%)	4.52%	08/19/2024	991,156
2,935,000	Sinclair Television Group, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.50%)	3.98%	12/12/2024	2,951,509
1,995,000	SMG US Midco 2, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%)	5.14%	01/23/2025	2,014,950
2,493,750	SolarWinds Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.88%	02/05/2024	2,507,777
1,829,692	Solenis International LP, Guaranteed Secured 2nd Lien Term Loan (3 Month LIBOR USD + 6.75%, 1.00% Floor)	8.73%	07/29/2022	1,744,611
3,481,874	Solera LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.63%	03/03/2023	3,495,314
3,878,816	Sophia LP, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.55%	09/30/2022	3,894,389
3,752,153	Southern Graphics, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.38%	12/30/2022	3,786,542
1,231,841	StandardAero Aviation Holdings, Ir Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.63%	07/07/2022	1,244,837
1,301,738	Staples, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor)	5.79%	09/12/2024	1,291,812

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
1,562,945	Syncreon Group BV, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.25%, 1.00% Floor)	6.02%	10/28/2020	1,466,824
495,000	TCH-2 Holdings LLC, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.88%	05/06/2021	497,475
3,503,322	Team Health Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.63%	02/06/2024	3,358,810
2,150,116	Telesat Canada, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B4 (3 Month LIBOR USD + 3.00%, 0.75% Floor)	5.31%	11/17/2023	2,163,339
3,476,244	Tempo Acquisition LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%)	4.88%	05/01/2024	3,497,431
3,655,000	Titan Acquisition Ltd., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.66%	03/14/2025	3,652,716
4,281,750	TKC Holdings, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	6.03%	02/01/2023	4,329,384
2,639,106 153,839	TransDigm, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche F (1 Month LIBOR USD + 2.75%) Guaranteed Senior Secured 1st Lien Term Loan, Tranche G (3 Month	4.63%	06/09/2023	2,649,623
461,016	LIBOR USD + 2.50%)  Travel Leaders Group LLC,  Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.50%)	4.80% 6.35%	08/22/2024 01/25/2024	154,512 467,738
117,110	TravelClick Holdings Corporation, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.51%	05/06/2021	117,110
1,825,000	Traverse Midstream Partners LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (6 Month LIBOR USD + 4.00%, 1.00% Floor)	5.85%	09/27/2024	1,837,830
34,361	Tribune Media Company, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.88%	12/24/2020	34,439
428,263	Floor)  Granteed Senior Secured 1st Lien  Term Loan, Tranche C (1 Month  LIBOR USD + 3.00%, 0.75%  Floor)	4.88%	01/26/2024	429,156
5,041	Tumi Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (US LIBOR + 3.25%)	5.04%	08/01/2023	5,070

The accompanying notes are an integral part of these financial statements.

## Schedule of Investments DoubleLine Shiller Enhanced CAPE® (Cont.)

March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
3,964,586	UFC Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	08/18/2023	3,990,911
967,240	Ultra Resources, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.76%	04/12/2024	960,290
1,694,547	Univar USA, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD + 2.50%)	4.38%	07/01/2024	1,707,917
2,968,382	US Renal Care, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.94%	12/30/2022	2,985,688
2,482,909	USAGM HoldCo LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	4.75%	07/28/2022	2,452,232
3,477,935	VF Holdings Corporation, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	06/30/2023	3,512,001
211,170	Vizient, Inc., Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.63%	02/13/2023	213,283
1,925,513	West Corporation, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.88%	10/10/2024	1,945,971
1,345,000	Guaranteed Senior Secured 1st Lien Term Loan, Tranche B1 (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.51%	10/10/2024	1,348,638
3,492,837	West Street Merger Sub, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	09/27/2024	3,498,076
3,730,650	Wink Holdco, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.66%	12/02/2024	3,720,745
3,006,761	York Risk Services Group, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.75%, 1.00% Floor)		10/01/2021	2,951,887
	000 1 0.7070, 1.0070 1 1001)	0.00/0	10/01/2021	2,001,001

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
2,993,512	Zodiac Pool Solutions LLC, Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor)	6.30%	12/20/2023	3,002,881
	Total Bank Loans			400 044 755
COLLATERA	(Cost \$399,550,084) LIZED LOAN OBLIGATIONS 12	9%		400,644,755
OOLLATLIC	Adams Mill Ltd.,	.5 70		
250,000	Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%)	5.22%^	07/15/2026	250,373
10,000,000	AIMCO, Series 2014-AA-AR (3 Month LIBOR USD + 1.10%)	2.84%^	07/20/2026	10,010,543
	ALM LLC,			
5,000,000	Series 2016-19A-A1 (3 Month LIBOR USD + 1.55%)	3.27%^	07/15/2028	5,028,750
2,500,000	Series 2016-19A-A2 (3 Month LIBOR USD + 2.20%)	3.92%^	07/15/2028	2,524,113
	Anchorage Capital Ltd.,			
10,000,000	Series 2012-1A-A2R (3 Month LIBOR USD + 2.10%)	3.82%^	01/13/2027	10,005,104
2,000,000	Apidos Ltd., Series 2013-16A-A1R (3 Month LIBOR USD + 0.98%)	2.72%^	01/19/2025	2,000,440
1,000,000	Series 2015-20A-A1R (3 Month LIBOR USD + 1.33%)	3.05%^	01/16/2027	1,000,828
5,000,000	Series 2016-24A-A2 (3 Month LIBOR USD + 2.00%, 2.00% Floor)	3.74%^	07/20/2027	5,021,461
	Arbor Realty Ltd.,	0.1470	0112012021	0,021,401
404,000	Series 2016-FL1A-B (1 Month LIBOR USD + 2.95%)	4.73%^	09/15/2026	409,818
10,000,000	Series 2017-FL2-A (1 Month LIBOR USD + 0.99%)	2.77%^	08/15/2027	10,050,270
4,500,000	Arrowpoint Ltd., Series 2013-1A-A1R (3 Month LIBOR USD + 1.52%, 1.52% Floor)	3.36%^	11/15/2028	4,555,795
	Atlas Senior Loan Fund Ltd.,			
25,000,000	Series 2013-2A-A1LR (3 Month LIBOR USD + 0.98%)	2.82%^	02/17/2026	25,001,323
20,000,000	Babson Ltd., Series 2014-3A-AR (3 Month LIBOR USD + 1.32%)	3.04%^	01/15/2026	20,000,000
500,000	Series 2014-3A-D2 (1 Month LIBOR USD + 4.40%)	6.12%	01/15/2026	500,000
2,500,000	Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)	4.69%^	10/20/2030	2,522,468

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
6,750,000	Benefit Street Partners Ltd., Series 2013-IIIA-A1R (3 Month LIBOR USD + 1.25%)	2.99%^	07/20/2029	6,787,976
1,000,000	Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%, 3.60% Floor)	5.32%^	04/15/2027	1,001,418
2,500,000	BlueMountain Ltd., Series 2013-1A-A1R (3 Month LIBOR USD + 1.40%)	3.14%^	01/20/2029	2,514,254
4,000,000 5,000,000	Series 2015-3A-A1 (3 Month LIBOR USD + 1.48%) Series 2016-1A-D (3 Month	3.22%^	10/20/2027	4,000,000
	LIBOR USD + 4.80%) Canyon Capital Ltd.,	6.54%^	04/20/2027	5,011,045
4,500,000 5,800,000	Series 2006-1A-D (3 Month LIBOR USD + 1.60%) Series 2016-2A-B (3 Month	3.72%^	12/15/2020	4,501,961
2,222,222	LIBOR USD + 2.00%)  Carlyle Global Market Strategies	3.72% <sup>^</sup> Ltd.,	10/15/2028	5,824,556
2,000,000	Series 2015-1A-AR (3 Month LIBOR USD + 1.00%)	2.74%^	04/20/2027	1,998,326
18,000,000	Cavalry Ltd., Series 2014-4A-AR (3 Month LIBOR USD + 0.85%)	2.57%^	10/15/2026	17,997,376
982,151 1,000,000	Cent Ltd., Series 2013-19A-A1A (3 Month LIBOR USD + 1.33%) Series 2014-21A-A1AR (3 Month LIBOR USD + 1.21%)	3.09% <sup>^</sup> 2.97% <sup>^</sup>	10/29/2025 07/27/2026	983,358 1,000,839
250,000	Series 2014-22A-C (3 Month LIBOR USD + 3.75%)	5.54%^	11/07/2026	250,742
22,000,000	CFIP Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 1.32%)	3.04%^	07/13/2029	22,121,572
1,117,945	Cutwater Ltd., Series 2014-1A-A1AR (3 Month LIBOR USD + 1.25%)	2.97%^	07/15/2026	1,117,721
20,000,000	Series 2014-1A-A1BR (3 Month LIBOR USD + 1.25%)	2.97%^	07/15/2026	20,023,916
25,000,000	CVP Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.34%)	3.08%^	07/20/2030	25,193,435
500,000	Galaxy Ltd., Series 2014-18A-D1 (3 Month LIBOR USD + 3.70%)	5.42%^	10/15/2026	501,440
5,250,000	Series 2016-22A-B1 (3 Month LIBOR USD + 2.10%)	3.82%^	07/16/2028	5,261,407
500,000	Halcyon Loan Advisors Funding Series 2012-1X-A2 (3 Month LIBOR USD + 2.50%)	Ltd., 4.34%	08/15/2023	500,924
500,000	Series 2013-2A-C (3 Month LIBOR USD + 2.70%)	4.47%^	08/01/2025	500,620
250,000	Series 2013-2A-D (3 Month LIBOR USD + 3.80%)	5.57%^	08/01/2025	250,385

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
2,100,000	Halcyon Loan Advisors Funding Series 2014-1A-A1R (3 Month	Ltd., (Cont.)		
	LIBOR USD + 1.13%)	2.86%^	04/18/2026	2,101,876
500,000	Series 2014-2A-C (3 Month LIBOR USD + 3.50%)	5.26%^	04/28/2025	501,272
14,500,000	Series 2015-2A-A (3 Month LIBOR USD + 1.39%)	3.14%^	07/25/2027	14,508,084
25,000,000	Series 2015-3A-A1R (3 Month LIBOR USD + 0.90%)	2.63%^	10/18/2027	24,867,674
20,000,000	Hildene Ltd., Series 2014-2A-AR (3 Month			
	LIBOR USD + 1.18%)	2.92%^	07/19/2026	20,018,541
3,000,000	Series 2015-4A-A1A (3 Month LIBOR USD + 1.50%)	3.24%^	07/23/2027	3,007,437
5,000,000	Jamestown Ltd., Series 2013-3A-A1AR (3 Month			
, ,	LIBOR USD + 1.14%)	2.86%^	01/15/2026	5,004,530
3,000,000	Series 2014-4A-A1AR (3 Month LIBOR USD + 0.69%)	2.41%^	07/15/2026	2,992,516
1,000,000	Series 2015-6A-A1AR (3 Month LIBOR USD + 1.15%)	3.03%^	02/20/2027	1,000,250
	KVK Ltd.,			
26,000,000	Series 2015-1A-AR (3 Month LIBOR USD + 1.25%)	3.14%^	05/20/2027	26,020,775
7 000 000	LCM LP,			
7,028,032	Series 14A-A (3 Month LIBOR USD + 1.15%)	2.87%^	07/15/2025	7,030,451
500,000	Series 14A-D (3 Month LIBOR USD + 3.50%)	5.22%^	07/15/2025	500,709
250,000	Series 16A-DR (3 Month LIBOR USD + 3.00%)	4.72%^	07/15/2026	250,622
40 505 000	Madison Park Funding Ltd.,			
10,595,000	Series 2013-11A-AR (3 Month LIBOR USD + 1.16%)	2.90%^	07/23/2029	10,608,244
1,000,000	Series 2014-15A-CR (3 Month LIBOR USD + 3.45%)	5.21%^	01/27/2026	1,001,559
	Magnetite Ltd.,			
18,000,000	Series 2014-9A-A1R (3 Month LIBOR USD + 1.00%)	2.75%^	07/25/2026	18,015,382
05 000 000	Marathon Ltd.,			
25,000,000	Series 2013-5A-A1R (3 Month LIBOR USD + 0.87%)	2.76%^	11/21/2027	24,950,000
15,000,000	Series 2014-7A-A1R (3 Month LIBOR USD + 1.32%)	3.08%^	10/28/2025	15,007,066
8,625,000	Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	3.47%^	04/15/2029	8,669,202
	Midocean Credit,			
25,000,000	Series 2017-7A-A1 (3 Month LIBOR USD + 1.32%)	3.04%^	07/15/2029	25,151,392
05 000 000	MP Ltd.,			
25,000,000	Series 2013-2A-ARR (3 Month LIBOR USD + 1.28%)	3.03%^	07/25/2029	25,160,350
5,000,000	Series 2014-2A-AR (3 Month LIBOR USD + 1.20%)	2.92%^	01/15/2027	5,002,345
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The accompanying notes are an integral part of these financial statements.

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PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
9,000,000	Northwoods Capital Ltd., Series 2017-16A-A (3 Month LIBOR USD + 1.27%)	2.69%^	11/15/2030	9,066,578
2,547,899	Octagon Investment Partners Ltd Series 2013-1A-A (3 Month	d.,		
750,000	LIBOR USD + 1.12%) Series 2014-1A-C (3 Month	2.85%^	07/17/2025	2,550,589
30,000,000	LIBOR USD + 3.65%) Series 2015-1A-A1R (3 Month	5.48%^	11/14/2026	756,023
30,000,000	LIBOR USD + 0.90%)	2.79%^	05/21/2027	30,008,684
10,000,000	Race Point Ltd., Series 2015-9A-A1AR (3 Month LIBOR USD + 1.21%)	2.93%^	10/15/2030	10,060,172
8,500,000	Rockford Tower Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.27%)	2.99%^	10/15/2029	8,597,389
5,000,000	Shackleton Ltd., Series 2016-9A-A (3 Month LIBOR USD + 1.50%)	3.24%^	10/20/2028	5,034,308
12,400,000	Sound Harbor Loan Fund Ltd., Series 2014-1A-A1R (3 Month LIBOR USD + 1.20%)	2.97%^	10/30/2026	12,408,853
9,500,000	Steele Creek Ltd., Series 2015-1A-AR (3 Month LIBOR USD + 1.26%)	3.15%^	05/21/2029	9,510,802
1,106,363	Symphony Ltd., Series 2012-8A-AR (3 Month LIBOR USD + 1.10%)	2.80%^	01/09/2023	1,107,374
3,500,000	TCI-Cent Ltd., Series 2016-1A-A1 (3 Month LIBOR USD + 1.52%)	3.28%^	12/21/2029	3,564,338
6,250,000	Series 2016-1A-A2 (3 Month LIBOR USD + 2.20%)	3.96%^	12/21/2029	6,314,895
2,000,000	TCI-Flatiron Ltd, Series 2016-1A-B (3 Month LIBOR USD + 2.20%)	3.93%^	07/17/2028	2,016,954
6,000,000	Venture Ltd., Series 2007-8A-B (3 Month LIBOR USD + 0.42%)	2.16%^	07/22/2021	5,981,222
4,000,000	Series 2007-8A-C (3 Month LIBOR USD + 0.90%)	2.64%^	07/22/2021	3,992,519
6,000,000	Series 2014-17A-AR (3 Month LIBOR USD + 1.08%)	2.80%^	07/15/2026	6,006,897
20,000,000	Series 2015-20A-AR (3 Month			
8,500,000	LIBOR USD + 0.82%) Series 2017-29A-A (3 Month LIBOR USD + 1.28%)	2.54% <sup>^</sup> 3.12% <sup>^</sup>	04/15/2027	19,990,512 8,543,764
5 000 000	Vibrant Ltd., Series 2015-3A-A1R (3 Month			
5,000,000	LIBOR USD + 1.48%)	3.22%^	04/20/2026	5,002,363
3,500,000	Series 2016-5A-B (3 Month LIBOR USD + 2.10%)	3.84%^	01/20/2029	3,541,436
3,100,000	Voya Ltd., Series 2014-4A-A1R (3 Month LIBOR USD + 0.95%)	2.67%^	10/14/2026	3,103,316
	,			

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	WhiteHorse Ltd.,			
6,250,000	Series 2014-1A-AR (3 Month			
-,,	LIBOR USD + 0.90%)	2.28%^	05/01/2026	6,247,797
	,	2.2070	00/01/2020	0,2 ,. 0.
= 000 000	Wind River Ltd.,			
5,000,000	Series 2016-1A-B (3 Month			
	LIBOR USD + 2.35%)	4.07%	07/15/2028	5,019,437
	Zais Ltd.,			
15,000,000	Series 2014-2A-A1AR (3			
-,,	Month LIBOR USD +			
	1.20%)	2.95%^	07/25/2026	15,015,318
	Total Collateralized Loan Oblig	nations		
	(Cost \$649,517,581)	gutiono		651,036,374
EODEIGN CO	ORPORATE BONDS 8.4%		•	
2,500,000	Adani Ports & Special			
2,300,000	Economic Zone Ltd.	3.50%	07/29/2020	2,488,650
6,515,000	AerCap Global Aviation	3.30 /0	0112312020	2,400,000
0,515,000	Trust	4.63%	10/30/2020	6,709,139
1,000,000	Agromercantil Senior Trust	6.25%	04/10/2019	1,020,630
200,000	Agromercantil Senior Trust	6.25%	04/10/2019	204,126
2,000,000	Alibaba Group Holding Ltd.	2.50%	11/28/2019	1,986,489
3,240,000	Alibaba Group Holding Ltd.	3.13%	11/28/2021	3,233,697
1,500,000	America Movil S.A.B. de C.V.	5.00%	03/30/2020	1,551,573
5,200,000	America Movil S.A.B. de C.V.	3.13%	07/16/2022	5,121,754
7,825,000	AstraZeneca PLC	2.38%	11/16/2020	7,704,922
6,600,000	Axiata SPV2 BHD	3.47%	11/19/2020	6,624,638
	Banco de Costa Rica	5.25%	08/12/2018	
2,600,000	Banco de Costa Rica Banco de Credito del Peru	2.25%	10/25/2019	2,622,620
200,000	Banco de Credito del Peru	5.38%	09/16/2020	197,690 1,576,395
5,300,000	Banco de Credito del Peru	4.25%	04/01/2023	5,410,823
500,000	Banco del Estado de Chile	2.67%	01/08/2021	490,667
8,000,000	Banco del Estado de Chile	3.88%	02/08/2022	8,091,825
6,000,000	Banco GNB Sudameris S.A.	3.88%	05/02/2018	6,003,000
6,500,000	Banco International del Peru	3.0070	03/02/2010	0,003,000
0,500,000	S.A.A.	5.75%	10/07/2020	6,825,000
4,825,000	Banco Latinoamericano do	0.1070	10/01/2020	0,020,000
1,020,000	Comercio Exterior S.A.	3.25%	05/07/2020	4,806,906
1,500,000	Banco Nacional de Costa	0.2070	00/01/2020	1,000,000
1,000,000	Rica	4.88%	11/01/2018	1,503,750
600,000	Banco Regional SAECA	8.13%	01/24/2019	621,870
2,500,000	Banco Santander	2.50%	12/15/2020	2,453,125
4,720,000	Banco Santander	3.88%	09/20/2022	4,769,707
9,203,000	Banco Santander (5 Year		***************************************	.,,
-,,	CMT Rate + 4.58%)	5.95%	01/30/2024	9,405,466
800,000	Banistmo S.A.	3.65%^	09/19/2022	769,000
7,895,000	Bank of Nova Scotia	2.15%	07/14/2020	7,745,910
7,840,000	Barclays Bank PLC	2.65%	01/11/2021	7,744,635
1,000,000	BBVA Banco Continental			
	S.A.	3.25%	04/08/2018	999,725
4,000,000	BBVA Banco Continental			
	S.A.	5.00%	08/26/2022	4,200,800
3,200,000	BDO Unibank, Inc.	2.63%	10/24/2021	3,114,758
6,350,000	BDO Unibank, Inc.	2.95%	03/06/2023	6,109,564

70 DoubleLine Funds Trust

March 31, 2018

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PRINCIPAL					PRINCIPA				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	AMOUNT			MATURITY	VALUE \$
8,000,000	Bharat Petroleum Corporation Ltd.	4.63%	10/25/2022	8,281,600	1,026,93		6.00%	12/15/2020	1,052,965
3,000,000	Bharti Airtel Ltd.	5.13%	03/11/2023	3,057,840	3,400,00	Indian Oil Corporation Ltd.	5.63%	08/02/2021	3,617,376
3,970,000	BNP Paribas S.A.	5.00%	01/15/2021	4,179,528	271,91	Interoceanica Finance Ltd.	0.00%	11/30/2018	267,151
5,560,000	BP Capital Markets PLC	1.68%	05/03/2019	5,503,407	6,650,00	Inversiones CMPC S.A.	4.50%	04/25/2022	6,842,995
830,000	BP Capital Markets PLC	1.77%	09/19/2019	819,570	1,700,00		4.38%	06/27/2022	1,735,596
136,000	BP Capital Markets PLC	2.32%	02/13/2020	134,539	1.000.00			***************************************	1,1 00,000
2,500,000	Celulosa Arauco y Constitucion	2.0270	02/10/2020	10 1,000	.,000,00	Ltd.	5.63%	06/21/2018	1,005,110
2,000,000	S.A.	4.75%	01/11/2022	2.581.703	8.700.00		0.0070	00/21/2010	1,000,110
1,446,000	CK Hutchison International Ltd.	2.88%	04/05/2022	1,418,828	0,700,00	Year Swap Rate USD +			
7,700,000	CK Hutchison International Ltd.	2.88%	04/05/2022	7,555,307		2.54%)	3.91%	10/29/2026	8,726,709
					7 005 00			10/29/2020	0,720,709
3,500,000	CNOOC Finance Ltd.	2.63%	05/05/2020	3,462,621	7,895,00				
4,500,000	CNOOC Finance Ltd.	3.88%	05/02/2022	4,538,876		(3 Month LIBOR USD +	0.040/	00/05/0000	<b>-</b> 000 000
1,000,000	CNPC General Capital Ltd.	2.75%	05/14/2019	997,808		0.79%)	2.81%	03/05/2023	7,889,333
5,500,000	CNPC General Capital Ltd.	3.95%	04/19/2022	5,601,244	200,00		$8.25\%\Omega$	10/19/2019	21,000
1,700,000	CNPC Overseas Capital Ltd.	4.50%	04/28/2021	1,760,797	3,300,00		3.25%	07/15/2019	3,294,555
500,000	Coca-Cola Femsa S.A.B. de C.V.	4.63%	02/15/2020	514,389	5,400,00	ONGC Videsh Ltd.	2.88%	01/27/2022	5,223,107
4,500,000	Comision Federal de Electricidad	4.88%	05/26/2021	4,646,250	1,000,00	ONGC Videsh Ltd.	3.75%	05/07/2023	990,408
5,980,000	Commonwealth Bank of Australia	2.25%^	03/10/2020	5,896,556	4,775,00	Orange S.A.	2.75%	02/06/2019	4,774,229
1,295,000	Commonwealth Bank of Australia	2.05%	09/18/2020	1,262,301	450,00	Orange S.A.	5.38%	07/08/2019	464,141
2,800,000	Corpbanca S.A.	3.88%	09/22/2019	2,825,188	8,000,00	Oversea-Chinese Banking			
300,000	Corporacion Financiera de			,,	.,,	Corporation (5 Year Swap			
000,000	Desarrollo S.A.	3.25%	07/15/2019	300,375		Rate USD + 2.20%)	4.00%	10/15/2024	8.061.296
500,000		0.2070	01/10/2013	000,070	3,200,00		0.00%	12/05/2022	2,894,400
300,000	Desarrollo S.A.	3.25%^	07/15/2019	500,625	4,100,00		0.00%	12/05/2022	3,708,450
200,000		3.23/0	01/13/2019	500,025	231,30		0.00 /6	12/03/2022	3,700,430
200,000		0.540/	00/00/0000	000 000	231,30		0.000/	05/04/0040	000.070
4 500 000	Month LIBOR USD + 0.49%)	2.54%	06/08/2020	200,233	500.00	Through Finance Ltd.	0.00%	05/31/2018	228,879
1,500,000		0.070/	07/05/0000	4 500 400	500,00		0.000/	00/00/0007	405.000
	Month LIBOR USD + 0.62%)	2.37%	07/25/2022	1,508,160		Through Finance Ltd.	0.00%	06/02/2025	435,000
1,500,000	DBS Group Holdings Ltd. (3				5,600,00		3.13%	03/18/2022	5,562,228
	Month LIBOR USD + 0.62%)	2.37%	07/25/2022	1,508,160	3,900,00		2.71%	03/18/2020	3,874,260
5,500,000	DBS Group Holdings Ltd. (5 Year				2,800,00		4.63%	09/11/2019	2,872,632
	Swap Rate USD + 2.39%)	3.60% <sub>†</sub>	09/07/2021	5,332,080	500,00	PSA International Ltd.	3.88%	02/11/2021	514,414
160,000	Delek & Avner Tamar Bond Ltd.	3.84%^	12/30/2018	160,463	250,00	Reliance Holdings, Inc.	4.50%	10/19/2020	256,817
3,840,000	Delek & Avner Tamar Bond Ltd.	4.44%^	12/30/2020	3,861,734	8,500,00	Reliance Holdings, Inc.	5.40%	02/14/2022	8,986,863
900,000	Digicel Ltd.	8.25%	09/30/2020	778,500	4,530,00	Royal Bank of Canada	1.50%	07/29/2019	4,456,577
800,000	Digicel Ltd.	7.13%	04/01/2022	627,000	700,00	SACI Falabella	3.75%	04/30/2023	695,100
2.800.000	ECL S.A.	5.63%	01/15/2021	2,953,862	7.705.00		2.50%	01/05/2021	7,581,370
4,800,000	Ecopetrol SA	7.63%	07/23/2019	5,083,200	7,699,00		2.0070	0 11 001202 1	.,00.,0.0
800,000	Empresas Publicas de Medellin	1.0070	0172072010	0,000,200	.,000,00	Investments Ireland DAC	1.90%	09/23/2019	7,574,000
000,000	E.S.P.	7.63%	07/29/2019	850,000	500,00		1.50 /0	03/20/2010	7,074,000
1,945,583	ENA Norte Trust	4.95%	04/25/2023	1,999,573	300,00	Development Ltd.	2.50%	04/28/2020	492,684
1,500,000	Export-Import Bank of India	2.75%	04/25/2025	1,484,037	500.00		2.50 /0	04/20/2020	432,004
					500,00		0.500/4	04/00/0000	400.004
5,500,000	Export-Import Bank of India	3.13%	07/20/2021	5,439,209	0.000.00	Development Ltd.	2.50%^	04/28/2020	492,684
1,300,000	Export-Import Bank of India (3	0.000/	00/04/0000	4 000 505	2,000,00		0.750/	05/00/0004	4 000 074
	Month LIBOR USD + 1.00%)	2.89%	08/21/2022	1,298,537		Development Ltd.	2.75%	05/03/2021	1,969,374
3,500,000	Fondo Mivivienda S.A.	3.38%	04/02/2019	3,510,500	400,00				
3,100,000	Fondo Mivivienda S.A.	3.50%	01/31/2023	3,045,750		Development Ltd.	2.00%	09/29/2021	383,166
2,500,000	Fondo Mivivienda S.A.	3.50%	01/31/2023	2,456,250	500,00				
5,100,000	Global Bank Corporation	5.13%	10/30/2019	5,208,120		Development Ltd.	2.00%^	09/29/2021	478,958
200,000	Global Bank Corporation	5.13%^	10/30/2019	204,240	1,500,00	Sinopec Group Overseas			
4,000,000	Global Bank Corporation	4.50%	10/20/2021	4,038,400		Development Ltd.	3.00%	04/12/2022	1,466,294
300,000	Global Bank Corporation	4.50%^	10/20/2021	302,880	700.00	Sinopec Group Overseas			
4,400,000	Grupo Bimbo S.A.B. de C.V.	4.88%	06/30/2020	4,563,646	,	Development Ltd.	3.00%^	04/12/2022	684,270
1.300.000	Grupo Idesa S.A. de C.V.	7.88%	12/18/2020	1,268,558			2.2070		,
440,116	Guanay Finance Ltd.	6.00%	12/15/2020	451,271					
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The accompanying notes are an integral part of these financial statements.

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PRINCIPAL	CECURITY DESCRIPTION	DATE	MATURITY	VALUE 6
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
2,500,000	Sinopec Group Overseas Development Ltd.	3.90%	05/17/2022	2,527,750
7,700,000	SP PowerAssets Ltd.	2.70%	09/14/2022	7,559,739
8,050,000	Sumitomo Mitsui Financial	2.7070	03/14/2022	1,000,100
0,000,000	Group, Inc.	2.06%	07/14/2021	7,769,389
1,400,000	Telefonica Celular del	2.0070	017111/2021	1,100,000
.,,	Paraguay S.A.	6.75%	12/13/2022	1,437,772
6,000,000	Telefonica Chile S.A.	3.88%	10/12/2022	5,998,437
1,000,000	Temasek Financial Ltd.	2.38%	01/23/2023	969,616
1,500,000	Tencent Holdings Ltd.	3.38%	05/02/2019	1,508,567
300,000	Tencent Holdings Ltd.	2.88%^	02/11/2020	299,543
2,500,000	Tencent Holdings Ltd.	2.88%	02/11/2020	2,496,188
1,200,000	Tencent Holdings Ltd. (3			
	Month LIBOR USD +	2 240/ ^	04/40/2022	1 202 124
6,800,000	0.61%) Transportadora de Gas	2.34%^	01/19/2023	1,202,124
0,000,000	Internacional S.A.	5.70%	03/20/2022	6,919,000
7,625,000	UBS AG	2.45%	12/01/2020	7,492,317
4,000,000	Union Bank of the	2.1070	12/01/2020	1,102,011
,,	Philippines	3.37%	11/29/2022	3,896,464
3,000,000	United Overseas Bank Ltd.			
	(5 Year Swap Rate USD +			
	2.00%)	3.75%	09/19/2024	3,022,410
5,200,000	United Overseas Bank Ltd.			
	(5 Year Swap Rate USD +	0.500/	00/40/0000	5 457 500
1 200 000	2.24%)	3.50%	09/16/2026	5,157,563
1,300,000	United Overseas Bank Ltd. (5 Year Swap Rate USD +			
		0.000/	00/00/0007	1 25/1 755
1 800 000	1.65%)	2.88% 3.25%	03/08/2027 10/13/2021	1,254,755 1,765,935
1,800,000	UPL Corporation	3.25%	10/13/2021	1,765,935
1,800,000 600,000				
	UPL Corporation Want Want China Finance	3.25%	10/13/2021	1,765,935
600,000 775,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation	3.25%	10/13/2021	1,765,935
600,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking	3.25% 1.88% <sup>^</sup> 1.95%	10/13/2021 05/14/2018 11/23/2018	1,765,935 599,477 771,756
600,000 775,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation	3.25% 1.88% <sup>^</sup> 1.95% 1.60%	10/13/2021 05/14/2018	1,765,935 599,477
600,000 775,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond	3.25% 1.88% <sup>^</sup> 1.95% 1.60%	10/13/2021 05/14/2018 11/23/2018	1,765,935 599,477 771,756 6,318,963
600,000 775,000 6,420,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883)	3.25% 1.88% <sup>^</sup> 1.95% 1.60%	10/13/2021 05/14/2018 11/23/2018 08/19/2019	1,765,935 599,477 771,756
600,000 775,000 6,420,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIG	3.25% 1.88% <sup>^</sup> 1.95% 1.60% IS	10/13/2021 05/14/2018 11/23/2018 08/19/2019	1,765,935 599,477 771,756 6,318,963
600,000 775,000 6,420,000 FOREIGN 0 GOVERNM	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIC ENT SPONSORED CORPORATI	3.25% 1.88% <sup>^</sup> 1.95% 1.60% IS	10/13/2021 05/14/2018 11/23/2018 08/19/2019	1,765,935 599,477 771,756 6,318,963
600,000 775,000 6,420,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIGENT SPONSORED CORPORATIONIC Chile Government	3.25% 1.88% <sup>^</sup> 1.95% 1.60% SN AGENCIES IONS 1.6%	10/13/2021 05/14/2018 11/23/2018 08/19/2019 S AND FOREIGN	1,765,935 599,477 771,756 6,318,963 424,624,725
600,000 775,000 6,420,000 FOREIGN 6 GOVERNM 6,700,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIC ENT SPONSORED CORPORATI	3.25% 1.88% <sup>^</sup> 1.95% 1.60% IS	10/13/2021 05/14/2018 11/23/2018 08/19/2019	1,765,935 599,477 771,756 6,318,963
600,000 775,000 6,420,000 FOREIGN 0 GOVERNM	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GENT SPONSORED CORPORATI Chile Government International Bond	3.25% 1.88% <sup>^</sup> 1.95% 1.60% SN AGENCIES IONS 1.6%	10/13/2021 05/14/2018 11/23/2018 08/19/2019 S AND FOREIGN	1,765,935 599,477 771,756 6,318,963 424,624,725
600,000 775,000 6,420,000 FOREIGN 6 GOVERNM 6,700,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIGENT SPONSORED CORPORATIONIE Government International Bond Chile International	3.25% 1.88% <sup>^</sup> 1.95% 1.60% ISON AGENCIES IONS 1.6% 2.25%	10/13/2021 05/14/2018 11/23/2018 08/19/2019 S AND FOREIGN 10/30/2022	1,765,935 599,477 771,756 6,318,963 424,624,725 6,435,350
600,000 775,000 6,420,000 FOREIGN 6 GOVERNM 6,700,000 8,000,000 965,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIC ENT SPONSORED CORPORATI Chile Government International Bond Chile International Government Bond Costa Rica Government International Bond	3.25% 1.88% <sup>^</sup> 1.95% 1.60% ISON AGENCIES IONS 1.6% 2.25%	10/13/2021 05/14/2018 11/23/2018 08/19/2019 S AND FOREIGN 10/30/2022	1,765,935 599,477 771,756 6,318,963 424,624,725 6,435,350
600,000 775,000 6,420,000 FOREIGN 6 GOVERNM 6,700,000 8,000,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIC ENT SPONSORED CORPORATI Chile Government International Bond Chile International Government Bond Costa Rica Government International Bond Dominican Republic	3.25% 1.88% <sup>^</sup> 1.95% 1.60% SON AGENCIES IONS 1.6% 2.25% 3.25% 10.00%	10/13/2021 05/14/2018 11/23/2018 08/19/2019 S AND FOREIGN 10/30/2022 09/14/2021 08/01/2020	1,765,935 599,477 771,756 6,318,963 424,624,725 6,435,350 8,059,000 1,081,524
600,000 775,000 6,420,000 FOREIGN ( GOVERNM 6,700,000 8,000,000 965,000 6,000,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIC ENT SPONSORED CORPORATI Chile Government International Bond Chile International Government Bond Cost Rica Government International Bond Dominican Republic International Bond	3.25% 1.88% <sup>^</sup> 1.95% 1.60% IS IS AGENCIES ONS 1.6% 2.25% 3.25%	10/13/2021 05/14/2018 11/23/2018 08/19/2019 S AND FOREIGN 10/30/2022 09/14/2021	1,765,935 599,477 771,756 6,318,963 424,624,725 6,435,350 8,059,000
600,000 775,000 6,420,000 FOREIGN 6 GOVERNM 6,700,000 8,000,000 965,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIC ENT SPONSORED CORPORATI Chile Government International Bond Chile International Government Bond Costa Rica Government International Bond Dominican Republic International Bond Indonesia Government	3.25% 1.88% <sup>^</sup> 1.95% 1.60% ISON AGENCIES IONS 1.6% 2.25% 3.25% 10.00% 7.50%	10/13/2021 05/14/2018 11/23/2018 08/19/2019 <b>5 AND FOREIGN</b> 10/30/2022 09/14/2021 08/01/2020 05/06/2021	1,765,935 599,477 771,756 6,318,963 424,624,725 6,435,350 8,059,000 1,081,524 6,395,580
600,000 775,000 6,420,000 FOREIGN (GOVERNM 6,700,000 8,000,000 965,000 6,000,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIC ENT SPONSORED CORPORATI Chile Government International Bond Chile International Government Bond Costa Rica Government International Bond Dominican Republic International Bond Indonesia Government International Bond	3.25% 1.88% <sup>^</sup> 1.95% 1.60% SON AGENCIES IONS 1.6% 2.25% 3.25% 10.00%	10/13/2021 05/14/2018 11/23/2018 08/19/2019 S AND FOREIGN 10/30/2022 09/14/2021 08/01/2020	1,765,935 599,477 771,756 6,318,963 424,624,725 6,435,350 8,059,000 1,081,524
600,000 775,000 6,420,000 FOREIGN ( GOVERNM 6,700,000 8,000,000 965,000 6,000,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIC ENT SPONSORED CORPORATI Chile Government International Bond Costa Rica Government International Bond Costa Rica Government International Bond Dominican Republic International Bond Indonesia Government International Bond	3.25% 1.88%^ 1.95% 1.60% Is SA AGENCIESIONS 1.6% 2.25% 3.25% 10.00% 7.50% 6.13%	10/13/2021 05/14/2018 11/23/2018 08/19/2019 S AND FOREIGN 10/30/2022 09/14/2021 08/01/2020 05/06/2021 03/15/2019	1,765,935 599,477 771,756 6,318,963 424,624,725 6,435,350 8,059,000 1,081,524 6,395,580 1,861,056
600,000 775,000 6,420,000 FOREIGN 0 GOVERNM 6,700,000 965,000 6,000,000 1,800,000 9,300,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIGENT SPONSORED CORPORATI Chile Government International Bond Chile International Government Bond Costa Rica Government International Bond Dominican Republic International Bond Indonesia Government International Bond Indonesia Government International Bond Indonesia Government International Bond	3.25% 1.88% <sup>^</sup> 1.95% 1.60% ISON AGENCIES IONS 1.6% 2.25% 3.25% 10.00% 7.50%	10/13/2021 05/14/2018 11/23/2018 08/19/2019 <b>5 AND FOREIGN</b> 10/30/2022 09/14/2021 08/01/2020 05/06/2021	1,765,935 599,477 771,756 6,318,963 424,624,725 6,435,350 8,059,000 1,081,524 6,395,580
600,000 775,000 6,420,000 FOREIGN (GOVERNM 6,700,000 8,000,000 965,000 6,000,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIG ENT SPONSORED CORPORATI Chile Government International Bond Costa Rica Government International Bond Dominican Republic International Bond Indonesia Government International Bond Indonesia Government International Bond Indonesia Government International Bond Indonesia Government International Bond	3.25% 1.88% <sup>A</sup> 1.95% 1.60% SN AGENCIES 10NS 1.6% 2.25% 3.25% 10.00% 7.50% 6.13% 4.88%	10/13/2021 05/14/2018 11/23/2018 08/19/2019 S AND FOREIGN 10/30/2022 09/14/2021 08/01/2020 05/06/2021 03/15/2019 05/05/2021	1,765,935 599,477 771,756 6,318,963 424,624,725 6,435,350 8,059,000 1,081,524 6,395,580 1,861,056 9,715,552
600,000 775,000 6,420,000 FOREIGN 0 GOVERNM 6,700,000 965,000 6,000,000 1,800,000 9,300,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIGENT SPONSORED CORPORATI Chile Government International Bond Chile International Government Bond Costa Rica Government International Bond Dominican Republic International Bond Indonesia Government International Bond Indonesia Government International Bond Indonesia Government International Bond	3.25% 1.88%^ 1.95% 1.60% Is SA AGENCIESIONS 1.6% 2.25% 3.25% 10.00% 7.50% 6.13%	10/13/2021 05/14/2018 11/23/2018 08/19/2019 S AND FOREIGN 10/30/2022 09/14/2021 08/01/2020 05/06/2021 03/15/2019	1,765,935 599,477 771,756 6,318,963 424,624,725 6,435,350 8,059,000 1,081,524 6,395,580 1,861,056
600,000 775,000 6,420,000 FOREIGN 0 GOVERNM 6,700,000 965,000 6,000,000 1,800,000 9,300,000 900,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIG ENT SPONSORED CORPORATI Chile Government International Bond Costa Rica Government International Bond Dominican Republic International Bond Indonesia Government International Bond	3.25% 1.88% <sup>A</sup> 1.95% 1.60% SN AGENCIES 10NS 1.6% 2.25% 3.25% 10.00% 7.50% 6.13% 4.88%	10/13/2021 05/14/2018 11/23/2018 08/19/2019 S AND FOREIGN 10/30/2022 09/14/2021 08/01/2020 05/06/2021 03/15/2019 05/05/2021	1,765,935 599,477 771,756 6,318,963 424,624,725 6,435,350 8,059,000 1,081,524 6,395,580 1,861,056 9,715,552
600,000 775,000 6,420,000 FOREIGN 0 GOVERNM 6,700,000 965,000 6,000,000 1,800,000 9,300,000 900,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIG ENT SPONSORED CORPORATI Chile Government International Bond Chile International Government Bond Costa Rica Government International Bond International Bond Indonesia Government International Bond	3.25% 1.88% <sup>^</sup> 1.95% 1.60% SN AGENCIES SN AGENCIES SN AGENCIES 10.00% 2.25% 3.25% 10.00% 7.50% 6.13% 4.88% 3.70% <sup>^</sup>	10/13/2021 05/14/2018 11/23/2018 08/19/2019 <b>5 AND FOREIGN</b> 10/30/2022 09/14/2021 08/01/2020 05/06/2021 03/15/2019 05/05/2021 01/08/2022	1,765,935 599,477 771,756 6,318,963 424,624,725 6,435,350 8,059,000 1,081,524 6,395,580 1,861,056 9,715,552 904,113
600,000 775,000 6,420,000 <b>FOREIGN (GOVERNM</b> 6,700,000 8,000,000 965,000 1,800,000 9,300,000 900,000 1,100,000 8,600,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIG ENT SPONSORED CORPORATI Chile Government International Bond Chile International Government Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond	3.25% 1.88% <sup>^</sup> 1.95% 1.60% SN AGENCIES SN AGENCIES SN AGENCIES 10.00% 2.25% 3.25% 10.00% 7.50% 6.13% 4.88% 3.70% <sup>^</sup>	10/13/2021 05/14/2018 11/23/2018 08/19/2019 <b>5 AND FOREIGN</b> 10/30/2022 09/14/2021 08/01/2020 05/06/2021 03/15/2019 05/05/2021 01/08/2022	1,765,935 599,477 771,756 6,318,963 424,624,725 6,435,350 8,059,000 1,081,524 6,395,580 1,861,056 9,715,552 904,113
600,000 775,000 6,420,000 FOREIGN 6 GOVERNM 6,700,000 8,000,000 965,000 1,800,000 9,300,000 900,000 1,100,000	UPL Corporation Want Want China Finance Ltd. Westpac Banking Corporation Westpac Banking Corporation Total Foreign Corporate Bond (Cost \$430,330,883) GOVERNMENT BONDS, FOREIG ENT SPONSORED CORPORATI Chile Government International Bond Chile International Government Bond Costa Rica Government International Bond International Bond Indonesia Government International Bond	3.25% 1.88%^ 1.95% 1.60% 1.60% 1.60% 2.25% 3.25% 10.00% 7.50% 6.13% 4.88% 3.70%^ 3.70%	10/13/2021 05/14/2018 11/23/2018 08/19/2019  S AND FOREIGN 10/30/2022 09/14/2021 08/01/2020 05/06/2021 03/15/2019 05/05/2021 01/08/2022 01/08/2022	1,765,935 599,477 771,756 6,318,963 424,624,725 6,435,350 8,059,000 1,081,524 6,395,580 1,861,056 9,715,552 904,113 1,105,027

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
5,600,000	Panama Government	5.20%		
13,600,000	International Bond Philippine Government	5.20%	01/30/2020	5,849,200
2,500,000	International Bond Republic of Poland Government International	4.00%	01/15/2021	13,948,201
8,010,000	Bond Wakala Global Sukuk BHD	5.13% 4.65%	04/21/2021 07/06/2021	2,659,250 8,459,441
0,010,000	Total Foreign Government Bo	nds, Foreign /	Agencies and	0,400,441
	Foreign Government Sponsor (Cost \$81,416,901)	ed Corporatio	ins	79,966,089
NON-AGENO	CY COMMERCIAL MORTGAGE I	BACKED		
OBLIGATIO				
365,638	<b>A10 LLC,</b> Series 2016-1-A1	2.42%^	03/15/2035	365,633
1,080,000	Americold LLC, Series 2010-ARTA-C	6.81%^	01/14/2029	1,158,574
42.074.000	AREIT Trust,			
13,674,000	Series 2018-CRE1-AS (1 Month LIBOR USD +			
8,998,000	1.25%, 1.25% Floor) Series 2018-CRE1-B (1	2.75%^	02/15/2035	13,706,175
0,000,000	Month LIBOR USD +	2.450/ \	00/45/0005	0.000.054
	1.65%, 1.65% Floor)	3.15%	02/15/2035	9,030,951
200,000	BAMLL Commercial Mortgage Series 2014-IP-E	Securities Tr 2.72%#^	ust, 06/15/2028	199,013
30,000,000	Series 2015-200P-XA	0.38%#^ I/O	04/14/2033	743,811
507.040	Banc of America Merrill Lynch			500.055
507,010	Series 2004-4-H	6.03%#^	07/10/2042	506,855
57,730,709	BANK, Series 2017-BNK4-XA	1.45%# I/O	05/15/2050	5,380,364
	Barclays Commercial Mortgag	e Securities L	LC,	
6,786,000	Series 2014-BXO-E (1 Month LIBOR USD + 3.75%,		·	
57,579,800	2.56% Floor) Series 2017-C1-XA	5.53% <sup>^</sup> 1.52%# I/O	08/15/2027 02/15/2050	6,802,590 5,804,792
1,174,000	Series 2017-DELC-C (1 Month LIBOR USD + 1.20%)	2.98%^	08/15/2036	1,173,170
1,338,000	Series 2017-DELC-D (1 Month LIBOR USD +	2.3070	00/10/2000	1,170,170
2,803,000	1.70%) Series 2017-DELC-E (1	3.48%^	08/15/2036	1,334,857
	Month LIBOR USD + 2.50%)	4.28%^	08/15/2036	2,799,865
2,686,000	Series 2017-DELC-F (1 Month LIBOR USD + 3.50%)	5.28%^	08/15/2036	2,688,154
	BBCMS Mortgage Trust,	0.2070	00/10/2000	2,000,101
8,471,000	Series 2017-GLKS-E (1 Month LIBOR USD + 2.85%, 2.75% Floor)	4.63%^	11/15/2034	8,473,244
	BB-UBS Trust,			
7,538,000	Series 2012-TFT-TE	3.56%#^	06/05/2030	6,846,870
500,000	Bear Stearns Commercial Mor Series 2007-T26-AJ	tgage Securit 5.52%#	ies, Inc., 01/12/2045	473,578
4.000.000	Bsprt Issuer Ltd.,			
1,000,000	Series 2017-FL1-A (1 Month LIBOR USD + 1.35%)	3.13%^	06/15/2027	1,004,841
3,250,000	Series 2017-FL1-B (1 Month LIBOR USD + 2.40%)	4.18%^	06/15/2027	3,275,183
	,			

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March 31, 2018

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PRINCIPAL					PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	BX Commercial Mortgage Trus	st,				COBALT Commercial Mortgage			
2,608,000	Series 2018-BIOA-D (1 Month				5,323,073	Series 2007-C2-AJFX	5.57%#	04/15/2047	5,375,942
	LIBOR USD + 1.32%, 1.35% Floor)	2.97%^	03/15/2037	2,597,002		Commercial Mortgage Pass-Thr		es,	
6,519,000	Series 2018-BIOA-E (1 Month	2.9170	03/13/2037	2,597,002	2,305,000	Series 2012-CR4-C	4.44%#^	10/15/2045	2,091,820
0,515,000	LIBOR USD + 1.95%,				5,636,000	Series 2012-CR4-D	4.57%#^	10/15/2045	3,331,591
	1.98% Floor)	3.60%^	03/15/2037	6,489,351	9,971,562 8,870,000	Series 2013-CR10-XA Series 2013-CR11-D	0.87%# I/O 5.17%#^	08/10/2046 08/10/2050	282,747 8,363,826
	BX Trust,				29,554,454	Series 2013-CR12-XA	1.28%# I/O	10/10/2046	1,419,072
2,791,801	Series 2017-APPL-D (1 Month				7,526,000	Series 2013-LC13-D	5.09%#^	08/10/2046	7,339,906
	LIBOR USD + 2.05 <sup>°</sup> %,				3,108,814	Series 2014-CR17-XA	1.12%# I/O	05/10/2047	136,388
	2.05% Floor)	3.83%^	07/15/2034	2,805,930	300,000	Series 2014-CR19-C	4.72%#	08/10/2047	301,752
4,320,192	Series 2017-APPL-E (1 Month				500,000	Series 2014-CR20-C	4.50%#	11/10/2047	501,866
	LIBOR USD + 3.15%, 3.15% Floor)	4.93%^	07/15/2034	4,355,760	110,000	Series 2014-TWC-C (1 Month LIBOR USD + 1.85%, 1.85%			
3,215,000	Series 2017-IMC-D (1 Month	4.33 /0	07/13/2034	4,555,760		Floor)	3.57%^	02/13/2032	110,370
0,210,000	LIBOR USD + 2.25%,				1,500,000	Series 2015-CR22-D	4.12%#^	03/10/2048	1,257,283
	2.25% Floor)	4.03%^	10/15/2032	3,227,346	21,842,200	Series 2015-CR22-XA	0.99%# I/O	03/10/2048	974,097
5,186,000	Series 2017-IMC-E (1 Month				1,500,000	Series 2015-CR23-D	4.25%#	05/10/2048	1,237,310
	LIBOR USD + 3.25%,				1,386,000	Series 2015-CR25-C	4.55%#	08/10/2048	1,390,089
0.047.000	3.25% Floor)	5.03%^	10/15/2032	5,216,873	42,775,239	Series 2015-CR27-XA	1.15%# I/O	10/10/2048	2,438,107
2,947,000	Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%)	3.83%^	07/15/2034	2,957,199	1,000,000 12,129,596	Series 2015-DC1-D Series 2015-DC1-XA	4.35%# ^ 1.14%# I/O	02/10/2048 02/10/2048	833,657 622,348
4,846,000	Series 2017-SLCT-E (1 Month	3.03 /0	07/15/2034	2,957,199	1,470,000	Series 2015-LC23-C	4.65%#	10/10/2048	1,448,746
4,040,000	LIBOR USD + 3.15%)	4.93%^	07/15/2034	4,876,383	1,966,000	Series 2016-CR28-C	4.65%#	02/10/2049	2,024,925
	CD Commercial Mortgage Trus			,,	17,614,450	Series 2016-DC2-XA	1.06%# I/O	02/10/2049	1,060,207
68,182,043	Series 2017-CD3-XA	1.04%# 1/0	02/10/2050	4,851,295	38,128,321	Series 2015-CR25-XA	0.94%# I/O	08/10/2048	1,997,203
67,738,827	Series 2017-CD4-XA	1.33%# I/O	05/10/2050	5,896,556	59,715,184	Series 2015-LC21-XA	0.84%# I/O	07/10/2048	2,288,381
	CFCRE Commercial Mortgage	Truet				Credit Suisse Commercial Morte	gage Trust,		
21,865,368	Series 2016-C3-XA	1.07%# 1/0	01/10/2048	1,402,554	1,400,561	Series 2007-C1-AM	5.42%	02/15/2040	1,429,635
38,370,083	Series 2016-C4-XA	1.75%# I/O	05/10/2058	3,917,417		Credit Suisse Mortgage Capital	Certificates,		
59,030,888	Series 2017-C8-XA	1.67%# I/O	06/15/2050	6,213,910	383,163	Series 2008-C1-AM	6.20%#^	02/15/2041	383,533
16,201,000	Series 2017-C8-XB	0.96%# I/O	06/15/2050	1,211,710	10,092,000	Series 2014-USA-X1	0.55%#^ I/O	09/15/2037	335,638
39,410,000	Series 2018-TAN-X	1.63%#^ I/O	02/15/2033	2,840,618		CSAIL Commercial Mortgage Tr	ust,		
	CGDBB Commercial Mortgage	Trust,			30,298,185	Series 2015-C1-XA	0.94%# I/O	04/15/2050	1,397,228
3,277,000	Series 2017-BIOC-D (1 Month				4,758,711	Series 2016-C6-XA	1.81%# I/O	01/15/2049	477,398
	LIBOR USD + 1.60%, 1.60% Floor)	3.38%^	07/15/2032	3,283,662		CSMC Mortgage Securities Trus			
4,587,000	Series 2017-BIOC-E (1 Month	3.30 /0	07/15/2032	3,203,002	6,650,000	Series 2017-LSTK-E	3.33%#^	04/05/2033	6,518,236
1,001,000	LIBOR USD + 2.15%,					CSMC Trust,			
	2.25% Floor)	3.93%^	07/15/2032	4,586,146	7,370,000	Series 2017-CHOP-E (1 Month			
	CGGS Commercial Mortgage T	rust.				LIBOR USD + 3.30%, 3.30%	E 000/ A	07/45/0000	7 400 424
9,155,000	Series 2018-WSS-D (1 Month	,				Floor)	5.08%^	07/15/2032	7,400,134
	LIBOR USD + 2.30%)	4.05%^	02/15/2037	9,195,795	0.750.000	DBCG Mortgage Trust,			
	CHT Mortgage Trust,				3,750,000	Series 2017-BBG-C (1 Month			
736,000	Series 2017-CSMO-E					LIBOR USD + 1.00%, 1.10% Floor)	2.78%^	06/15/2034	3,757,603
	(1 Month LIBOR USD +					,		00/13/2034	3,737,003
202.000	3.00%, 3.00% Floor)	4.78%^	11/15/2036	741,974	10 472 012	Deutsche Bank Commercial Mo Series 2016-C1-XA	1.49%# I/O	05/10/2049	1,731,695
393,000	Series 2017-CSMO-F (1 Month LIBOR USD + 3.74%,				19,472,912		1.49 /0" "	03/10/2049	1,731,093
	3.80% Floor)	5.52%^	11/15/2036	396,330	2 429 000	FORT LLC, Series 2016 1A B (1 Month			
	Citigroup Commercial Mortgag			300,000	2,438,000	Series 2016-1A-B (1 Month LIBOR USD + 2.75%, 2.75%			
461,236	Series 2008-C7-AM	6.19%#	12/10/2049	460,847		Floor)	4.61%^	05/21/2036	2,452,918
8,013,278	Series 2014-GC25-XA	1.03%# I/O	10/10/2047	432,783		FREMF Mortgage Trust,			, , , ,
1,430,000	Series 2015-GC27-D	4.43%#^	02/10/2048	1,218,565	2,241,062				
5,795,467	Series 2015-GC27-XA	1.41%# I/O	02/10/2048	420,484	2,2 11,002	LIBOR USD + 5.05%, 5.05%			
1,750,000	Series 2015-GC31-C	4.06%#	06/10/2048	1,677,926		Floor)	6.72%^	07/25/2023	2,262,408
19,819,004	Series 2016-GC36-XA	1.33%# I/O 1.71%# I/O	02/10/2049	1,516,013		GE Commercial Mortgage Corpo	oration Trust		
14,418,970 17,859,358	Series 2016-P3-XA Series 2016-P4-XA	2.00%# 1/0	04/15/2049 07/10/2049	1,407,074 2,099,789	1,499,300	Series 2007-C1-AM	5.61%#	12/10/2049	1,513,353
34,932,919	Series 2017-P7-XA	1.13%# 1/0	04/14/2050	2,704,220		GMAC Commercial Mortgage Se	ecurities Trust.		
, ,	CLNS Trust,			, . , ,	2,488,000	Series 2004-C3-D	5.04%#	12/10/2041	2,496,352
3,479,000	Series 2017-IKPR-D (1 Month				2,806,000	Series 2004-C3-E	5.14%#^	12/10/2041	2,751,309
0,110,000	LIBOR USD + 2.05%,					Grace Mortgage Trust,			
	2.05% Floor)	3.79%^	06/11/2032	3,491,874	350,000	Series 2014-GRCE-A	3.37%^	06/10/2028	353,950
3,479,000	Series 2017-IKPR-E (1 Month					Great Wolf Trust,			
	LIBOR USD + 3.50%,	E 0.40/ A	06/44/0000	2 500 040	2,465,000	Series 2017-WOLF-D (1 Month			
3,479,000	3.50% Floor) Series 2017-IKPR-F (1 Month	5.24%^	06/11/2032	3,506,019	, ,	LIBOR USD + 2.10%, 1.00%			
3,473,000	LIBOR USD + 4.50%,					Floor)	4.03%^	09/15/2034	2,479,774
	4.50% Floor)	6.24%^	06/11/2032	3,512,926					

The accompanying notes are an integral part of these financial statements.

### Schedule of Investments DoubleLine Shiller Enhanced CAPE® (Cont.)

March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
3,821,000	Great Wolf Trust, (Cont.) Series 2017-WOLF-E (1 Month LIBOR USD + 3.10%, 1.00%			
2,034,000	Floor) Series 2017-WOLF-F (1 Month	5.03%^	09/15/2034	3,855,454
	LIBOR USD + 4.07%, 1.00% Floor)	6.00%^	09/15/2034	2,054,616
	<b>GS Mortgage Securities Corporat</b>	ion,		
300,000	Series 2013-KING-C	3.44%#^	12/10/2027	299,404
11,604,537	Series 2014-GC20-XA	1.00%# I/O	04/10/2047	536,814
4,377,979	Series 2014-GC24-XA	0.83%# I/O	09/10/2047	165,059
36,700,004	Series 2015-GC32-XA	0.85%# I/O	07/10/2048	1,623,204
9,833,595	Series 2015-GC34-XA	1.35%# I/O	10/10/2048	733,997
	GS Mortgage Securities Trust,			
1,503,000	Series 2013-GC13-D	4.09%#^	07/10/2046	1,383,065
1,963,000	Series 2014-GC26-D	4.51%#^	11/10/2047	1,710,605
9,101,462	Series 2015-GS1-XA	0.82%# I/O	11/10/2048	451,993
19,712,163	Series 2016-GS2-XA	1.67%# I/O	05/10/2049	1,858,833
34,267,213	Series 2016-GS3-XA	1.27%# I/O	10/10/2049	2,661,713
81,389,952	Series 2017-GS6-XA	1.05%# I/O	05/10/2050	6,318,424
	GSCCRE Commercial Mortgage T	rust		
5,382,000	Series 2015-HULA-D (1 Month	rust,		
-,,	LIBOR USD + 3.75%)	5.53%^	08/15/2032	5,416,649
0.000.000	Hunt Ltd.,			
8,000,000	Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)	4.18%^	08/15/2034	8,066,432
	Hyatt Hotel Portfolio Trust,			
8,197,000	Series 2017-HYT2-E (1 Month			
	LIBOR USD + 2.35%, 2.35%			
	Floor)	4.13%^	08/09/2032	8,250,941
	IMT Trust,			
2,355,000	Series 2017-APTS-EFL (1 Month			
	LIBOR USD + 2.15%)	3.93%^	06/15/2034	2,361,642
305,000	Series 2017-APTS-FFL (1 Month			
	LIBOR USD + 2.85%)	4.63%^	06/15/2034	306,267
	JP Morgan Chase Commercial Mo	ortgage Secui	rities Corporati	on,
737,306	Series 2006-LDP9-AM	5.37%	05/15/2047	742,450
3,366,213	Series 2007-C1-AM	5.75%#	02/15/2051	3,359,644
350,000	Series 2014-DSTY-A	3.43%^	06/10/2027	350,227
500,000	Series 2014-PHH-D (1 Month			
	LIBOR USD + 2.65%)	4.43%^	08/15/2027	500,563
22,702,495	Series 2015-JP1-XA	1.13%# I/O	01/15/2049	1,151,060
1,872,000	Series 2017-FL10-B (1 Month			
	LIBOR USD + 1.00%, 1.00%	0.700/ \	00/45/0000	4 000 050
1 111 000	Floor)	2.78%^	06/15/2032	1,888,650
1,414,000	Series 2017-FL10-C (1 Month LIBOR USD + 1.25%, 1.25%			
	Floor)	3.03%^	06/15/2032	1,430,532
4,578,000	Series 2017-FL10-D (1 Month	3.0376	00/13/2032	1,430,332
4,570,000	LIBOR USD + 1.90%, 1.90%			
	Floor)	3.68%^	06/15/2032	4,613,430
1,969,000	Series 2017-MAUI-C (1 Month	0.0070	00/10/2002	.,0.0,.00
.,000,000	LIBOR USD + 1.25%, 1.25%			
	Floor)	2.97%^	07/15/2034	1,976,238
1,847,000	Series 2017-MAUI-D (1 Month			,
, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	LIBOR USD + 1.95%, 1.95%			
	Floor)	3.67%^	07/15/2034	1,857,921
1,635,000	Series 2017-MAUI-E (1 Month			
	LIBOR USD + 2.95%, 2.95%			
	Floor)	4.67%^	07/15/2034	1,647,963
2,302,000	Series 2017-MAUI-F (1 Month			
	LIBOR USD + 3.75%, 3.75% Floor)	5.47%^	07/15/2034	2,324,694

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PRINCIPAL AMOUNT ®	Occupity Decopiption	Dare	MATURITY	\/A= <b>(</b>
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	JP Morgan Chase Commercial M	ortgage Secur	ities Trust,	
5,625,000	Series 2004-CBX-D	5.10%#	01/12/2037	5,717,767
6,613,000	Series 2006-LDP9-AMS	5.34%	05/15/2047	6,596,400
2,085,157	Series 2007-LD11-AM	5.95%#	06/15/2049	2,121,947
1,332,077	Series 2007-LDPX-AM	5.46%#	01/15/2049	1,330,703
3,232,000	Series 2014-FRR1-A707	4.35%^	01/27/2047	3,213,625
4,645,251	Series 2015-FL7-C (1 Month			
	LIBOR USD + 2.85%, 2.85%			
	Floor)	4.63%^	05/15/2028	4,656,877
2,369,000	Series 2015-MAR7-D	5.23%^	06/05/2032	2,364,949
2,362,198	Series 2016-ASH-B (1 Month			
	LIBOR USD + 2.15%, 2.15%			
	Floor)	3.93%^	10/15/2034	2,367,366
1,333,959	Series 2016-ASH-C (1 Month			
	LIBOR USD + 2.75%, 2.75%			
	Floor)	4.53%^	10/15/2034	1,338,257
39,843,513	Series 2016-JP4-XA	0.81%# I/O	12/15/2049	1,713,088
3,776,000	Series 2016-WIKI-E	4.01%#^	10/05/2031	3,678,359
3,472,000	Series 2016-WPT-E (1 Month			
	LIBOR USD + 5.00%)	6.78%^	10/15/2033	3,513,174
	JPMBB Commercial Mortgage So	ecurities Trust		
2,009,000	Series 2013-C15-D	5.08%#^	11/15/2045	1,953,028
6,552,038	Series 2014-C18-XA	0.96%# I/O	02/15/2047	257,080
17,668,540	Series 2014-C21-XA	1.06%# I/O	08/15/2047	884,544
500,000	Series 2014-C23-C	4.46%#	09/15/2047	505,044
22,793,874	Series 2014-C25-XA	0.96%# I/O	11/15/2047	1,005,005
1,303,000	Series 2014-C26-C	4.42%#	01/15/2048	1,284,808
7,431,401	Series 2014-C26-XA	1.13%# I/O	01/15/2048	340,119
1,000,000	Series 2015-C27-D	3.84%#^	02/15/2048	803,248
8,469,177	Series 2015-C27-XA	1.35%# I/O	02/15/2048	482,951
29,146,085	Series 2015-C29-XA	0.92%# I/O	05/15/2048	956,003
30,293,906	Series 2015-C30-XA	0.67%# 1/0	07/15/2048	911,241
12,811,261	Series 2015-C31-XA	0.98%# I/O	08/15/2048	644,526
25,240,761	Series 2015-C32-XA	1.47%# 1/0	11/15/2048	1,448,999
580,000	Series 2015-C33-C	4.62%#	12/15/2048	587,195
000,000				
53 025 476	Series 2016-C4-XA			
53,025,476	Series 2016-C4-XA	0.84%# I/O	12/15/2049	2,947,967
	LCCM,	0.84%# I/O	12/15/2049	2,947,967
53,025,476				
	LCCM,	0.84%# I/O 4.71%^	12/15/2049	2,947,967
	LCCM, Series 2017-LC26-C	0.84%# I/O 4.71%^	12/15/2049	2,947,967
10,000,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr	0.84%# I/O 4.71%^ ust,	12/15/2049 07/12/2050	2,947,967 9,868,602
10,000,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X	0.84%# I/O 4.71%^ <b>ust,</b> 1.95%#^ I/O	12/15/2049 07/12/2050 03/10/2049	2,947,967 9,868,602 856,605
10,000,000 11,764,499 99,391,092	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust,	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O	12/15/2049 07/12/2050 03/10/2049 03/10/2050	2,947,967 9,868,602 856,605 4,744,573
10,000,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D	0.84%# I/O 4.71%^ <b>ust,</b> 1.95%#^ I/O	12/15/2049 07/12/2050 03/10/2049	2,947,967 9,868,602 856,605
10,000,000 11,764,499 99,391,092 300,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust,	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032	2,947,967 9,868,602 856,605 4,744,573 301,817
10,000,000 11,764,499 99,391,092 300,000 22,857	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust, Series 2006-C1-AJ	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%#	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032 05/12/2039	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892
10,000,000 11,764,499 99,391,092 300,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust,	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032	2,947,967 9,868,602 856,605 4,744,573 301,817
10,000,000 11,764,499 99,391,092 300,000 22,857	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust, Series 2006-C1-AJ	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%#	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032 05/12/2039 06/12/2050	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892
10,000,000 11,764,499 99,391,092 300,000 22,857	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%#	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032 05/12/2039 06/12/2050	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892
10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000 5,071,040	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM Morgan Stanley Bank of America Series 2012-CKSV-CK Series 2013-C12-XA	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%#	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032 05/12/2039 06/12/2050 Trust,	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892 5,223,301
10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM Morgan Stanley Bank of America Series 2012-CKSV-CK	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%# a Merrill Lynch 4.30%^	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032 05/12/2039 06/12/2050 Trust, 10/15/2030	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892 5,223,301 9,300,321
10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000 5,071,040	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM Morgan Stanley Bank of America Series 2012-CKSV-CK Series 2013-C12-XA	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%# a Merrill Lynch 4.30%^ 0.85%# I/O	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032 05/12/2039 06/12/2050 Trust, 10/15/2030 10/15/2046	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892 5,223,301 9,300,321 124,206
10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000 5,071,040 16,895,460	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM Morgan Stanley Bank of America Series 2012-CKSV-CK Series 2013-C12-XA Series 2013-C7-XA	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%# a Merrill Lynch 4.30%^ 0.85%# I/O 1.39%# I/O	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032 05/12/2039 06/12/2050 Trust, 10/15/2030 10/15/2046 02/15/2046	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892 5,223,301 9,300,321 124,206 916,053
10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000 5,071,040 16,895,460 9,274,605	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM Morgan Stanley Bank of America Series 2013-C7-XA Series 2013-C7-XA Series 2013-C7-XA Series 2014-C14-XA	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%# 4 Merrill Lynch 4.30%^ 0.85%# I/O 1.39%# I/O 1.16%# I/O	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032 05/12/2039 06/12/2050 Trust, 10/15/2030 10/15/2046 02/15/2046	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892 5,223,301 9,300,321 124,206 916,053 322,761
10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000 5,071,040 16,895,460 9,274,605 500,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM Morgan Stanley Bank of America Series 2012-CKSV-CK Series 2013-C12-XA Series 2013-C7-XA Series 2014-C14-XA Series 2014-C18-C	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%# 4.30%^ 0.85%# I/O 1.39%# I/O 1.16%# I/O 4.49%#	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032 05/12/2039 06/12/2050 Trust, 10/15/2030 10/15/2046 02/15/2047 10/15/2047	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892 5,223,301 9,300,321 124,206 916,053 322,761 489,465
10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000 5,071,040 16,895,460 9,274,605 500,000 620,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM Morgan Stanley Bank of America Series 2012-CKSV-CK Series 2013-C12-XA Series 2013-C7-XA Series 2014-C14-XA Series 2014-C18-C Series 2014-C19-C	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%# 4 Merrill Lynch 4.30%^ 0.85%# I/O 1.39%# I/O 1.39%# I/O 1.16%# I/O 4.49%# 4.00%	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032 05/12/2039 06/12/2050 Trust, 10/15/2030 10/15/2046 02/15/2046 02/15/2047 10/15/2047 10/15/2047	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892 5,223,301 9,300,321 124,206 916,053 322,761 489,465 595,923
10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000 5,071,040 16,895,460 9,274,605 500,000 620,000 120,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM Morgan Stanley Bank of America Series 2012-CKSV-CK Series 2013-C7-XA Series 2014-C14-XA Series 2014-C18-C Series 2014-C19-C Series 2015-C20-C	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%# 5.81%# 6 Merrill Lynch 4.30%^ 0.85%# I/O 1.39%# I/O 1.16%# I/O 4.49%# 4.00% 4.46%#	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032 05/12/2039 06/12/2050 Trust, 10/15/2030 10/15/2046 02/15/2047 10/15/2047 10/15/2047 10/15/2047 02/15/2048	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892 5,223,301 9,300,321 124,206 916,053 322,761 489,465 595,923 117,395
10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000 5,071,040 16,895,460 9,274,605 500,000 620,000 120,000 5,965,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM Morgan Stanley Bank of America Series 2012-CKSV-CK Series 2013-C7-XA Series 2013-C7-XA Series 2014-C14-XA Series 2014-C18-C Series 2014-C19-C Series 2015-C20-C Series 2015-C20-C	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%# a Merrill Lynch 4.30%^ 0.85%# I/O 1.39%# I/O 1.16%# I/O 4.49%# 4.00% 4.46%# 3.07%^	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032 05/12/2039 06/12/2050 Trust, 10/15/2030 10/15/2046 02/15/2046 02/15/2047 10/15/2047 10/15/2047 10/15/2048 02/15/2048	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892 5,223,301 9,300,321 124,206 916,053 322,761 489,465 595,923 117,395 4,616,247
10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000 5,071,040 16,895,460 9,274,605 500,000 620,000 120,000 5,965,000 2,000,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X Madison Avenue Trust, Series 2013-650M-D Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM Morgan Stanley Bank of America Series 2012-CKSV-CK Series 2013-C7-XA Series 2013-C7-XA Series 2014-C14-XA Series 2014-C18-C Series 2014-C19-C Series 2015-C20-C Series 2015-C20-D Series 2015-C26-D Series 2016-C28-XA	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%# 4.30%^ 0.85%# I/O 1.39%# I/O 1.16%# I/O 4.49%# 4.00% 4.46%# 3.07%^ 3.06%^	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032 05/12/2039 06/12/2050 Trust, 10/15/2030 10/15/2046 02/15/2047 10/15/2047 10/15/2047 12/15/2047 02/15/2048 02/15/2048 10/15/2048 10/15/2048	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892 5,223,301 9,300,321 124,206 916,053 322,761 489,465 595,923 117,395 4,616,247 1,612,334
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10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000 5,071,040 16,895,460 9,274,605 500,000 620,000 620,000 5,965,000 2,000,000 21,648,649	LCCM, Series 2017-LC26-C  LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X  Madison Avenue Trust, Series 2013-650M-D  Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM  Morgan Stanley Bank of America Series 2012-CKSV-CK Series 2013-C12-XA Series 2013-C12-XA Series 2013-C7-XA Series 2014-C14-XA Series 2014-C18-C Series 2014-C19-C Series 2015-C20-D Series 2015-C20-D Series 2015-C26-D Series 2016-C28-XA  Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20% Floor) Series 2017-ASHF-E (1 Month	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%# 5.81%# 6 Merrill Lynch 4.30%^ 0.85%# I/O 1.39%# I/O 1.39%# I/O 4.49%# 4.00% 4.46%# 3.07%^ 3.06%^ 1.28%# I/O	12/15/2049 07/12/2050 03/10/2049 03/10/2050 10/12/2032 05/12/2039 06/12/2050 Trust, 10/15/2030 10/15/2046 02/15/2047 10/15/2047 10/15/2047 10/15/2048 02/15/2048 10/15/2049	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892 5,223,301 9,300,321 124,206 916,053 322,761 489,465 595,923 117,395 4,616,247 1,612,334 1,551,680
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10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000 5,071,040 16,895,460 9,274,605 500,000 620,000 120,000 2,000,000 21,648,649 2,330,000 3,494,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X  Madison Avenue Trust, Series 2013-650M-D  Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM  Morgan Stanley Bank of America Series 2012-CKSV-CK Series 2012-CKSV-CK Series 2013-C7-XA Series 2013-C7-XA Series 2014-C18-C Series 2014-C18-C Series 2015-C20-C Series 2015-C20-D Series 2015-C20-D Series 2015-C26-D Series 2015-C28-XA  Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20% Floor) Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor) Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35%	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%# 5.81%# 6 Merrill Lynch 4.30%^ 0.85%# I/O 1.39%# I/O 1.39%# I/O 4.49%# 4.00% 4.46%# 3.07%^ 3.06%^ 1.28%# I/O 3.98%^	12/15/2049  07/12/2050  03/10/2049 03/10/2050  10/12/2032  05/12/2039 06/12/2050  Trust, 10/15/2030 10/15/2046 02/15/2047 10/15/2047 10/15/2047 10/15/2048 02/15/2048 10/15/2049  11/15/2034	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892 5,223,301 9,300,321 124,206 916,053 322,761 489,465 595,923 117,395 4,616,247 1,612,334 1,551,680 2,342,794 3,490,108
10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000 5,071,040 16,895,460 9,274,605 500,000 620,000 120,000 20,000,000 21,648,649 2,330,000 3,494,000 2,647,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X  Madison Avenue Trust, Series 2013-650M-D  Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM  Morgan Stanley Bank of America Series 2012-CKSV-CK Series 2013-C12-XA Series 2013-C12-XA Series 2013-C7-XA Series 2014-C18-C Series 2014-C18-C Series 2014-C9-C Series 2015-C20-D Series 2015-C20-D Series 2015-C20-D Series 2016-C28-XA  Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20% Floor) Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor) Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%# 6.Merrill Lynch 4.30%^ 0.85%# I/O 1.39%# I/O 1.16%# I/O 4.49%# 4.00% 4.46%# 3.07%^ 3.06%^ 1.28%# I/O 3.98%^	12/15/2049  07/12/2050  03/10/2049 03/10/2050  10/12/2032  05/12/2039 06/12/2050  Trust, 10/15/2036 02/15/2046 02/15/2047 10/15/2047 12/15/2047 12/15/2048 02/15/2048 02/15/2048 01/15/2048 01/15/2049	2,947,967  9,868,602  856,605 4,744,573  301,817  22,892 5,223,301  9,300,321 124,206 916,053 322,761 489,465 595,923 117,395 4,616,247 1,612,334 1,551,680
10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000 5,071,040 16,895,460 9,274,605 500,000 620,000 120,000 2,000,000 21,648,649 2,330,000 3,494,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X  Madison Avenue Trust, Series 2013-650M-D  Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM  Morgan Stanley Bank of America Series 2012-CKSV-CK Series 2013-C7-XA Series 2013-C7-XA Series 2013-C7-XA Series 2014-C14-XA Series 2014-C19-C Series 2014-C9-C Series 2015-C20-D Series 2015-C20-D Series 2015-C20-D Series 2015-C20-D Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20% Floor) Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor) Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor) Series 2017-CLS-E (1 Month	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%# 5.81%# 6 Merrill Lynch 4.30%^ 0.85%# I/O 1.39%# I/O 1.39%# I/O 4.49%# 4.00% 4.46%# 3.07%^ 3.06%^ 1.28%# I/O 3.98%^	12/15/2049  07/12/2050  03/10/2049 03/10/2050  10/12/2032  05/12/2039 06/12/2050  Trust, 10/15/2030 10/15/2046 02/15/2047 10/15/2047 10/15/2047 10/15/2048 02/15/2048 10/15/2049  11/15/2034	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892 5,223,301 9,300,321 124,206 916,053 322,761 489,465 595,923 117,395 4,616,247 1,612,334 1,551,680 2,342,794 3,490,108
10,000,000 11,764,499 99,391,092 300,000 22,857 5,172,000 10,600,000 5,071,040 16,895,460 9,274,605 500,000 620,000 120,000 20,000,000 21,648,649 2,330,000 3,494,000 2,647,000	LCCM, Series 2017-LC26-C LSTAR Commercial Mortgage Tr Series 2016-4-XA Series 2017-5-X  Madison Avenue Trust, Series 2013-650M-D  Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Series 2007-C1-AM  Morgan Stanley Bank of America Series 2012-CKSV-CK Series 2013-C12-XA Series 2013-C12-XA Series 2013-C7-XA Series 2014-C18-C Series 2014-C18-C Series 2014-C9-C Series 2015-C20-D Series 2015-C20-D Series 2015-C20-D Series 2016-C28-XA  Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%, 2.20% Floor) Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor) Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	0.84%# I/O 4.71%^ ust, 1.95%#^ I/O 1.23%#^ I/O 4.03%#^ 5.43%# 5.81%# 5.81%# 6 Merrill Lynch 4.30%^ 0.85%# I/O 1.39%# I/O 1.39%# I/O 4.49%# 4.00% 4.46%# 3.07%^ 3.06%^ 1.28%# I/O 3.98%^	12/15/2049  07/12/2050  03/10/2049 03/10/2050  10/12/2032  05/12/2039 06/12/2050  Trust, 10/15/2030 10/15/2046 02/15/2047 10/15/2047 10/15/2047 10/15/2048 02/15/2048 10/15/2049  11/15/2034	2,947,967 9,868,602 856,605 4,744,573 301,817 22,892 5,223,301 9,300,321 124,206 916,053 322,761 489,465 595,923 117,395 4,616,247 1,612,334 1,551,680 2,342,794 3,490,108

March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE
7 WIOON T	Morgan Stanley Capital Trust, (		WATOKITI	VALUE ψ	7 till Collin G	Wells Fargo Commercial Mortg	
2,977,000	Series 2017-CLS-F (1 Month	,			32,301,378	Series 2015-NXS2-XA	0.77%
	LIBOR USD + 2.60%, 2.60%	4.38%^	11/15/2034	2 000 152		Wells Fargo Commercial Mortg	
	Floor)	4.30%	11/15/2054	2,988,152	1,340,000		4.64%
404.040	Morgan Stanley Capital, Inc.,	E E40/#	00/40/0044	404.000		Series 2015-NXS4-E	3.60%
	Series 2007-HQ11-AJ Series 2007-IQ16-AMA	5.51%# 6.12%#	02/12/2044 12/12/2049	184,039 8,199	15,127,934	Series 2016-C32-C Series 2016-C33-XA	4.72%
	Series 2007-IQTO-AWA	3.45%#^	07/13/2029	808,120		Series 2016-LC24-XA	1.73%
	Series 2014-CPT-F	3.45%#^	07/13/2029	1,358,883	-, - ,	Series 2017-C38-XA	1.09%
	Series 2014-CPT-G	3.45%#^	07/13/2029	1,419,135		Series 2017-RC1-XA	1.56%
	Series 2014-MP-D	3.69%#^	08/11/2033	497,226	4,517,000	Series 2018-BXI-E (1 Month	
625,000	Series 2015-XLF1-D (1 Month	4 <b>70</b> 0/A	08/14/2031	606 560		LIBOR USD + 2.16%)	3.93%
87 093 683	LIBOR USD + 3.00%) Series 2016-UB12-XA	4.78% <sup>^</sup> 0.82%# I/O	12/15/2049	626,563 4,155,527		WF-RBS Commercial Mortgage	
	Series 2017-PRME-D (1 Month	0.0270	12/10/2043	4,100,027		Series 2012-C6-D	5.58%
-, ,	LIBOR USD + 3.40%, 3.40%					Series 2012-C9-D Series 2014-C19-XA	4.80%i
	Floor)	5.18%^	02/15/2034	8,512,358		Series 2014-C21-XA	1.11%
	Motel 6 Trust,					Series 2016-NXS6-XA	1.65%
6,359,485	Series 2017-MTL6-D (1 Month					<b>Total Non-Agency Commercial</b>	Mortgag
	LIBOR USD + 2.15%, 2.15%	2.020/A	00/45/0004	0.404.445		Obligations	
	Floor)	3.93%^	08/15/2034	6,404,445	No	(Cost \$586,030,814)	.===
4 400 000	MSCG Trust,	E 040/A	44/45/0004	4 407 504		CY RESIDENTIAL COLLATERAL	IZED MO
1,403,000	Series 2016-SNR-C	5.21%^	11/15/2034	1,407,504	OBLIGATIO		
E 000 700	PFP Ltd.,				7.450.044	Ajax Mortgage Loan Trust,	4.000/
5,328,792	Series 2017-4-C (1 Month LIBOR USD + 2.25%, 2.25%				7,409,341	Series 2016-B-A	4.00%
	Floor)	4.03%^	07/14/2035	5,341,097	10.040.445	Alternative Loan Trust,	E E00/
	, , , , , , , , , , , , , , , , , , ,	1.0070	0171112000	0,011,007		Series 2005-49CB-A6 Series 2005-62-1A1 (1 Month	5.50%
6 614 000	RAIT Trust, Series 2017-FL7-B (1 Month				12,332,011	LIBOR USD + 0.30%, 0.30%	
0,011,000	LIBOR USD + 1.60%, 1.60%					Floor)	2.17%
	Floor)	3.38%^	06/15/2037	6,617,437	10,970,756	Series 2007-HY9-A2 (1 Month	
	Resource Capital Ltd.,					LIBOR USD + 0.27%, 0.27%	0.440/
4,991,948	Series 2017-CRE5-B (1 Month					Floor)	2.14%
	LIBOR USD + 2.00%)	3.79%^	07/15/2034	4,996,281	4.750.000	Banc of America Funding Corp	oration,
	RRX Trust,				1,750,000	Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45%	
7,250,000	Series 2014-1A-A	0.00% <sup>^</sup> P/O	08/26/2044	7,228,293		Floor, 11.00% Cap)	2.27%
	<b>Sutherland Commercial Mortga</b>				3,503,603	Series 2006-7-T2A1	5.88%
1,852,058	Series 2015-SBC4-A	4.00%^	06/25/2039	1,841,767		Banc of America Mortgage Sec	urities T
0.405.5	Tharaldson Hotel Portfolio Trus	st,			9,407,735	Series 2007-3-1A1	6.00%
ປ,402,000	Series 2018-THL-E (1 Month					Bayview Opportunity Master Fu	and Trus
	LIBOR USD + 3.18%, 3.10% Floor)	4.92%^	11/11/2034	10,463,155	5,590,940		3.10%
	, , , , , , , , , , , , , , , , , , ,		11/11/2004	10,400,100		BCAP LLC Trust,	
2 034 000	UBS Commercial Mortgage True Series 2017-C1-XB	st, 0.90%# I/O	06/15/2050	148,800	2,838,747	Series 2012-RR1-3A4	5.50%
	Series 2018-C8-C	4.71%#	02/15/2051	5,993,950		CIM Trust,	
	Series 2018-C8-XA	0.90%# I/O	02/15/2051	5,979,074	12,380,492	Series 2016-3RR-B2 (1 Month	
	UBS-Barclays Commercial Mor					LIBOR USD + 2.50%)	4.16%
3,088,000	Series 2013-C6-D	4.32%#^	04/10/2046	2,759,576		Citicorp Residential Mortgage S	Securitie
	UBS-Citigroup Commercial Mor	rtgage Trust			1,111,885	Series 2007-1-A4	5.48%
5,929,000	Series 2011-C1-D	6.05%#^	01/10/2045	6,292,505		CitiMortgage Alternative Loan	
, ,	Wachovia Bank Commercial Mo	ortnane Trust			1,644,661	Series 2007-A5-1A10	5.75%
2,810,289		5.19%#	05/15/2043	2,802,743		COLT Mortgage Loan Trust,	
	Series 2006-C26-AM	6.00%#	06/15/2045	487,380	31,741,589		2.93%
	Series 2006-C27-AJ	5.83%#	07/15/2045	243,029		Countrywide Alternative Loan 1	Γrust,
	Series 2006-C28-AJ	5.63%#	10/15/2048	397,444	102,215	Series 2004-33-1A1	3.85%
10,000,000	Series 2006-C28-C Series 2007-C31-AJ	5.69%# 5.66%#	10/15/2048 04/15/2047	10,079,117 2,326,497	759,440	Series 2005-23CB-A15	5.50%
	Series 2007-C33-AM	6.01%#	02/15/2051	787,352	2,691,388		5.50%
,	Wells Fargo Commercial Mortga			,	2,760,324 552.044	Series 2006-J6-A5 Series 2007-15CB-A7	6.00% 6.00%
1,900,000		3.94% <sup>^</sup>	08/15/2050	1,568,176	002,044		0.0070
	Series 2014-LC18-B	3.96%	12/15/2047	542,206	1,806,259	Countrywide Home Loans, Series 2005-10-A2	5.50%
13,160,540	Series 2015-C27-XA	0.91%# I/O	02/15/2048	639,573	1,020,942		6.50%
	Series 2015-C30-XA	0.95%# I/O	09/15/2058	2,994,940	.,020,012		2.30,0
	Series 2015-C31-C	4.61%# 1.09%# I/O	11/15/2048	2,032,804			
21,002,742	Series 2015-C31-XA	1.0970# 110	11/15/2048	1,323,082			

AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
32,301,378	Wells Fargo Commercial Mortga Series 2015-NXS2-XA	age Trust, (Co 0.77%# I/O	ont.) 07/15/2058	1,176,936
	Wells Fargo Commercial Mortg	age Trust.		
1,340,000	Series 2015-NXS3-C	4.64%#	09/15/2057	1,314,498
1,150,000	Series 2015-NXS4-E	3.60%#^	12/15/2048	851,908
1,443,000	Series 2016-C32-C	4.72%#	01/15/2059	1,431,932
	Series 2016-C33-XA	1.80%# I/O		
15,127,934		1.73%# I/O	03/15/2059	1,460,454
25,752,056	Series 2016-LC24-XA		10/15/2049	2,660,241
77,636,915	Series 2017-C38-XA	1.09%# I/O	07/15/2050	5,727,469
16,315,703	Series 2017-RC1-XA	1.56%# I/O	01/15/2060	1,583,462
4,517,000	Series 2018-BXI-E (1 Month LIBOR USD + 2.16%)	3.93%^	12/15/2036	4,514,916
	WF-RBS Commercial Mortgage	Truct		
2 240 000		5.58%#^	04/45/2045	2 466 924
2,218,000	Series 2012-C6-D		04/15/2045	2,166,821
3,897,502	Series 2012-C9-D	4.80%#^	11/15/2045	3,704,571
3,657,611	Series 2014-C19-XA	1.12%# 1/0	03/15/2047	165,248
9,524,500	Series 2014-C21-XA	1.11%# I/O	08/15/2047	464,336
29,276,782	Series 2016-NXS6-XA	1.65%# I/O	11/15/2049	2,728,204
	<b>Total Non-Agency Commercial</b>	Mortgage Bac	ked	
	Obligations (Cost \$586,030,814)			573,436,734
	CY RESIDENTIAL COLLATERAL	ZED MORTG	AGE	
OBLIGATIO	NS 10.9%			
	Ajax Mortgage Loan Trust,			
7 450 244	Series 2016-B-A	4.000/ 40	00/25/2065	7 506 115
7,459,341	Series 2010-B-A	4.00%^§	09/25/2065	7,506,115
	Alternative Loan Trust,			
10,818,445	Series 2005-49CB-A6	5.50%	11/25/2035	10,250,913
12,932,011	Series 2005-62-1A1 (1 Month	0.0070	11/20/2000	10,200,010
12,302,011	LIBOR USD + 0.30%, 0.30%			
	Floor)	2.17%	12/25/2035	11,620,805
10,970,756	Series 2007-HY9-A2 (1 Month			
	LIBOR USD + 0.27%, 0.27%			
	Floor)	2.14%	08/25/2047	9,594,501
	,		08/25/2047	9,594,501
4.750.000	Banc of America Funding Corp		08/25/2047	9,594,501
1,750,000	Banc of America Funding Corposeries 2005-B-3M1 (1 Month		08/25/2047	9,594,501
1,750,000	Banc of America Funding Corp	oration,		
1,750,000	Banc of America Funding Corposeries 2005-B-3M1 (1 Month		08/25/2047	9,594,501 1,662,054
1,750,000 3,503,603	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45%	oration,		
	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1	2.27% 5.88%#	04/20/2035	1,662,054
3,503,603	Banc of America Funding Corp. Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Sec	2.27% 5.88%# urities Trust,	04/20/2035 10/25/2036	1,662,054 3,227,782
	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1	2.27% 5.88%#	04/20/2035	1,662,054
3,503,603	Banc of America Funding Corp. Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Secies 2007-3-1A1	2.27% 5.88%# urities Trust, 6.00%	04/20/2035 10/25/2036	1,662,054 3,227,782
3,503,603 9,407,735	Banc of America Funding Corp. Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Secies 2007-3-1A1 Bayview Opportunity Master Fu	2.27% 5.88%# urities Trust, 6.00% nd Trust,	04/20/2035 10/25/2036 09/25/2037	1,662,054 3,227,782 9,150,565
3,503,603	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Sec Series 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1	2.27% 5.88%# urities Trust, 6.00%	04/20/2035 10/25/2036	1,662,054 3,227,782
3,503,603 9,407,735	Banc of America Funding Corp. Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Secies 2007-3-1A1 Bayview Opportunity Master Fu	2.27% 5.88%# urities Trust, 6.00% nd Trust,	04/20/2035 10/25/2036 09/25/2037	1,662,054 3,227,782 9,150,565
3,503,603 9,407,735	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Sec Series 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1	2.27% 5.88%# urities Trust, 6.00% nd Trust,	04/20/2035 10/25/2036 09/25/2037	1,662,054 3,227,782 9,150,565
3,503,603 9,407,735 5,590,940	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Sec Series 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$	04/20/2035 10/25/2036 09/25/2037 08/28/2032	1,662,054 3,227,782 9,150,565 5,572,334
3,503,603 9,407,735 5,590,940 2,838,747	Banc of America Funding Corp. Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Secies 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust,	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$	04/20/2035 10/25/2036 09/25/2037 08/28/2032	1,662,054 3,227,782 9,150,565 5,572,334
3,503,603 9,407,735 5,590,940	Banc of America Funding Corp. Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Secies 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust, Series 2016-3RR-B2 (1 Month	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244
3,503,603 9,407,735 5,590,940 2,838,747	Banc of America Funding Corp. Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Secies 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust,	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$	04/20/2035 10/25/2036 09/25/2037 08/28/2032	1,662,054 3,227,782 9,150,565 5,572,334
3,503,603 9,407,735 5,590,940 2,838,747	Banc of America Funding Corp. Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1  Banc of America Mortgage Secies 2007-3-1A1  Bayview Opportunity Master Fuseries 2017-RN6-A1  BCAP LLC Trust, Series 2012-RR1-3A4  CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%)	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492	Banc of America Funding Corp. Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1  Banc of America Mortgage Sec. Series 2007-3-1A1  Bayview Opportunity Master Fu Series 2017-RN6-A1  BCAP LLC Trust, Series 2012-RR1-3A4  CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%)  Citicorp Residential Mortgage S	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760
3,503,603 9,407,735 5,590,940 2,838,747	Banc of America Funding Corp. Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1  Banc of America Mortgage Secies 2007-3-1A1  Bayview Opportunity Master Fuseries 2017-RN6-A1  BCAP LLC Trust, Series 2012-RR1-3A4  CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%)	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Secies 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%) Citicorp Residential Mortgage Series 2007-1-A4	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ securities, Inc 5.48%B	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492 1,111,885	Banc of America Funding Corp. Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1  Banc of America Mortgage Sec. Series 2007-3-1A1  Bayview Opportunity Master Fu Series 2017-RN6-A1  BCAP LLC Trust, Series 2012-RR1-3A4  CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%)  Citicorp Residential Mortgage S	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ securities, Inc 5.48%B	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760 1,154,019
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492	Banc of America Funding Corp. Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1  Banc of America Mortgage Secies 2007-3-1A1  Bayview Opportunity Master Fuseries 2017-RN6-A1  BCAP LLC Trust, Series 2012-RR1-3A4  CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%)  Citicorp Residential Mortgage Series 2007-1-A4  CitiMortgage Alternative Loan 1 Series 2007-A5-1A10	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ decurities, Inc 5.48%B frust,	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492 1,111,885 1,644,661	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Secies 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%) Citicorp Residential Mortgage Series 2007-1-A4 CitiMortgage Alternative Loan 1 Series 2007-A5-1A10 COLT Mortgage Loan Trust,	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ decurities, Inc 5.48%B rust, 5.75%	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056  03/25/2037	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760 1,154,019 1,563,288
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492 1,111,885	Banc of America Funding Corp. Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1  Banc of America Mortgage Secies 2007-3-1A1  Bayview Opportunity Master Fuseries 2017-RN6-A1  BCAP LLC Trust, Series 2012-RR1-3A4  CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%)  Citicorp Residential Mortgage Series 2007-1-A4  CitiMortgage Alternative Loan 1 Series 2007-A5-1A10	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ decurities, Inc 5.48%B frust,	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760 1,154,019
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492 1,111,885 1,644,661	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Secies 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%) Citicorp Residential Mortgage Series 2007-1-A4 CitiMortgage Alternative Loan 1 Series 2007-A5-1A10 COLT Mortgage Loan Trust, Series 2018-1-A1	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ decurities, Inc 5.48%ß rrust, 5.75%	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056  03/25/2037	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760 1,154,019 1,563,288
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492 1,111,885 1,644,661 31,741,589	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Secies 2007-3-1A1 Bayview Opportunity Master Fuseries 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%) Citicorp Residential Mortgage Series 2007-1-A4 CitiMortgage Alternative Loan 1 Series 2018-1-A1 Countrywide Alternative Loan 1	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ decurities, Inc 5.48%B rust, 5.75% 2.93%#^ drust,	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056 03/25/2037 05/25/2037	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760 1,154,019 1,563,288 31,819,658
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492 1,111,885 1,644,661 31,741,589 102,215	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Sec Series 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%) Citicorp Residential Mortgage Series 2007-1-A4 CitiMortgage Alternative Loan T Series 2018-1-A1 COLT Mortgage Loan Trust, Series 2018-1-A1	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ securities, Inc 5.48%ß rust, 5.75%	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056 03/25/2037 05/25/2037 02/25/2048	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760 1,154,019 1,563,288 31,819,658 104,746
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492 1,111,885 1,644,661 31,741,589 102,215 759,440	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Sec Series 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%) Citicorp Residential Mortgage Series 2007-1-A4 CitiMortgage Alternative Loan T Series 2018-1-A1 COLT Mortgage Loan Trust, Series 2018-1-A1 Countrywide Alternative Loan T Series 2004-33-1A1 Series 2004-33-1A1	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ Gecurities, Inc 5.48%B Trust, 5.75% 2.93%#^ rust, 3.85%# 5.50%	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056 03/25/2037 05/25/2037 02/25/2048 12/25/2034 07/25/2035	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760 1,154,019 1,563,288 31,819,658 104,746 720,833
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492 1,111,885 1,644,661 31,741,589 102,215 759,440 2,691,388	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Sec Series 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%) Citicorp Residential Mortgage Series 2007-1-A4 CitiMortgage Alternative Loan T Series 2018-1-A1 COUT Mortgage Loan Trust, Series 2018-1-A1 Countrywide Alternative Loan T Series 2004-33-1A1 Series 2005-23CB-A15 Series 2005-28CB-1A6	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ eccurities, Inc 5.48%B crust, 5.75% 2.93%#^ crust, 3.85%# 5.50%	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056 	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760 1,154,019 1,563,288 31,819,658 104,746 720,833 2,613,674
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492 1,111,885 1,644,661 31,741,589 102,215 759,440	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Sec Series 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%) Citicorp Residential Mortgage Series 2007-1-A4 CitiMortgage Alternative Loan T Series 2018-1-A1 COLT Mortgage Loan Trust, Series 2018-1-A1 Countrywide Alternative Loan T Series 2004-33-1A1 Series 2004-33-1A1	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ Gecurities, Inc 5.48%B Trust, 5.75% 2.93%#^ rust, 3.85%# 5.50%	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056 03/25/2037 05/25/2037 02/25/2048 12/25/2034 07/25/2035	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760 1,154,019 1,563,288 31,819,658 104,746 720,833
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492 1,111,885 1,644,661 31,741,589 102,215 759,440 2,691,388	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Sec Series 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%) Citicorp Residential Mortgage Series 2007-1-A4 CitiMortgage Alternative Loan T Series 2018-1-A1 COUT Mortgage Loan Trust, Series 2018-1-A1 Countrywide Alternative Loan T Series 2004-33-1A1 Series 2005-23CB-A15 Series 2005-28CB-1A6	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ eccurities, Inc 5.48%B crust, 5.75% 2.93%#^ crust, 3.85%# 5.50%	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056 	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760 1,154,019 1,563,288 31,819,658 104,746 720,833 2,613,674
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492 1,111,885 1,644,661 31,741,589 102,215 759,440 2,691,388 2,760,324	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Sec Series 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%) Citicorp Residential Mortgage Series 2007-1-A4 CitiMortgage Alternative Loan T Series 2018-1-A1 COLT Mortgage Loan Trust, Series 2018-1-A1 Countrywide Alternative Loan T Series 2004-33-1A1 Series 2005-23CB-A15 Series 2005-28CB-1A6 Series 2006-J6-A5 Series 2007-15CB-A7	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ decurities, Inc 5.48%ß rust, 5.75% 2.93%#^ frust, 3.85%# 5.50% 6.00%	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056  03/25/2037 02/25/2037 02/25/2038 12/25/2034 07/25/2035 08/25/2035 09/25/2036	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760 1,154,019 1,563,288 31,819,658 104,746 720,833 2,613,674 2,431,734
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492 1,111,885 1,644,661 31,741,589 102,215 759,440 2,691,388 2,760,324 552,044	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Sec Series 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%) Citicorp Residential Mortgage Series 2007-1-A4 CitiMortgage Alternative Loan Teries 2007-45-1A10 COLT Mortgage Loan Trust, Series 2018-1-A1 Countrywide Alternative Loan Teries 2004-33-1A1 Series 2004-33-1A5 Series 2005-23CB-415 Series 2005-28CB-1A6 Series 2006-J6-A5 Series 2007-15CB-A7 Countrywide Home Loans,	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ decurities, Inc 5.48%ß rust, 5.75% 2.93%#^ frust, 5.50% 6.00% 6.00%	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056 ., 03/25/2037 02/25/2037 02/25/2034 07/25/2035 08/25/2035 09/25/2036 07/25/2037	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760 1,154,019 1,563,288 31,819,658 104,746 720,833 2,613,674 2,431,734 503,744
3,503,603 9,407,735 5,590,940 2,838,747 12,380,492 1,111,885 1,644,661 31,741,589 102,215 759,440 2,691,388 2,760,324	Banc of America Funding Corp Series 2005-B-3M1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 11.00% Cap) Series 2006-7-T2A1 Banc of America Mortgage Sec Series 2007-3-1A1 Bayview Opportunity Master Fu Series 2017-RN6-A1 BCAP LLC Trust, Series 2012-RR1-3A4 CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%) Citicorp Residential Mortgage Series 2007-1-A4 CitiMortgage Alternative Loan T Series 2018-1-A1 COLT Mortgage Loan Trust, Series 2018-1-A1 Countrywide Alternative Loan T Series 2004-33-1A1 Series 2005-23CB-A15 Series 2005-28CB-1A6 Series 2006-J6-A5 Series 2007-15CB-A7	2.27% 5.88%# urities Trust, 6.00% nd Trust, 3.10%^\$ 5.50%#^ 4.16%^ decurities, Inc 5.48%ß rust, 5.75% 2.93%#^ frust, 3.85%# 5.50% 6.00%	04/20/2035 10/25/2036 09/25/2037 08/28/2032 10/26/2035 02/25/2056  03/25/2037 02/25/2037 02/25/2038 12/25/2034 07/25/2035 08/25/2035 09/25/2036	1,662,054 3,227,782 9,150,565 5,572,334 2,729,244 12,801,760 1,154,019 1,563,288 31,819,658 104,746 720,833 2,613,674 2,431,734

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL	0	D			PRI
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	AMO
0.000	Credit Suisse First Boston Mort			0.057	0.00
6,606	Series 2004-8-6A1	4.50%	12/25/2019	6,657	2,00
2,888,988 119,064	Series 2005-11-2A1 Series 2005-11-8A5	6.00% 6.00%	12/25/2035 12/25/2035	2,774,426 117,304	
1,174,853	Series 2005-9-5A9	5.50%	10/25/2035	1,062,568	29,62
1,174,000			10/23/2033	1,002,300	
1 000 000	Credit Suisse Mortgage Capital		07/07/0006	1 000 000	
1,000,000 872,589	Series 2011-12R-3A5 Series 2011-5R-6A9	3.57%#^Þ 3.48%#^	07/27/2036 11/27/2037	1,002,009	
072,509		3.40 70"	11/2//2037	882,841	41
0.404.000	Credit Suisse Mortgage Trust,	4.500/4	00/05/0004	0.440.040	
9,101,209	Series 2017-1A-A	4.50%^	03/25/2021	9,143,019	17,00
10,639,733	Series 2017-6R1-A1 (1 Month LIBOR USD + 2.55%)	3.21%^	03/06/2047	10,756,986	3,50
	,		03/00/2047	10,730,900	5,50
4 000 004	Deephaven Residential Mortgag		10/00/00 10	4 070 047	
4,922,934	Series 2017-1A-A1	2.73%#^	12/26/2046	4,870,017	10,57
	Deutsche Mortgage & Asset Re	ceiving Corp	oration,		
743,616	Series 2014-RS1-1A2	6.97%#^Þ	07/27/2037	673,632	14,00
	Deutsche Securities, Inc.,				14,26
1,017,039	Series 2006-AB4-A1A	6.01%#	10/25/2036	967,488	,
, , , , , , , , , , , , , , , , , , , ,	Ellington Eineneiel Mertgege Tr			,	12 16
3,931,615	Ellington Financial Mortgage Tr Series 2017-1-A1	2.69%#^	10/25/2047	3,941,254	13,16
4,033,756	Series 2017-1-A1	2.74%#^	10/25/2047	4,043,703	
2,805,633	Series 2017-1-A3	2.84%#^	10/25/2047	2,812,529	14,65
_,_,_,_				_,0 :_,=0	17,05
5,869,270	FirstKey Mortgage Trust, Series 2014-1-A8	3.50%#^	11/25/2044	5,829,864	
5,009,270		3.50 /6"	11/25/2044	5,025,004	5,83
45.004.005	GCAT LLC,	0.500/40	0.4/05/00.45	45 407 000	6,43
15,231,307	Series 2017-2-A1	3.50%^§	04/25/2047	15,167,882	3,63
3,212,067	Series 2017-3-A1	3.35% <sup>^</sup> §	04/25/2047	3,201,232	
3,338,139	Series 2017-4-A1 Series 2017-5-A1	3.23%^§ 3.23%^§	05/25/2022	3,323,668	1,29
7,007,762		3.23% 8	07/25/2047	6,984,539	1,77
400 700	GMACM Mortgage Loan Trust,	0.000/	40/05/0005	400.000	
123,793	Series 2005-J1-A6	6.00%	12/25/2035	120,088	94
	GSR Mortgage Loan Trust,				
2,419	Series 2004-2F-14A1	5.50%	09/25/2019	2,438	6,86
688,632	Series 2006-2F-3A4	6.00%	02/25/2036	576,828	-,
	Home Equity Mortgage Trust,				4,01
51,553	Series 2003-6-M2 (1 Month				4,01
	LIBOR USD + 2.20%, 1.70%				F 00
	Floor)	4.07%	03/25/2034	51,459	5,38
	<b>HSI Asset Loan Obligation Trus</b>	t,			
265,058	Series 2006-2-1A1	6.00%	12/25/2036	177,348	
	Impac Secured Assets Trust,				= 00
1,115,429	Series 2006-5-1A1C (1 Month				7,88
.,,	LIBOR USD + 0.27%, 0.27%				
	Floor, 11.50% Cap)	2.14%	02/25/2037	954,396	1,62
	IndyMac Mortgage Loan Trust,				
2,213,286	Series 2006-AR5-2A1	3.49%#	05/25/2036	2,009,998	2,78
, , , , , ,				,,	
12,692,479	JP Morgan Alternative Loan Tru Series 2007-S1-A2 (1 Month	151 2007-31,			7,54
12,032,413	LIBOR USD + 0.34%, 0.34%				.,.
	Floor, 11.50% Cap)	2.21%	04/25/2047	12,110,108	1,06
	.,			, ,, ,,	1,00
19,107,932	Legacy Mortgage Asset Trust, Series 2017-GS1-A1	3.50%^§	01/25/2057	18,846,971	2,76
13,107,332		3.50 /0 3	01/23/2031	10,040,571	_,. 0
050.040	Lehman Mortgage Trust,	F F00/	00/05/0000	040.047	10.09
358,816	Series 2006-1-1A3	5.50%	02/25/2036	313,617	10,98
	Lehman XS Trust,				
10,129	Series 2005-6-3A2B	5.42%ß	11/25/2035	10,140	5,99
	MASTR Adjustable Rate Mortga	ges Trust,			11,59
216,699	Series 2006-2-2A1	3.70%#	04/25/2036	200,127	12,14 5,44
	Merrill Lynch Alternative Note A	sset Trust			8,36
538,298	Series 2007-F1-2A6	6.00%	03/25/2037	435,630	12,46
,200				11,500	12,37
					,01

JAI L	(Cont.)		IV	narch 31, 2018
PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
2,004,934	Merrill Lynch Mortgage Investors T Series 2006-AF1-AF2C	rust, 6.25%	08/25/2036	1,638,946
_,,	Morgan Stanley Capital Trust,			1,000,010
29,626,403	Series 2006-HE3-A2D (1 Month			
	LIBOR USD + 0.25%, 0.25% Floor)	2.12%	04/25/2036	27,913,221
	Morgan Stanley Mortgage Loan Tru		04/25/2050	21,313,221
413,649	Series 2006-2-7A1	5.46%#	02/25/2036	367,787
	Nationstar HECM Loan Trust,			
17,000,000	Series 2017-2A-M1	2.82%#^	09/25/2027	16,931,218
3,500,000 5,500,000	Series 2018-1A-M2 Series 2018-1A-M3	3.47%#^ 3.79%#^	02/25/2028 02/25/2028	3,504,361 5,506,859
0,000,000	New Residential Mortgage Loan Tr		02/20/2020	0,000,000
10,572,910	Series 2017-RPL1-A1	3.60%^§	04/25/2022	10,677,074
	Oak Hill Advisors Residential Loan	Trust,		
14,000,758	Series 2017-NPL1-A1	3.00%^§	06/25/2057	13,953,685
14,269,118	Series 2017-NPL2-A1	3.00%^§	07/25/2057	14,187,709
13,163,237	Preston Ridge Partners Mortgage 1 Series 2017-2A-A1	Γ <b>rust</b> , 3.47%^§	09/25/2022	12 1/6 227
13,103,237			USIZSIZUZZ	13,146,337
14,655,211	Pretium Mortgage Credit Partners I Series 2017-NPL1-A1	3.50%^§	04/29/2032	14,678,745
17,057,718	Series 2017-NPL3-A1	3.25%^§	06/29/2032	17,015,077
	RCO Trust,			
5,831,520	Series 2016-SFR1-A	3.75%#^	11/25/2051	5,850,397
6,430,173 3,636,834	Series 2017-INV1-A Series 2017-INV1-M1	3.20%#^ 3.90%#^	11/25/2052 11/25/2052	6,490,012 3,665,973
0,000,001	Residential Accredit Loans, Inc.,	0.0070	11/20/2002	0,000,010
1,293,328	Series 2006-QS12-2A3	6.00%	09/25/2036	1,231,786
1,771,268	Series 2007-QS9-A33	6.50%	07/25/2037	1,628,899
942,354	Residential Asset Securitization Tr Series 2006-A2-A11	ust, 6.00%	01/25/2046	717,368
0.000.400	SG Mortgage Securities Trust,	0.740/#0	04/05/0047	0.044.057
6,868,193	Series 2017-1-A1	3.71%#^	04/25/2047	6,814,357
4,011,048	Shellpoint Co-Originator Trust, Series 2016-1-1A10	3.50%#^	11/25/2046	4,029,916
	Soundview Home Loan Trust,			
5,384,402	Series 2007-OPT3-2A3 (1 Month LIBOR USD + 0.18%, 0.18%			
	Floor)	2.05%	08/25/2037	5,259,330
	Structured Adjustable Rate Mortga			, , , , , ,
7,885,457	Series 2005-22-4A1	3.73%#	12/25/2035	7,591,177
4 000 505	Structured Asset Securities Corpor		00/05/0005	4 000 405
1,628,563	Series 2005-16-1A2	5.50%	09/25/2035	1,633,425
2,787,034	Towd Point Mortgage Trust, Series 2015-2-1A13	2.50%#^	11/25/2060	2,747,170
2,707,034			11/25/2000	2,747,170
7,548,134	US Residential Opportunity Fund T Series 2017-1III-A	3.35% <sup>\sqrt{\qquad}</sup>	11/27/2037	7,547,579
	Velocity Commercial Capital Loan	Trust,		
1,067,561	Series 2015-1-AFL (1 Month LIBOR		00/05/55 / 5	4 000 000
2,768,918	USD + 2.43%, 2.43% Floor) Series 2016-1-AFX	4.30% <sup>^</sup> 3.53% <sup>#</sup> ^	06/25/2045 04/25/2046	1,080,029 2,759,874
2,100,310	Verus Securitization Trust,	0.00 /0"	07/20/2040	2,100,014
10,981,974	Series 2018-1-A1	2.93%#^	02/25/2048	10,998,267
	VOLT LLC,			
5,991,671	Series 2017-NPL1-A1	3.50%^§	02/25/2047	5,993,204
11,592,782	Series 2017-NPL3-A1	3.50%^§	03/25/2047	11,623,628
12,140,487	Series 2017-NPL4-A1	3.38%^§	04/25/2047	12,145,433
5,448,456	Series 2017-NPL5-A1	3.38% <sup>\\$</sup>	05/28/2047	5,452,954
8,365,832	Series 2017-NPL6-A1	3.25% <sup>\\$</sup>	05/25/2047	8,347,866
12,461,681	Series 2017-NPL7-A1	3.25%^§ 3.13%^§	06/25/2047	12,439,841
12,373,275 19,130,817	Series 2017-NPL8-A1 Series 2017-NPL9-A1	3.13% § 3.13%^§	06/25/2047	12,340,484 19,073,669
13, 130,017	00/100 2017-NI L3-A1	J. 1J /0 8	09/25/2047	10,010,000

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
AWOUNT ψ				VALUE \$
7,815,584	WaMu Mortgage Pass-Through Series 2006-AR10-2A1	3.40%#	99/25/2036	7,374,817
7,010,004				1,014,011
169,835	Washington Mutual Mortgage F Series 2006-5-1A5	6.00%	07/25/2036	156,253
109,033			0112312030	150,255
1 9/2 552	Wells Fargo Alternative Loan T Series 2007-PA5-1A1	rust, 6.25%	11/25/2037	1 705 012
1,843,552				1,795,913
5,190,628	Wells Fargo Mortgage Backed		08/25/2037	E 067 200
7,256,228	Series 2007-11-A85 Series 2007-13-A7	6.00% 6.00%	09/25/2037	5,067,289 7,315,243
1,200,220	Total Non-Agency Residential			1,010,210
	Obligations		ou monigage	
	(Cost \$549,166,687)			549,744,044
	RATE BONDS 6.2%			
4,302,000	AbbVie, Inc.	1.80%	05/14/2018	4,298,986
5,459,000 1,980,000	Amazon.com, Inc. Amazon.com, Inc.	2.60% 1.90%^	12/05/2019 08/21/2020	5,460,332 1,939,497
1,390,000	American Electric Power	1.30 /0	00/21/2020	1,909,497
.,000,000	Company	2.15%	11/13/2020	1,360,487
8,525,000	American Express Company			
	(3 Month LIBOR USD +	0.040/	00/07/0000	0.500.445
2 740 000	0.65%) American Honda Finance	2.61%	02/27/2023	8,503,445
2,740,000	Corporation	1.95%	07/20/2020	2,681,934
8,115,000	Amgen, Inc.	2.20%	05/11/2020	8,003,610
4,065,000	Analog Devices, Inc.	2.95%	01/12/2021	4,053,585
4,935,000	Anthem, Inc.	2.50%	11/21/2020	4,853,706
7,720,000	AT&T, Inc.	2.80%	02/17/2021	7,648,274
4,165,000	Bank of America Corporation (3 Month LIBOR USD +			
	0.79%)	2.81%	03/05/2024	4,147,603
4,580,000	BAT Capital Corporation	2.30%^	08/14/2020	4,492,405
1,750,000	Berkshire Hathaway Finance			
6 105 000	Corporation	1.70%	03/15/2019	1,738,206
6,105,000	Berkshire Hathaway Finance Corporation	1.30%	08/15/2019	5,995,113
4,078,000	Boston Properties LP	5.88%	10/15/2019	4,236,189
7,860,000	Capital One Financial			
7 000 000	Corporation	2.40%	10/30/2020	7,708,027
7,390,000 1,925,000	Cardinal Health, Inc. Caterpillar Financial Services	1.95%	06/14/2019	7,311,474
1,323,000	Corporation	1.70%	06/16/2018	1,922,506
5,285,000	Caterpillar Financial Services	676	00/10/2010	.,022,000
	Corporation	2.10%	01/10/2020	5,225,690
8,255,000	Celgene Corporation	2.88%	08/15/2020	8,225,857
7,725,000 4,766,000	Cintas Corporation Citigroup, Inc.	2.90% 2.05%	04/01/2022 12/07/2018	7,609,214 4,748,975
5,085,000	Citigroup, Inc. (3 Month	2.00/0	12/01/2010	4,740,975
0,000,000	LIBOR USD + 0.96%)	2.71%	04/25/2022	5,117,187
7,575,000	Consolidated Edison, Inc.	2.00%	03/15/2020	7,449,435
385,000	Consolidated Edison, Inc.	2.00%	05/15/2021	372,014
7,825,000 3,295,000	CVS Health Corporation Daimler Finance North	2.80%	07/20/2020	7,779,636
3,293,000	America LLC	2.25%^	03/02/2020	3,243,822
4,395,000	Daimler Finance North	,		-,,-
	America LLC	2.30%^	02/12/2021	4,287,609
2,090,000	Enterprise Products	0.000/	00/45/0004	0.000.004
7,445,000	Operating LLC EQT Corporation	2.80% 2.50%	02/15/2021 10/01/2020	2,068,261 7,284,965
6,735,000	General Mills, Inc.	2.20%	10/21/2019	6,644,963
5,715,000	General Motors Financial			.,,
0.005.005	Company	2.65%	04/13/2020	5,647,886
2,065,000	General Motors Financial	2 200/	07/06/0004	2.040.204
1,422,000	Company Goldman Sachs Group, Inc.	3.20% 2.90%	07/06/2021 07/19/2018	2,048,304 1,424,138
.,,	Tanan Casho Group; mor		3.7.3/2010	.,.21,100

				Water 51, 2010
PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
5,275,000	Goldman Sachs Group,	IVAIL	WATOKITI	VALUE ψ
0,270,000	Inc.	2.30%	12/13/2019	5,220,228
7,598,000	JP Morgan Chase &	2.0070	12/10/2013	0,220,220
1,000,000	Company	2.25%	01/23/2020	7,506,862
7,265,000	Kinder Morgan, Inc.	3.05%	12/01/2019	7,249,373
7,085,000	Kroger Company	6.15%	01/15/2020	7,476,319
4,950,000	McKesson Corporation	2.28%	03/15/2019	4,924,541
3,354,000	Molson Coors Brewing	2.2070	00/10/2010	1,02 1,011
0,001,000	Company	1.45%	07/15/2019	3,292,866
7,830,000	Morgan Stanley (3 Month	1.1070	01710/2010	0,202,000
.,000,000	LIBOR USD + 0.93%)	2.67%	07/22/2022	7,863,360
8,035,000	MUFG Americas Holdings	2.01 //	0172272022	.,000,000
-,,	Corporation	2.25%	02/10/2020	7,912,999
1,743,000	National Rural Utilities	2.2070	02/10/2020	.,0.2,000
.,,	Cooperative Finance			
	Corporation	2.30%	11/15/2019	1,731,886
563,000	Newell Brands, Inc.	2.60%	03/29/2019	560,553
7,191,000	Newell Brands, Inc.	3.15%	04/01/2021	7,128,624
7,785,000	Northrop Grumman			, ,
, .,	Corporation	2.08%	10/15/2020	7,621,559
3,495,000	PNC Bank NA	2.45%	11/05/2020	3,441,785
3,500,000	PNC Funding Corporation	4.38%	08/11/2020	3,605,681
6,085,000	Prudential Financial, Inc.	7.38%	06/15/2019	6,410,778
3,235,000	Reynolds American, Inc.	3.25%	06/12/2020	3,236,602
20,000,000	SBA Tower Trust	3.17%^	04/11/2022	19,816,018
7,895,000	Sherwin-Williams			
	Company	2.25%	05/15/2020	7,766,986
5,476,000	Simon Property Group LP	2.20%	02/01/2019	5,457,059
1,510,000	Southern Company	2.45%	09/01/2018	1,508,464
6,661,000	Southern Company	1.85%	07/01/2019	6,573,000
2,200,000	Thermo Fisher Scientific,			
	Inc.	3.60%	08/15/2021	2,221,118
3,784,000	TIAA Asset Management			
	Finance Company LLC	2.95%^	11/01/2019	3,775,760
4,695,000	United Technologies			
	Corporation	1.50%	11/01/2019	4,607,250
3,185,000	United Technologies			
	Corporation	1.90%	05/04/2020	3,121,171
2,875,000	WellPoint, Inc.	2.30%	07/15/2018	2,872,731
2,275,000	Wells Fargo & Company	2.15%	01/30/2020	2,239,792
5,485,000	Wells Fargo & Company	2.60%	01/15/2021	5,409,727
	Total US Corporate Bonds			
	(Cost \$320,184,847)			316,086,427
	IMENT AND AGENCY MORTG	AGE BACKED		
OBLIGATIO	NS 3.2%			
	Federal Home Loan Mortgag	e Corporation.		
2,023,740	Pool G0-8626	3.00%	02/01/2045	1,982,054
2,146,831	Pool G0-8631	3.00%	03/01/2045	2,102,028
18,550,570	Pool G1-8660	3.50%	09/01/2032	18,933,888
1,056,474	Pool U7-9016	2.50%	05/01/2028	1,035,567
706,574	Series 3417-SM (-1 x 1			, ,
	Month LIBOR USD +			
	6.28%, 6.28% Cap)	4.50%I/F I/O	02/15/2038	110,648
13,904,694	Series 4060-QA	1.50%	09/15/2026	13,481,158
10,423,485	Series 4125-FA (1 Month			, . ,
	LIBOR USD + 0.35%,			
	0.35% Floor, 6.50% Cap)	2.13%	11/15/2042	10,426,698
1,983,527	Series 4471-GA	3.00%	02/15/2044	1,966,640

The accompanying notes are an integral part of these financial statements.

# Schedule of Investments DoubleLine Shiller Enhanced CAPE® (Cont.)

March 31, 2018

PRINCIPAL AMOUNT \$/				
SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	Federal Home Loan Mortgage	e Corporation	, (Cont.)	
19,319,170	Series 4734-A	3.00%	07/15/2042	19,262,175
22,558,908	Series 4738-LA	3.00%	11/15/2043	22,334,548
	Federal Home Loan Mortgage	. Cornoration	Dage Thru	
33,301,243	Series K722-X1	1.31%# 1/0	03/25/2023	1 756 571
33,301,243	Selles K/22-X I	1.31%# 1/0	03/23/2023	1,756,571
	Federal National Mortgage A	ssociation,		
1,189,339	Series 2012-134-FT (1			
	Month LIBOR USD +			
	0.35%, 0.35% Floor,			
	6.50% Cap)	2.22%	12/25/2042	1,188,776
4,337,635	Series 2012-32-DA	2.00%	11/25/2026	4,238,157
5,132,793	Series 2014-66-QE	2.00%	01/25/2040	5,059,932
5,935,455	Series 2015-59-A	3.00%	06/25/2041	5,896,231
3,548,017	Series 2015-9-HA	3.00%	01/25/2045	3,531,438
8,982,380	Series 2016-72-PA	3.00%	07/25/2046	8,822,202
9,260,960	Series 2017-13-ML	3.00%	08/25/2041	9,207,313
8,934,446	Series 2017-2-HA	3.00%	09/25/2041	8,859,146
8,367,536	Series 2017-4-CH	3.00%	06/25/2042	8,356,339
	Federal National Mortgage A	ssociation Pa	ss-Thru.	
1,072,437	Pool AL3797	2.50%	06/01/2028	1,051,255
2,973,110	Pool AS4645	3.00%	03/01/2045	2,910,764
594,075	Pool MA1200	3.00%	10/01/2032	591,960
5,261,121	Pool MA2270	3.00%	05/01/2045	5,102,223
0,201,121				-,,==-
4,857,945	Government National Mortga Series 2017-116-FB (1	ige Associatio	п,	
4,007,940	Month LIBOR USD +			
	0.25%, 0.25% Floor,			
	6.50% Cap)	2.07%	05/20/2044	4,862,366
	Total US Government and Ag			4,002,000
	Obligations	Jency Mortgag	je Dackeu	
	(Cost \$164,754,491)			163,070,077
HS COVEDN	MENT AND AGENCY OBLIGAT	TIONS 7 00/		100,010,011
115,979,505	United States Treasury	110143 7.370		
110,575,000	Inflation Indexed Bonds	1.38%	07/15/2018	117,167,239
114,600,000	United States Treasury	1.0070	01710/2010	111,101,200
111,000,000	Notes	2.00%	08/31/2021	112,873,520
137,400,000	United States Treasury	2.0070	00/01/2021	
, ,	Notes	2.13%±	09/30/2021	135,820,407
33,000,000	United States Treasury			
, ,	Notes	1.88%	01/31/2022	32,249,426
	Total US Government and Ag	ency Obligati	ons	
	(Cost \$404,048,841)	, , , , , , , ,		398,110,592
AFFILIATED	MUTUAL FUNDS 3.0%			
14,960,120	DoubleLine Ultra Short			
	Bond Fund (Class I)			150,050,000
	Total Affiliated Mutual Funds			
	(Cost \$150,000,000)			150,050,000
EXCHANGE :	TRADED FUNDS AND COMMO	N STOCKS O	0%	
4,745	Frontera Energy	0 . 0 0 1 0 0 .	C /3	
1,1 10	Corporation*			132,625
	Total Exchange Traded Fund	s and Commo	n Stocks	,
	(Cost \$852,503)		100110	132,625
	(			

PRINCIPAL				
AMOUNT \$/	0	5		
SHARES	SECURITY DESCRIPTION I INVESTMENTS 17.4%	RATE	MATURITY	VALUE \$
162,594,314	BlackRock Liquidity			
102,004,014	Funds FedFund -			
	Institutional Shares	1.53%+		162,594,314
162,594,313	Fidelity Institutional			
	Money Market			
	Government Portfolio - Class I	1.47%		400 504 242
159,881,007	Morgan Stanley	1.47%0♦		162,594,313
133,001,007	Institutional Liquidity			
	Funds Government			
	Portfolio -			
	Institutional Share			
FC 400 000	Class	1.56%◆		159,881,007
56,400,000	United States Treasury Bills	0.00%	04/19/2018	56,356,621
80,700,000	United States Treasury	0.0070	04/13/2010	30,330,021
33,733,333	Bills	0.00%	05/17/2018	80,534,902
96,900,000	United States Treasury			
400 000 000	Bills	0.00%	06/07/2018	96,605,676
162,200,000	United States Treasury Bills	0.00%	08/16/2018	161,073,381
	Total Short Term Investn		00/10/2010	101,073,301
	(Cost \$879,665,855)	iciita		879,640,214
	Total Investments 96.8%			
	(Cost \$4,924,352,657)			4,896,141,506
	Other Assets in Excess	of Liabilities	s 3.2%	160,121,749
	NET ASSETS 100.0%			\$ 5,056,263,255
SECURITY TYP	PE BREAKDOWN as a % of	Net Assets:		
Short Term Inv				17.4%
Collateralized I	oan Obligations			12.9%
	ommercial Mortgage Back			11.3%
	esidential Collateralized M	ortgage Oblig	gations	10.9% 8.4%
Foreign Corpor Bank Loans	ale bonus			7.9%
	nt and Agency Obligations			7.9%
US Corporate I				6.2%
Asset Backed				6.1%
	nt and Agency Mortgage B	acked Obliga	itions	3.2%
Affiliated Mutua		naise and Fa	raina	3.0%
	nment Bonds, Foreign Age nt Sponsored Corporations		reign	1.6%
	led Funds and Common S			0.0%~
Other Assets a				3.2%
				100.0%

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March 31, 2018

NVESTMENT BREAKDOWN as a % of Net Assets:	
Short Term Investments	17.4%
Collateralized Loan Obligations	12.9%
Non-Agency Commercial Mortgage Backed Obligations	11.3%
Non-Agency Residential Collateralized Mortgage Obligations	10.9%
JS Government and Agency Obligations	7.9%
Asset Backed Obligations	6.1%
Banking	5.6%
JS Government and Agency Mortgage Backed Obligations	3.2%
Affiliated Mutual Funds	3.0%
nergy	2.2%
Foreign Government Bonds, Foreign Agencies and Foreign	
Government Sponsored Corporations	1.6%
[elecommunications	1.6%
Healthcare	1.5%
Electronics/Electric	1.1%
Business Equipment and Services	1.1%
Pharmaceuticals	0.9%
Jtilities	0.9%
nsurance	0.6%
Fransportation	0.6%
Automotive	0.6%
ndustrial Equipment	0.6%
eisure .	0.5%
Media	0.4%

INVESTMENT BREAKDOWN as a % of Net Assets: (Cont.)	
Aerospace & Defense	0.4%
Technology	0.3%
Food Products	0.3%
Chemicals/Plastics	0.3%
Consumer Products	0.3%
Retailers (other than Food/Drug)	0.3%
Hotels/Motels/Inns and Casinos	0.2%
Real Estate	0.2%
Containers and Glass Products	0.2%
Construction	0.2%
Pulp & Paper	0.2%
Conglomerates	0.2%
Beverage and Tobacco	0.2%
Diversified Manufacturing	0.2%
Food/Drug Retailers	0.2%
Finance	0.2%
Commercial Services	0.1%
Food Service	0.1%
Building and Development (including Steel/Metals)	0.1%
Cosmetics/Toiletries	0.1%
Chemical Products	0.0%~
Other Assets and Liabilities	3.2%
	100.0%
	100.070

- 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 March 31, 2018, the value of these securities amounted to \$1,787,107,858 or 35.3% of net assets.
- # 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 March 31, 2018.
- **b** Value determined using significant unobservable inputs.
- I/O Interest only security
- P/O Principal 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.
- \* Non-income producing security
- ♦ Seven-day yield as of March 31, 2018
- ß 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 March 31, 2018.
- § The interest rate will step up if the issuer does not redeem the bond by an expected redemption date. The interest rate shown is the rate in effect as of March 31, 2018.
- † Perpetual Maturity
- $\Omega$  Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- & Unfunded or partially unfunded loan commitment. At March 31, 2018, the value of these securities amounted to \$2,731,263 or 0.1% of net assets.
- ~ Represents less than 0.05% of net assets.
- ‡ All or a portion of security has been pledged as collateral in connection with swaps.

#### **Total Return Swaps**

							Appreciation
		Long/	Financing	Payment	Termination	Notional	(Depreciation) /
Reference Entity	Counterparty	Short	Rate	Frequency	Date	Amount	Value
Shiller Barclays CAPE® US Sector ER USD Index«	Barclays Capital, Inc.	Long	0.47%	Termination	04/05/2018	64,000,000	\$ (1,230,943)
Shiller Barclays CAPE® US Sector ER II USD Index¤	Bank of America Merrill Lynch	Long	0.43%	Termination	04/10/2018	100,000,000	9,961,296
Shiller Barclays CAPE® US Sector ER II USD Index¤	BNP Paribas	Long	0.43%	Termination	04/11/2018	100,000,000	10,687,014
Shiller Barclays CAPE® US Sector ER II USD Index¤	Barclays Capital, Inc.	Long	0.40%	Termination	04/12/2018	100,000,000	10,159,545
Shiller Barclays CAPE® US Sector ER II USD Index <sup>®</sup>	Bank of America Merrill Lynch	Long	0.43%	Termination	04/24/2018	100,000,000	10,427,996
Shiller Barclays CAPE® US Sector ER II USD Index <sup>®</sup>	BNP Paribas	Long	0.43%	Termination	04/25/2018	100,000,000	9,866,960
Shiller Barclays CAPE® US Sector ER II USD Index¤	Barclays Capital, Inc.	Long	0.40%	Termination	04/26/2018	100,000,000	11,929,072
Shiller Barclays CAPE® US Sector ER II USD Index <sup>®</sup>	Bank of America Merrill Lynch	Long	0.43%	Termination	05/15/2018	100,000,000	9,149,830
Shiller Barclays CAPE® US Sector ER II USD Index <sup>®</sup>	BNP Paribas	Long	0.43%	Termination	05/16/2018	100,000,000	11,016,610
Shiller Barclays CAPE® US Sector ER II USD Index <sup>®</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	05/17/2018	100,000,000	8,253,805
Shiller Barclays CAPE® US Sector ER II USD Index <sup>n</sup>	BNP Paribas	Long	0.43%	Termination	05/30/2018	100,000,000	8,224,887
Shiller Barclays CAPE® US Sector ER II USD Index <sup>®</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	05/31/2018	100,000,000	7,808,291
Shiller Barclays CAPE® US Sector ER II USD Index <sup>a</sup>	Bank of America Merrill Lynch	Long	0.43%	Termination	06/12/2018	100,000,000	6,338,863

The accompanying notes are an integral part of these financial statements.

Annual Report March 31, 2018

Unrealized

### Schedule of Investments DoubleLine Shiller Enhanced CAPE® (Cont.)

March 31, 2018

Unrealized

							Appreciation
		Long/	Financing	Payment	Termination	Notional	(Depreciation) /
Reference Entity	Counterparty	Short	Rate	Frequency	Date	Amount	Value
Shiller Barclays CAPE® US Sector ER II USD Index¤	BNP Paribas	Long	0.43%	Termination	06/13/2018	100,000,000	
Shiller Barclays CAPE® US Sector ER II USD Index¤	Barclays Capital, Inc.	Long	0.40%	Termination	06/14/2018	100,000,000	6,794,183
Shiller Barclays CAPE® US Sector ER II USD Index¤	BNP Paribas	Long	0.43%	Termination	06/27/2018	100,000,000	5,920,636
Shiller Barclays CAPE® US Sector ER II USD Index¤	Barclays Capital, Inc.	Long	0.40%	Termination	07/12/2018	80,000,000	5,935,636
Shiller Barclays CAPE® US Sector ER II USD Index¤	Bank of America Merrill Lynch	Long	0.43%	Termination	07/24/2018	50,000,000	3,056,652
Shiller Barclays CAPE® US Sector ER II USD Index <sup>®</sup>	BNP Paribas	Long	0.43%	Termination	07/25/2018	100,000,000	6,756,221
Shiller Barclays CAPE® US Sector ER II USD Index¤	Barclays Capital, Inc.	Long	0.40%	Termination	07/26/2018	100,000,000	6,667,075
Shiller Barclays CAPE® US Sector ER II USD Index <sup>®</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	08/16/2018	100,000,000	4,873,997
Shiller Barclays CAPE® US Sector ER II USD Index¤	BNP Paribas	Long	0.43%	Termination	08/29/2018	100,000,000	4,986,596
Shiller Barclays CAPE® US Sector ER II USD Index <sup>®</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	08/30/2018	100,000,000	5,387,817
Shiller Barclays CAPE® US Sector ER II USD Index <sup>®</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	09/13/2018	100,000,000	4,938,807
Shiller Barclays CAPE® US Sector ER II USD Index <sup>®</sup>	BNP Paribas	Long	0.43%	Termination	09/26/2018	50,000,000	2,875,442
Shiller Barclays CAPE® US Sector ER II USD Index¤	Barclays Capital, Inc.	Long	0.40%	Termination	09/27/2018	100.000.000	4.357.226
Shiller Barclays CAPE® US Sector ER II USD Index <sup>®</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	10/30/2018	100,000,000	5,404,762
Shiller Barclays CAPE® US Sector ER II USD Index <sup>®</sup>	BNP Paribas	Long	0.43%	Termination	10/31/2018	60,000,000	3,274,607
Shiller Barclays CAPE® US Sector ER II USD Index¤	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	11/13/2018	100,000,000	3,842,329
Shiller Barclays CAPE® US Sector ER II USD Index <sup>®</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	11/15/2018	70,000,000	2,641,178
Shiller Barclays CAPE® US Sector ER II USD Index¤	BNP Paribas	Long	0.43%	Termination	11/28/2018	100,000,000	3,716,639
Shiller Barclays CAPE® US Sector ER II USD Index¤	BNP Paribas	Long	0.43%	Termination	12/12/2018	100,000,000	949,183
Shiller Barclays CAPE® US Sector ER II USD Index¤	Barclays Capital, Inc.	Long	0.40%	Termination	12/13/2018	40,000,000	4,854
Shiller Barclays CAPE® US Sector ER II USD Index¤	Bank of America Merrill Lynch	Long	0.43%	Termination	01/08/2019	50,000,000	(582,423)
Shiller Barclays CAPE® US Sector ER II USD Index¤	BNP Paribas	Long	0.43%	Termination	01/09/2019	100,000,000	(975,508)
Shiller Barclays CAPE® US Sector ER II USD Index <sup>a</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	01/10/2019	100,000,000	(983,646)
Shiller Barclays CAPE® US Sector ER II USD Index <sup>a</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	01/15/2019	100.000.000	(2,722,511)
Shiller Barclays CAPE® US Sector ER II USD Index <sup>a</sup>	Barclays Capital, Inc.	Long	0.40%	Termination	01/24/2019	50,000,000	(2,145,089)
Shiller Barclays CAPE® US Sector ER II USD Index <sup>a</sup>	Bank of America Merrill Lynch	Long	0.43%	Termination	01/29/2019	100,000,000	(6,649,617)
Shiller Barclays CAPE® US Sector ER II USD Index	BNP Paribas	Long	0.43%	Termination	01/30/2019	100,000,000	(6,603,325)
Shiller Barclays CAPE® US Sector ER II USD Index <sup>a</sup>	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	02/12/2019	100,000,000	(6,711,838)
Shiller Barclays CAPE® US Sector ER II USD Index	Barclays Capital, Inc.	Long	0.40%	Termination	02/14/2019	100,000,000	(6,763,407)
Shiller Barclays CAPE® US Sector ER II USD Index	Bank of America Merrill Lynch	Long	0.43%	Termination	02/26/2019	100,000,000	(3,133,746)
Shiller Barclays CAPE® US Sector ER II USD Index	BNP Paribas	Long	0.43%	Termination	02/27/2019	100,000,000	(2,826,894)
Shiller Barclays CAPE® US Sector ER II USD Index	Barclays Capital, Inc.	Long	0.40%	Termination	02/28/2019	100,000,000	(2,985,927)
Shiller Barclays CAPE® US Sector ER II USD Index	Canadian Imperial Bank of Commerce	Long	0.40%	Termination	03/12/2019	100,000,000	(4,292,142)
Shiller Barclays CAPE® US Sector ER II USD Index	Bank of America Merrill Lynch	Long	0.40%	Termination	03/12/2019	50,000,000	(2,376,502)
Shiller Barclays CAPE® US Sector ER II USD Index	BNP Paribas	Long	0.43%	Termination	03/20/2019	100,000,000	(4,293,107)
Shiller Barclays CAPE® US Sector ER II USD Index	Barclays Capital, Inc.	Long	0.40%	Termination	03/28/2019	50.000.000	(2,375,762)
Shiller Barclays CAPE® US Sector ER II USD Index <sup>a</sup>	Canadian Imperial Bank of Commerce	. •	0.40%	Termination	04/09/2019	100,000,000	(4,521,049)
Shiller Barclays CAPE® US Sector ER II USD Index <sup>a</sup>		Long	0.40%		04/09/2019	100,000,000	
Shiller Barclays CAPE® US Sector ER II USD Index <sup>a</sup>	Barclays Capital, Inc. BNP Paribas	Long	0.40%	Termination Termination	04/11/2019	100,000,000	(4,095,977) 1,156,841
		Long					1,100,041
Shiller Barclays CAPE® US Sector ER II USD Index®	Barclays Capital, Inc.	Long	0.40%	Termination	04/25/2019	100,000,000	4 424 460
Shiller Barclays CAPE® US Sector ER II USD Index¤	Bank of America Merrill Lynch	Long	0.43%	Termination	04/30/2019	100,000,000	1,131,169
							\$139,386,237

- « Shiller Barclays CAPE® US Sector ER USD Index aims to provide notional long exposure to the top four United States equity sectors that are relatively undervalued, as defined by a modified version of the classic CAPE® Ratio (the "Relative CAPE® Indicator") and that possess relatively strong price momentum over the prior twelve months. Each U.S. equity sector is represented by an exchange-traded fund of equity securities of companies in the relevant sector. Information on the sector constituents as of March 31, 2018, is available on the Barclays Capital, Inc. website at https://indices.barclays/IM/12/en/indices/details.app;ticker=BXIICSEU.
- 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 March 31, 2018, 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 year ended March 31, 2018 is as follows:

						Change in	Dividend income	Net Realized
						Unrealized for the	Earned in the	Gain (Loss) in
	Value at			Shares Held at	Value at	Year Ended	Year Ended	the Year Ended
	March 31,	Gross	Gross	March 31,	March 31,	March 31,	March 31,	March 31,
Fund	2017	Purchases	Sales	2018	2018	2018	2018	2018
DoubleLine Ultra Short Bond Fund (Class I)	\$—	\$150,000,000	\$—	14,960,120	\$150,050,000	\$50,000	\$1,298,692	\$—

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March 31, 2018

PRINCIPAL		_		
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
ASSET BAC	CKED OBLIGATIONS 3.7%			
	Arcadia Receivables Credit Tru			
298,429	Series 2017-1-A	3.25%^	06/15/2023	299,741
	Citi Held For Asset Issuance,			
618,397	Series 2015-PM1-C	5.01%^	12/15/2021	621,273
	Coinstar Funding LLC,			
1,985,000	Series 2017-1A-A2	5.22%^	04/25/2047	2,041,098
	Colony Starwood Homes Trust	t.		
1,000,000	Series 2016-2A-D (1 Month			
	LIBOR USD + 2.35%,			
	2.35% Floor)	4.13%^	12/17/2033	1,011,178
	Consumer Installment Loan Tr	ust,		
109,783	Series 2016-LD1-A	3.96%^	07/15/2022	109,816
	Consumer Loan Credit Trust,			
779,142	Series 2017-NP2-A	2.55%^	01/16/2024	777,667
	Eaglewood Consumer Loan Tr	ust,		
104,195	Series 2014-1-A	3.50% <sup>^</sup> ∞ <sup>Þ</sup>	10/15/2019	104,160
	ECAF Ltd.,			
1,293,757	Series 2015-1A-A2	4.95%^	06/15/2040	1,311,838
	Helios Issuer LLC.			
5,324,438	Series 2017-1A-A	4.94%^	09/20/2049	5,427,488
	Jimmy Johns Funding LLC,			
1,990,000	Series 2017-1A-A2II	4.85%^	07/30/2047	2,038,925
, ,	Kabbage Asset Securitization	LLC		
10,000,000	Series 2017-1-A	4.57%	03/15/2022	10,187,634
,,	LendingClub Issuance Trust,			,,
368,793	Series 2016-NP2-A	3.00%^	01/17/2023	368,441
000,.00		0.0070	0.7.172020	000,111
217,866	MarketPlace Loan Trust, Series 2015-CB1-A	4.00%^	07/15/2021	217,817
217,000		4.0070	01/10/2021	211,011
2,808,821	Marlette Funding Trust, Series 2018-1A-A	2.61%^	03/15/2028	2,804,832
2,000,021			03/13/2020	2,004,032
215,399	SoFi Consumer Loan Program Series 2016-2-A	3.09% <sup>^</sup>	10/27/2025	215,777
1,120,142	Series 2017-1-A	3.28%	01/26/2026	1,122,516
500,000	Series 2017-1-B	4.73%#^	01/26/2026	516,904
1,181,740	Series 2017-2-A	3.28%^	02/25/2026	1,184,900
1,936,896	Series 2017-5-A1	2.14%^	09/25/2026	1,926,337
1,000,000	Series 2017-5-A2	2.78%^	09/25/2026	985,983
1,404,849	Series 2018-1-A1	2.55%^	02/25/2027	1,400,793
4 000 000	Springleaf Funding Trust,	0.000/ ^	44/45/0000	005.000
1,000,000	Series 2016-AA-A Series 2017-AA-A	2.90% <sup>^</sup> 2.68% <sup>^</sup>	11/15/2029 07/15/2030	995,923 1,970,087
2,000,000		2.00/0	07/10/2000	1,870,007
6 570 046	TAL Advantage LLC,	4 500/	04/20/2042	6 764 442
0,372,210	Series 2017-1A-A	4.50%	04/20/2042	6,764,143
	Total Asset Backed Obligation (Cost \$43,831,061)	•		44,405,271
BANK LOAI				11,100,211
J EQAI				
725.813	Acadia Healthcare Company, Guaranteed Senior Secured			
720,010	1st Lien Term Loan,			
	Tranche B2 (1 Month LIBOR			
	USD +2.50%)	4.38%	02/16/2023	732,770
	Access CIG LLC,			
97,554	Senior Secured 1st Lien Term			
	Loan (1 Month LIBOR USD	0.500/ 9	00/07/0005	00.770
467,446	+ 3.75%) Senior Secured 1st Lien Term	0.50%&	02/27/2025	98,773
407,440	Loan (1 Month LIBOR USD			
	+ 3.75%)	5.63%	02/27/2025	473,289

				21011 0 1, 20 10
PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
1,047,834	Acrisure LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.25%)	5.99%	11/22/2023	1,062,766
495,746	Air Medical Group Holdings, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	4.94%	04/28/2022	498,465
6,628	A-L Parent LLC, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	12/01/2023	6,703
667,352	Albertson's Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B4 (1 Month LIBOR USD + 2.75%)	4.63%	08/25/2021	660,112
206,950	AlixPartners LLP, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.00%)	5.05%	04/04/2024	208,172
575,000	Almonde, Inc., Secured 2nd Lien Term Loan (3 Month LIBOR USD + 7.25%, 1.00% Floor)	9.23%	06/16/2025	571,001
596,400	Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.50%)	5.48%	06/13/2024	596,513
722,589	American Renal Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.13%	06/21/2024	724,168
964,041	American Tire Distributors, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (2 Month LIBOR USD + 4.25%, 1.00% Floor)	6.24%	09/01/2021	977,899
890,000	Amneal Pharmaceuticals LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.50%)	5.51%	03/23/2025	891,669
955,200	Applied Systems, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.55%	09/19/2024	963,300
610,388	Arctic LNG Carriers Ltd., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.50%, 1.00% Floor)	6.38%	05/18/2023	616,684
209,474	Ascend Learning LLC, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	07/12/2024	210,358
567,414	ASP AMC Merger Sub, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.80%	04/22/2024	569,721
65,000	ASP Prince Merger Sub, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.16%	03/20/2025	65,508

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
950,225	AssuredPartners, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month	E 200/	40/20/2024	052 007
115,000	LIBOR USD + 3.50%) Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD +3.25%)	5.38%	10/22/2024	953,907 115,000
	Asurion LLC,	5.20 /6	10/22/2024	115,000
920,125	Senior Secured 1st Lien Term Loan, Tranche B6 (1 Month LIBOR USD + 2.75%)	4.63%	11/03/2023	927,390
752,697	Avantor Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.88%	11/21/2024	761,556
840,000	Avatar Purchaser Inc., Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	5.48%	11/15/2024	842,453
007.005	Avaya, Inc.,	0.1070	11/10/2021	0.12,100
827,925	Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%)	6.54%	12/16/2024	834,875
869,834	BJ's Wholesale Club, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.19%	02/02/2024	870,182
470,000	Blackstone Group, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.00%, 1.00% Floor)	5.77%	10/31/2024	472,938
245,000	Blount International, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.25%, 1.00% Floor)	5.92%	04/12/2023	248,583
	Brand Energy & Infrastructure Serv		0 17 12/2020	210,000
1,245,588	Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.25%)	5.99%	06/21/2024	1,258,124
739,413	Bright Bidco B.V., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.80%	06/28/2024	751,080
1,285,288	BWAY Corporation, Senior Secured 1st Lien Term Loan, Tranche B (3 Month	4.96%	04/02/2024	
788,025	LIBOR USD + 3.25%)  Caesars Resort Collection LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	04/03/2024 12/23/2024	1,293,205 794,156
778,375	Canyon Valor Companies, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.13%	06/16/2023	786,645
74,903	Capital Automotive LP, Guaranteed Secured 2nd Lien Term Loan (1 Month LIBOR USD + 6.00%, 1.00% Floor)	7.88%	03/24/2025	75,886
	0.00 /0, 1.00 /0 1 1001)	7.00/0	0012712023	73,000

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
1,000,000	Capri Acquisitions Bidco Ltd, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	5.02%	11/01/2024	1,001,875
453,863	CBS Radio, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%)	4.62%	11/18/2024	456,699
915,555	Cengage Learning, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.25%, 1.00% Floor)	6.04%	06/07/2023	836,794
618,450	CenturyLink, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	01/31/2025	609,368
313,278	Ceva Group PLC, Guaranteed Senior Secured 1st Lien Synthetic Letter Of Credit (3 Month LIBOR USD + 5.50%,	2 240/	02/40/2024	200 404
423,561	1.00% Floor) Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD	7.27%	03/19/2021	308,481
49,808	+ 5.50%) Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.50%)	7.27%	03/19/2021	417,077 49,046
289,751	Ceva Intercompany BV, Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.50%, 0.75% Floor)	7.27%	03/19/2021	285,315
509,627	CH Hold Corporation, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.88%	02/01/2024	513,610
743,350	Change Healthcare Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	03/01/2024	746,000
958,497	CHG Healthcare Services, Inc., Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.77%	06/07/2023	966,889
105,000	CHG PPC Parent LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%)	4.76%	03/21/2025	105,394
311,968	Chill Merger Sub, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.38%	03/20/2024	315,136
735,000	Cincinnati Bell, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%, 1.00% Floor)	5.44%	10/02/2024	741,736
1,057,350	Compass Power Generation LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%, 1.00% Floor)	6.05%	12/20/2024	1,073,210
	, ,	2.23,0		.,,=

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March 31, 2018

PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
717,193	Compuware Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.38%	12/15/2021	727,054
125,000	Concentra, Inc., Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 2.75%)	4.53%	06/01/2022	126,094
528,805	Constellation Merger Sub, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	5.55%	09/18/2024	532,866
1,195,963	Constellis Holdings LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.00%, 1.00% Floor)	7.30%	04/19/2024	1,209,046
212,143	Coronado Australian Holdings Ltd. Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 6.50%, 1.00% Floor)	8.51%	03/21/2025	210,021
	Coronado Australian Holdings Pty	Ltd.,		
57,857	Senior Secured 1st Lien Term Loan, Tranche C (3 Month LIBOR USD + 6.50%, 1.00% Floor)	8.51%	03/21/2025	57,279
124,688	CP VI Bella Topco LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.88%	12/27/2024	124,532
384,535	CPI Holdco LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.80%	03/21/2024	387,419
877,859	CSM Bakery Supplies LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.00%, 1.00% Floor)	5.70%	07/03/2020	869,739
1,070,000	Cvent, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.63%	11/29/2024	1,077,581
411,000	CVS Holdings LP, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.00%, 0.75% Floor)	4.79%	02/06/2025	409,461
1,090,000	Deerfield Holdings Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.55%	02/13/2025	1,095,178
795,368	Delta 2 Lux Sarl, Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD + 2.50%, 1.00% Floor)	4.38%	02/01/2024	794,871
114,713	Dexko Global, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.50%, 0.75% Floor)	5.80%	07/24/2024	115,985

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
40,000	Dexko Global, Inc., (Cont.) Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%)	5.80%&	07/24/2024	40,400
472,965	Digicel International Finance Ltd., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	5.02%	05/27/2024	471,341
69,063	Diplomat Pharmacy, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.50%, 0.75% Floor)	6.10%	12/20/2024	69,796
	EG America LLC,			
615,000	Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.00%)	6.01%	02/01/2025	614,385
190,000	EG Finco Ltd., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B1 (3 Month LIBOR USD + 4.00%)	5.69%	02/07/2025	189,810
321,105	Envision Healthcare Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche C (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	12/01/2023	322,830
	EOC Group, Inc.,			,,,,,
129,718	Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%)	5.56%&	03/20/2025	129,961
810,282	Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%)	5.07%	03/20/2025	811,801
1,041,517	Equian Buyer Corporation, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%, 0.75% Floor)	5.15%	05/20/2024	1,048,677
1,163,279	Equinox Holdings, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	03/08/2024	1,173,214
292,373	Evergreen Skills, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.75%)	6.63%	04/28/2021	283,115
570,762	Excelitas Technologies Corporation, Guaranteed Senior Secured 1st Lien Term Loan (6 Month LIBOR USD + 3.50%, 1.00% Floor)	5.16%	12/02/2024	576,943
289,275	Exgen Renewables LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.00%, 1.00% Floor)	4.99%	11/29/2024	292,892
596,821	Federal-Mogul Holdings Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche C (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.53%	04/15/2021	601,410
445,000	Filtration Group Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD +3.00%)	4.66%	04/30/2025	443,888
	2.3011 003 10.30 /0/		0 1/00/2020	110,000

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
722,104	Flexera Software LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	02/26/2025	727,371
874,700	Foresight Energy LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 5.75%, 1.00% Floor)	7.44%	03/28/2022	863,674
303,099	Forterra Finance LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	10/25/2023	280,841
908,209	FTS International, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%, 1.00% Floor)	6.63%	04/16/2021	913,545
1,031,739	Garda World Security Corporation, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.51%	05/24/2024	1,043,026
856,658	Gates Global LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (3 Month LIBOR USD + 2.75%, 1.00% Floor)	5.05%	04/01/2024	862,415
175,000	Gavilan Resources LLC, Secured 2nd Lien Term Loan (1 Month LIBOR USD + 6.00%, 1.00% Floor)	7.79%	03/01/2024	175,876
691,016	Goldcup Merger Sub, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%)	5.52%	05/02/2023	697,498
124,055	Golden Nugget, Inc., Guaranteed Senior Secured 1st Lien Term Loan (2 Month LIBOR USD + 3.25%, 1.00% Floor)	4.90%	10/04/2023	125,303
445,000	Gopher Resource LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.25%)	5.48%	03/06/2025	449,728
1,035,000	GrafTech Finance, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%)	5.24%	02/12/2025	1,036,941
602,409	Greektown Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%)	4.88%	04/25/2024	603,915
926,385	Greeneden US Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B3 (3 Month LIBOR USD + 3.50%)	5.80%	12/01/2023	932,828
325,000	GVC Holdings PLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (3 Month LIBOR USD + 2.50%)	4.51%	03/15/2024	326,185

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
599,261	Harbor Freight Tools USA, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 2.50%)	4.38%	08/18/2023	600,930
1,015,278	Hargray Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%)	4.88%	05/16/2024	1,019,719
420,758	Harsco Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B1 (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.94%	12/06/2024	426,912
798,000	Hawk Merger Sub, Inc., Senior Secured 1st Lien Term Loan, Tranche B1 (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	07/31/2024	803,486
895,500	Hayward Acquisition Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%)	5.38%	08/05/2024	900,201
154,613	HVSC Merger Sub Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.00%, 1.00% Floor)	6.30%	10/28/2024	156,223
1,013,168	Hyland Software, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	07/01/2022	1,023,123
1,082,288	Impala Private Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.88%	11/14/2024	1,088,603
308,181	Informatica LLC, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.13%	08/05/2022	310,373
930,000	Intelsat Jackson Holdings S.A., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B3 (3 Month LIBOR USD + 3.75%)	5.71%	11/30/2023	932,004
571,473	IRB Holding Corporation, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	4.94%	02/05/2025	578,259
451,539	Jo-Ann Stores LLC, Senior Secured 1st Lien Term Loan, Tranche B (6 Month LIBOR USD + 5.00%, 1.00% Floor)	6.55%	10/20/2023	450,130
505,000	KBR Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	5.26%	04/30/2025	502,475
944,390	Kenan Advantage Group, Inc., Senior Secured 1st Lien Term Loan, Tranche B1 (1 Month LIBOR USD + 3.00%)	4.88%	08/01/2022	950,293
944,419	KIK Custom Products, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.00%, 1.00%	F 900/	05/45/2022	054.072

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The accompanying notes are an integral part of these financial statements.

05/15/2023

5.88%

Floor)

954,973

March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
810,925	Kloeckner Pentaplast, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.25%, 1.00% Floor)	6.13%	06/30/2022	782,547
381,700	Kraton Polymers LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.50%, 1.00% Floor)	4.38%	03/05/2025	384,610
936,661	Kronos Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%)	4.88%	11/01/2023	943,737
423,355	Learfield Communications, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.56% <sup>&amp;</sup>	12/01/2023	427,059
1,109,190	Life Time Fitness, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%, 1.00% Floor)	4.73%	06/10/2022	1,112,656
280,000	Lions Gate Capital Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (US LIBOR + 2.25%)	4.10%	03/24/2025	281,225
410,000	Lucid Energy Group II Borrower LL Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	.C, 4.79%	02/18/2025	408,592
130,000	LUX HOLDCO III, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.00%)	4.77%	02/14/2025	131,138
120,000	Marketo, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.04%	02/07/2025	119,906
400,000	Meredith Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%)	4.88%	01/31/2025	402,900
766,328	Milacron LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%)	4.38%	09/28/2023	769,681
180,000	Mitchell International, Inc., Guaranteed Secured 2nd Lien Term Loan (1 Month LIBOR USD + 7.25%)	9.14%	12/01/2025	181,485
64,552	Guaranteed Senior Secured 1st Lien Term Loan	0.00%±&	11/29/2024	64,649
800,448	Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.13%	11/29/2024	801,648
513,618	Mohegan Tribal Gaming Authority, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.88%	10/13/2023	513,459

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
878,990	MPH Acquisition Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%, 1.00% Floor)	5.05%	06/07/2023	883,882
854,876	National Vision, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 2.75%)	4.63%	11/20/2024	861,463
648,093	Optiv Security, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%)	5.13%	02/01/2024	627,030
1,030,000	Oryx Southern Delaware Holdings L Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%)	.LC, 5.13%	02/28/2025	1,032,575
905,450	Peak 10 Holding Corporation, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%)	5.80%	08/01/2024	909,624
410,000	PetSmart, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.68%	03/11/2022	330,097
1,281,819	Pharmaceutical Product Developme Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 2.50%, 1.00% Floor)		08/18/2022	1,287,761
160,000	Phoenix Services Merger Sub LLC, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.41%	03/03/2025	161,800
355,000	Pike Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%)	5.39%	03/12/2025	358,772
885,541	Playa Resorts Holding BV, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD 3.25%, 1.00% Floor)	5.00%	04/29/2024	891,740
640,000	Ply Gem Holdings, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD 3.75%)	5.76%	04/30/2025	636,800
1,062,338	PODS LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.71%	12/06/2024	1,070,969
328,978	Polycom, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 5.25%, 1.00% Floor)	7.04%	09/27/2023	332,267
1,060,000	PowerTeam Services LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.55%	03/06/2025	1,062,650
784,828	PQ Corporation, Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 2.50%)	4.29%	02/08/2025	788,937

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
380,897	Precyse Acquisition Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 5.50%)	6.38%	10/20/2022	382,505
952,800	Prime Security Services Borrower I Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	05/02/2022	961,194
590,000	Pro Mach Group, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.00%)	5.03%	03/07/2025	591,844
749,338	Project Alpha Intermediate Holding Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (6 Month LIBOR USD + 3.50%)	, Inc., 5.04%	04/26/2024	740,750
842,704	Quest Software US Holdings, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.50%)	7.27%	10/31/2022	859,562
607,361	RCN Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	02/01/2024	604,622
854,001	RentPath LLC, Senior Secured 1st Lien Term Loan, Tranche B1 (1 Month LIBOR USD + 4.75%, 1.00% Floor)	6.63%	12/17/2021	856,669
745,600	Reynolds Group, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	02/06/2023	750,159
556,573	Robertshaw US Holding Corporation Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.50%)	on, 5.44%	02/28/2025	562,311
947,725	Scientific Games International, Inc. Guaranteed Senior Secured 1st Lien Term Loan, Tranche B5 (2 Month LIBOR USD + 2.75%)	4.74%	08/14/2024	952,246
1,023,343	SCS Holdings, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.25%, 1.00% Floor)	6.13%	10/31/2022	1,035,280
987,186	Securus Technologies Holdings, In Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.50%)	6.38%	11/01/2024	1,000,454
792,000	Select Medical Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%, 1.00% Floor)	4.46%	03/01/2021	800,419
280,000	Shutterfly, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (3 Month LIBOR USD + 2.75%)	4.52%	08/19/2024	281,750
755,000	Sinclair Television Group, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.50%)	3.98%	12/12/2024	759,247
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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
570,000	SMG US Midco 2, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%)	5.14%	01/23/2025	575,700
703,238	SolarWinds Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.88%	02/05/2024	707,193
488,395	Solenis International LP, Guaranteed Secured 2nd Lien Term Loan (3 Month LIBOR USD + 6.75%, 1.00% Floor)	8.73%	07/29/2022	465,684
735,617	Solera LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.75%)	4.63%	03/03/2023	738,457
1,073,470	Sophia LP, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.55%	09/30/2022	1,077,780
967,976	Southern Graphics, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.50%)	5.38%	12/30/2022	976,847
349,105	StandardAero Aviation Holdings, In Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	<b>c.</b> , 5.63%	07/07/2022	352,788
324,188	Staples, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.00%)	5.79%	09/12/2024	321,716
443,206	Syncreon Group BV, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.25%)	6.02%	10/28/2020	415,949
359,779	TCH-2 Holdings LLC, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.00%)	5.88%	05/06/2021	361,578
737,550	Team Health Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.63%	02/06/2024	707,126
447,056	Telesat Canada, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B4 (3 Month LIBOR USD + 3.00%, 0.75% Floor)	5.31%	11/17/2023	449,806
982,525	Tempo Acquisition LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%)	4.88%	05/01/2024	988,514
1,065,000	Titan Acquisition Ltd., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.66%	03/14/2025	1,064,334
1,287,000	TKC Holdings, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	6.03%	02/01/2023	1,301,318
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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
750,688 54,588	TransDigm, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche F (1 Month LIBOR USD + 2.75%) Guaranteed Senior Secured 1st Lien Term Loan, Tranche G (3	5.05%	06/09/2023	753,679
	Month LIBOR USD + 2.50%)	4.80%	08/22/2024	54,827
85,115	TravelClick Holdings Corporation, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD +3.50%, 1.00% Floor)	5.51%	05/06/2021	85,115
470,000	Traverse Midstream Partners LLC, Senior Secured 1st Lien Term Loan, Tranche B (6 Month LIBOR USD + 4.00%, 1.00% Floor)	5.85%	09/27/2024	473,304
671,484	Tribune Media Company, Guaranteed Senior Secured 1st Lien Term Loan, Tranche C (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.88%	01/26/2024	672,884
715,915	Tumi Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.25%)	4.13%	08/01/2023	720,053
1,173,068	UFC Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	08/18/2023	1,180,857
273,023	Ultra Resources, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.76%	04/12/2024	271,061
358,899	Univar USA, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD + 2.50%)	4.38%	07/01/2024	361,731
786,053	US Renal Care, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.94%	12/30/2022	790,636
687,980	USAGM HoldCo LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	6.05%	07/28/2022	679,480
720,877	VF Holdings Corporation, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	06/30/2023	727,938
66,683	Vizient, Inc., Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.63%	02/13/2023	67,350
533,838	West Corporation, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.88%	10/10/2024	539,510

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
400,000	West Corporation, (Cont.) Guaranteed Senior Secured 1st Lien Term Loan, Tranche B1 (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.51%	10/10/2024	401,082
	West Street Merger Sub, Inc.,			
966,522	Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	09/27/2024	967,971
4.057.050	Wink Holdco, Inc.,			
1,057,350	Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.66%	12/02/2024	1,054,543
821,937	York Risk Services Group, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.63%	10/01/2021	806,937
	Zodiac Pool Solutions LLC,			
889,477	Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.00%, 1.00% Floor)	6.30%	12/20/2023	892,261
	Total Bank Loans			
0011 4755	(Cost \$115,315,067)	00/		115,591,600
COLLATER	RALIZED LOAN OBLIGATIONS 16.	<b>2</b> %		
250,000	Adams Mill Ltd., Series 2014-1A-D1 (3 Month			
	LIBOR USD + 3.50%)	5.22%^	07/15/2026	250,373
2,500,000		5.22% <sup>^</sup> 4.17% <sup>^</sup>	07/15/2026	250,373 2,504,716
	LIBOR USD + 3.50%)  AIMCO, Series 2015-AA-DR (3 Month LIBOR USD + 2.45%, 2.45% Floor)  ALM LLC,			
2,500,000	LIBOR USD + 3.50%)  AIMCO, Series 2015-AA-DR (3 Month LIBOR USD + 2.45%, 2.45% Floor)			
	LIBOR USD + 3.50%)  AIMCO, Series 2015-AA-DR (3 Month LIBOR USD + 2.45%, 2.45% Floor)  ALM LLC, Series 2013-8A-DR (3 Month LIBOR USD + 7.10%, 7.10% Floor)  Series 2015-16A-C1R (3 Month	4.17% <sup>^</sup> 8.82% <sup>^</sup>	01/15/2028	2,504,716 2,026,445
2,000,000	LIBOR USD + 3.50%)  AIMCO, Series 2015-AA-DR (3 Month LIBOR USD + 2.45%, 2.45% Floor)  ALM LLC, Series 2013-8A-DR (3 Month LIBOR USD + 7.10%, 7.10% Floor)	4.17%^	01/15/2028	2,504,716
2,000,000 2,000,000 500,000	LIBOR USD + 3.50%)  AIMCO, Series 2015-AA-DR (3 Month LIBOR USD + 2.45%, 2.45% Floor)  ALM LLC, Series 2013-8A-DR (3 Month LIBOR USD + 7.10%, 7.10% Floor)  Series 2015-16A-C1R (3 Month LIBOR USD + 3.20%) Series 2016-19A-A2 (3 Month LIBOR USD + 2.20%)	4.17% <sup>^</sup> 8.82% <sup>^</sup>	01/15/2028	2,504,716 2,026,445
2,000,000	LIBOR USD + 3.50%)  AIMCO, Series 2015-AA-DR (3 Month LIBOR USD + 2.45%, 2.45% Floor)  ALM LLC, Series 2013-8A-DR (3 Month LIBOR USD + 7.10%, 7.10% Floor)  Series 2015-16A-C1R (3 Month LIBOR USD + 3.20%)  Series 2016-19A-A2 (3 Month	4.17% <sup>^</sup> 8.82% <sup>^</sup> 4.92% <sup>^</sup>	01/15/2028 10/15/2028 07/15/2027	2,504,716 2,026,445 2,004,055
2,000,000 2,000,000 500,000 500,000	LIBOR USD + 3.50%)  AIMCO, Series 2015-AA-DR (3 Month LIBOR USD + 2.45%, 2.45% Floor)  ALM LLC, Series 2013-8A-DR (3 Month LIBOR USD + 7.10%, 7.10% Floor)  Series 2015-16A-C1R (3 Month LIBOR USD + 3.20%) Series 2016-19A-A2 (3 Month LIBOR USD + 2.20%)  Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  Apidos Ltd.,	4.17% <sup>^</sup> 8.82% <sup>^</sup> 4.92% <sup>^</sup> 3.92% <sup>^</sup>	01/15/2028 10/15/2028 07/15/2027 07/15/2028	2,504,716 2,026,445 2,004,055 504,823
2,000,000 2,000,000 500,000	LIBOR USD + 3.50%)  AIMCO, Series 2015-AA-DR (3 Month LIBOR USD + 2.45%, 2.45% Floor)  ALM LLC, Series 2013-8A-DR (3 Month LIBOR USD + 7.10%, 7.10% Floor)  Series 2015-16A-C1R (3 Month LIBOR USD + 3.20%) Series 2016-19A-A2 (3 Month LIBOR USD + 2.20%) Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  Apidos Ltd., Series 2013-12A-DR (3 Month	4.17% <sup>^</sup> 8.82% <sup>^</sup> 4.92% <sup>^</sup> 3.92% <sup>^</sup> 4.72% <sup>^</sup>	01/15/2028 10/15/2028 07/15/2027 07/15/2028 07/15/2028	2,504,716 2,026,445 2,004,055 504,823 506,967
2,000,000 2,000,000 500,000 500,000	LIBOR USD + 3.50%)  AIMCO, Series 2015-AA-DR (3 Month LIBOR USD + 2.45%, 2.45% Floor)  ALM LLC, Series 2013-8A-DR (3 Month LIBOR USD + 7.10%, 7.10% Floor)  Series 2015-16A-C1R (3 Month LIBOR USD + 3.20%) Series 2016-19A-A2 (3 Month LIBOR USD + 2.20%) Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Series 2013-12A-C (3 Month LIBOR USD + 2.60%)  Series 2015-21A-C (3 Month LIBOR USD + 3.55%, 3.55%	4.17% <sup>^</sup> 8.82% <sup>^</sup> 4.92% <sup>^</sup> 3.92% <sup>^</sup> 4.72% <sup>^</sup> 4.64% <sup>^</sup>	01/15/2028 10/15/2028 07/15/2027 07/15/2028 07/15/2028	2,504,716 2,026,445 2,004,055 504,823 506,967
2,000,000 2,000,000 500,000 500,000 2,000,000	LIBOR USD + 3.50%)  AIMCO, Series 2015-AA-DR (3 Month LIBOR USD + 2.45%, 2.45% Floor)  ALM LLC, Series 2013-8A-DR (3 Month LIBOR USD + 7.10%, 7.10% Floor)  Series 2015-16A-C1R (3 Month LIBOR USD + 3.20%) Series 2016-19A-A2 (3 Month LIBOR USD + 2.20%) Series 2016-19A-B (3 Month LIBOR USD + 2.0%) Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%) Series 2015-21A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor) Series 2015-21A-D (3 Month	4.17% <sup>^</sup> 8.82% <sup>^</sup> 4.92% <sup>^</sup> 3.92% <sup>^</sup> 4.72% <sup>^</sup>	01/15/2028 10/15/2028 07/15/2027 07/15/2028 07/15/2028	2,504,716 2,026,445 2,004,055 504,823 506,967
2,000,000 2,000,000 500,000 500,000 2,000,000 2,500,000 250,000	LIBOR USD + 3.50%)  AIMCO, Series 2015-AA-DR (3 Month LIBOR USD + 2.45%, 2.45% Floor)  ALM LLC, Series 2013-8A-DR (3 Month LIBOR USD + 7.10%, 7.10% Floor)  Series 2015-16A-C1R (3 Month LIBOR USD + 3.20%) Series 2016-19A-A2 (3 Month LIBOR USD + 2.20%) Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Series 2015-21A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Series 2015-21A-D (3 Month LIBOR USD + 3.55%, 5.55% Floor)	4.17% <sup>^</sup> 8.82% <sup>^</sup> 4.92% <sup>^</sup> 3.92% <sup>^</sup> 4.72% <sup>^</sup> 4.64% <sup>^</sup>	01/15/2028 10/15/2028 07/15/2027 07/15/2028 07/15/2028	2,504,716 2,026,445 2,004,055 504,823 506,967
2,000,000 2,000,000 500,000 500,000 2,000,000 2,500,000	LIBOR USD + 3.50%)  AIMCO, Series 2015-AA-DR (3 Month LIBOR USD + 2.45%, 2.45% Floor)  ALM LLC, Series 2013-8A-DR (3 Month LIBOR USD + 7.10%, 7.10% Floor)  Series 2015-16A-C1R (3 Month LIBOR USD + 3.20%) Series 2016-19A-A2 (3 Month LIBOR USD + 2.20%) Series 2016-19A-B (3 Month LIBOR USD + 2.0%)  Series 2016-19A-B (3 Month LIBOR USD + 2.0%)  Series 2015-19A-B (3 Month LIBOR USD + 3.50%)  Series 2013-12A-DR (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Series 2015-21A-D (3 Month LIBOR USD + 3.55%, 5.55%	4.17% <sup>^</sup> 8.82% <sup>^</sup> 4.92% <sup>^</sup> 3.92% <sup>^</sup> 4.72% <sup>^</sup> 4.64% <sup>^</sup> 5.28% <sup>^</sup>	01/15/2028 10/15/2028 07/15/2027 07/15/2028 07/15/2028 04/15/2031 07/18/2027	2,504,716 2,026,445 2,004,055 504,823 506,967 1,999,825 2,509,333

The accompanying notes are an integral part of these financial statements.

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
2,500,000	Atrium Corporation, Series 13A-D (3 Month LIBOR USD + 2.70%)	4.14%^	11/21/2030	2 527 584
3,000,000	Series 9A-DR (3 Month LIBOR USD + 3.60%)	5.58%	05/28/2030	2,527,584 3,046,547
3,500,000	Babson Ltd., Series 2014-3A-D1 (3 Month LIBOR	5.22%^	01/15/2026	2 500 000
500,000	USD + 3.50%) Series 2014-3A-D2 (1 Month LIBOR			3,500,000
250,000	USD + 4.40%) Series 2014-3A-E2 (3 Month LIBOR	6.12%	01/15/2026	500,000
1,500,000	USD + 6.50%) Series 2015-2A-DR (3 Month LIBOR	8.22%^	01/15/2026	250,000
1,737,500	USD + 2.95%) Series 2015-2A-ER (3 Month LIBOR USD + 6.45%)	4.69% <sup>^</sup> 8.19% <sup>^</sup>	10/20/2030	1,513,481 1,782,713
2,000,000	Barings Ltd., Series 2016-3A-C (3 Month LIBOR USD + 3.95%, 3.95% Floor)	5.67%^	01/15/2028	2,030,590
500,000	Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%, 3.60% Floor)	5.32%^	04/15/2027	500,709
3,770,000	BlueMountain Ltd., Series 2013-2A-DR (3 Month LIBOR			
	USD + 2.90%) Series 2013-3A-DR (3 Month LIBOR	4.64%^	10/22/2030	3,795,673
2,250,000	USD + 2.90%)	4.66%^	10/29/2025	2,255,829
750,000	Series 2015-2A-C (3 Month LIBOR USD + 2.70%, 2.70% Floor)	4.43%^	07/18/2027	753,653
1,000,000	Series 2015-2A-D (3 Month LIBOR USD + 3.55%, 3.55% Floor)	5.28%^	07/18/2027	1,006,944
1,000,000	Series 2015-3A-B (3 Month LIBOR USD + 3.10%)	4.84%^	10/20/2027	1,000,000
500,000	Series 2015-3A-C (3 Month LIBOR USD + 3.55%)	5.29%^	10/20/2027	500,000
500,000	Series 2015-3A-CR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	0.00%^	04/20/2031	500,000
750,000	Series 2016-2A-C (3 Month LIBOR USD + 4.10%)	5.98%^	08/20/2028	756,065
1,000,000	Series 2016-3A-D (3 Month LIBOR USD + 3.85%)	5.69%^	11/15/2027	1,010,530
5,500,000	California Street LP, Series 2012-9A-AR (3 Month LIBOR			
2,000,000	USD + 1.45%)	3.17%^	10/16/2028	5,519,461
	Series 2012-9A-DR (3 Month LIBOR USD + 3.96%)	5.68%^	10/16/2028	2,016,517
2,000,000	Series 2012-9A-ER (3 Month LIBOR USD + 7.18%)	8.90%^	10/16/2028	2,027,081
2,000,000	Canyon Capital Ltd., Series 2006-1A-D (3 Month LIBOR USD + 1.60%)	3.72%^	12/15/2020	2,000,872
1,000,000	Series 2012-1A-DR (3 Month LIBOR USD + 4.10%)	5.82%^	01/15/2026	1,006,261
2,000,000	Series 2014-1A-CR (3 Month LIBOR USD + 2.75%, 2.75% Floor)			
2,000,000	Series 2014-2A-DR (3 Month LIBOR USD + 3.65%)	4.52% <sup>^</sup> 5.37% <sup>^</sup>	01/30/2031 04/15/2029	1,993,000 2,021,763
1,250,000	Carlyle Global Market Strategies Ltd Series 2013-2A-DR (3 Month LIBOR	l.,		
2,000,000	USD + 2.40%) Series 2016-2A-D2 (3 Month LIBOR	4.13%^	01/18/2029	1,256,255
_,000,000	USD + 6.45%, 6.45% Floor)	8.17%^	07/15/2027	2,029,521

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
303,100	Cent Ltd., Series 2012-16A-A1AR (3 Month LIBOR USD + 1.25%)	3.02%^	08/01/2024	303,308
2,000,000	Series 2014-22A-C (3 Month LIBOR USD + 3.75%)	5.54%^	11/07/2026	2,005,938
1,595,000	Series 2014-22A-D (3 Month LIBOR USD + 5.30%)	7.09%^	11/07/2026	1,598,179
0.000.000	CVP Ltd.,			
3,000,000	Series 2017-1A-A (3 Month LIBOR USD + 1.34%)	3.08%^	07/20/2030	3,023,212
3,900,000	Dryden Senior Loan Fund, Series 2014-33A-DR (3 Month LIBOR USD + 4.35%)	6.07%^	10/15/2028	3,963,139
2,500,000	Series 2014-34A-DR (3 Month LIBOR USD + 3.40%)	5.12%^	10/15/2026	2,513,948
3,000,000	Series 2015-37A-DR (3 Month LIBOR USD + 2.50%, 2.50% Floor)	4.22%^	01/15/2031	3,006,979
1,000,000	Series 2016-45A-D (3 Month LIBOR USD + 3.85%)	5.57%^	07/15/2027	1,008,840
1,000,000	Series 2017-50A-D (3 Month LIBOR USD + 3.25%)	4.97%^	07/15/2030	1,012,925
	Galaxy Ltd.,	4.01 /0	01710/2000	1,012,020
250,000	Series 2014-18A-D1 (3 Month LIBOR USD + 3.70%)	5.42%^	10/15/2026	250,720
4 000 000	GoldenTree Loan Management Ltd.,			
4,000,000	Series 2017-1A-D (3 Month LIBOR USD + 3.35%)	5.09%^	04/20/2029	4,046,618
5,500,000	Series 2017-2A-D (3 Month LIBOR USD + 2.65%)	4.22%^	11/28/2030	5,526,330
1,000,000	GoldenTree Loan Opportunities Ltd., Series 2015-10A-D (3 Month LIBOR USD + 3.35%, 3.35% Floor)	5.09%^	07/20/2027	1,004,275
1,500,000	Greenwood Park Ltd., Series 2018-1A-D (3 Month LIBOR USD + 2.50%)	0.00%^	04/15/2031	1,503,378
250,000	Halcyon Loan Advisors Funding Ltd. Series 2013-2A-C (3 Month LIBOR	,		
250,000	USD + 2.70%) Series 2014-2A-C (3 Month LIBOR	4.47%^	08/01/2025	250,310
250,000	USD + 3.50%) Series 2014-2A-D (3 Month LIBOR	5.26%^	04/28/2025	250,636
250,000	USD + 5.00%)	6.76%^	04/28/2025	237,895
2,000,000	Highbridge Loan Management Ltd., Series 2013-2A-CR (3 Month LIBOR USD + 2.90%)	4.64%^	10/20/2029	2,006,435
2,000,000	Jay Park Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.85%)	5.59%^	10/20/2027	2,020,673
500,000	LCM LP, Series 14A-D (3 Month LIBOR USD + 3.50%)	5.22%^	07/15/2025	500,709
250,000	Series 16A-DR (3 Month LIBOR USD			
1,250,000	+ 3.00%) Series 19A-E2 (3 Month LIBOR USD	4.72%^	07/15/2026	250,622
5,000,000	+ 5.70%, 5.70% Floor) Series 26A-D (3 Month LIBOR USD + 2.50%, 2.50% Floor)	7.42% <sup>^</sup> 4.43% <sup>^</sup>	07/15/2027	1,256,539 5,007,022
1,000,000	Madison Park Funding Ltd., Series 2014-15A-CR (3 Month LIBOR USD + 3.45%)	5.21%^	01/27/2026	1,001,559
2,500,000	Series 2014-15A-DR (3 Month LIBOR			
1,000,000	USD + 5.44%) Series 2015-16A-D (3 Month LIBOR	7.20%^	01/27/2026	2,501,962
500,000	USD + 5.50%) Series 2015-18A-DR (3 Month LIBOR	7.24%^	04/20/2026	1,003,144
	USD + 2.95%)	4.69%	10/21/2030	507,745

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
250,000	Magnetite Ltd., Series 2014-9A-BR (3 Month LIBOR	3.75%^	07/25/2026	250,298
3,500,000	USD + 2.00%) Series 2018-20A-D (3 Month LIBOR USD + 2.50%)	0.00%	04/20/2031	3,500,000
1,000,000	Marathon Ltd., Series 2017-9A-A2 (3 Month LIBOR USD + 1.75%)	3.47%^	04/15/2029	1,005,125
1,000,000	Milos Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.40%)	5.14%^	10/20/2030	1,013,717
1,000,000	Neuberger Berman Loan Advisers L Series 2016-21A-DR (3 Month LIBOR USD 2.40%)	td., 0.00%±^	04/20/2027	1,000,000
4,000,000	Series 2017-16SA-D (3 Month LIBOR USD + 2.50%)	4.22%^	01/15/2028	3,997,302
1,500,000	Series 2017-25A-D (3 Month LIBOR USD + 3.25%)	4.98%^	10/18/2029	1,513,438
1,000,000	Series 2017-26A-D (3 Month LIBOR USD + 2.65%, 2.65% Floor)	4.04%^	10/18/2030	1,002,649
4,500,000	Octagon Investment Partners Ltd., Series 2012-1A-CR (3 Month LIBOR			
500,000	USD + 4.00%) Series 2014-1A-C (3 Month LIBOR	5.72%^	07/15/2029	4,572,051
2,000,000	USD + 3.65%) Series 2014-1A-D (3 Month LIBOR	5.48%^	11/14/2026	504,015
2,500,000	USD + 6.60%) Series 2017-1A-C (3 Month LIBOR	8.43%^	11/14/2026	2,022,926
1,250,000	USD + 3.50%) Series 2017-1A-D (3 Month LIBOR	5.24%^	03/17/2030	2,521,239
2,000,000	USD + 6.20%) Series 2017-1A-D (3 Month LIBOR	7.94%^	03/17/2030	1,266,351
4,000,000	USD + 3.70%) Series 2018-1A-C (3 Month LIBOR	5.44%^	07/20/2030	2,029,009
4,000,000	USD + 2.60%, 2.60% Floor)	4.35%^	01/20/2031	3,998,787
1,000,000	Octagon Loan Funding Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.40%)	5.28%^	11/18/2026	1,004,317
1,000,000	Sound Harbor Loan Fund Ltd., Series 2014-1A-A1R (3 Month LIBOR USD + 1.20%)	2.97%^	10/30/2026	1,000,714
3,500,000	Stewart Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	4.32%^	01/15/2030	3,485,958
500,000	Symphony Ltd., Series 2014-14A-D2 (3 Month LIBOR USD + 3.60%)	5.32%^	07/14/2026	501,261
2,000,000	TCI-Cent Ltd., Series 2016-1A-C (3 Month LIBOR USD + 4.00%)	5.76%^	12/21/2029	2,042,169
1,000,000	TCI-Symphony Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.80%, 3.80% Floor)	5.52%^	10/13/2029	1,010,841
3,000,000	Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%)	5.14%^	10/20/2026	3,008,058
4,000,000	Venture Ltd., Series 2007-8A-C (3 Month LIBOR			
1,000,000	USD + 0.90%) Series 2014-17A-CR (3 Month	2.64%^	07/22/2021	3,992,519
1,000,000	LIBOR USD + 2.20%) Series 2016-23A-B (3 Month LIBOR	3.92%^	07/15/2026	1,001,045
2,000,000	USD + 2.30%) Series 2016-24A-E (3 Month LIBOR	4.04%^	07/19/2028	1,003,636
	USD + 6.72%)	8.46%^	10/20/2028	2,012,300

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	Voya Ltd.,			
3,900,000	Series 2013-1A-CR (3 Month			
	LIBOR USD + 2.95%)	4.67%^	10/15/2030	3,933,746
1,500,000	Series 2017-3A-C (3 Month			
	LIBOR USD + 3.55%)	5.29%	07/20/2030	1,521,120
	Westcott Park Ltd.,			
1,000,000	Series 2016-1A-D (3 Month			
,,	LIBOR USD + 4.35%)	6.09%	07/20/2028	1,022,662
	Wind River Ltd.,			
3,750,000	Series 2012-1A-DR (3 Month			
3,730,000	LIBOR USD + 4.10%)	5.82%^	01/15/2026	3,800,856
2,000,000	Series 2013-2A-E1R (3 Month	0.02 /0	01/10/2020	0,000,000
2,000,000	LIBOR USD + 6.75%)	8.48%^	10/18/2030	2,031,254
4,000,000	Series 2014-1A-DR (3 Month			_,
	LIBOR USD + 3.50%)	5.23%^	04/18/2026	4,004,287
4,000,000	Series 2014-2A-DR (3 Month			
	LIBOR USD + 2.90%, 2.90%			
	Floor)	4.62%	01/15/2031	4,020,423
2,000,000	Series 2014-2A-ER (3 Month			
	LIBOR USD + 5.75%, 5.75%			
<b>-</b> 0 <b>-</b> - 000	Floor)	7.47%^	01/15/2031	1,985,382
7,975,000	Series 2015-2A-ER (3 Month	7.070/4	40/45/0007	0.000.007
500,000	LIBOR USD + 5.55%)	7.27%^	10/15/2027	8,002,627
500,000	Series 2016-1A-B (3 Month	4.07%^	07/15/2028	E01 044
500,000	LIBOR USD + 2.35%)	4.07 %	07/15/2020	501,944
300,000	Series 2016-1A-C (3 Month LIBOR USD + 3.20%)	4.92%^	07/15/2028	502,764
2,000,000	Series 2017-1A-D (3 Month	7.52 /0	0111012020	002,704
2,000,000	LIBOR USD + 3.75%)	5.48%^	04/18/2029	2,035,833
1,750,000	Series 2017-1A-E (3 Month			_,,
,,	LIBOR USD + 6.42%)	8.15%	04/18/2029	1,783,559
1,500,000	Series 2017-4A-D (3 Month			
	LIBOR USD + 2.65%)	4.53%^	11/20/2030	1,499,738
	Total Collateralized Loan Obliga	ntions		
	(Cost \$193,891,350)			195,387,065
FOREIGN C	CORPORATE BONDS 12.7%			
300,000	Adani Ports & Special			
	Economic Zone Ltd.	3.50%	07/29/2020	298,638
1,200,000	Adani Ports & Special			
	Economic Zone Ltd.	3.95%	01/19/2022	1,196,836
500,000	AES Andres B.V.	7.95%^	05/11/2026	536,330
245,000	Aker BP ASA	5.88%^	03/31/2025	248,675
2,700,000	Alibaba Group Holding Ltd.	3.13%	11/28/2021	2,694,747
200,000 400,000	Alibaba Group Holding Ltd. America Movil S.A.B. de C.V.	2.80% 5.00%	06/06/2023 03/30/2020	193,460 413,753
200,000	America Movil S.A.B. de C.V.	3.13%	07/16/2022	196,991
500,000	Ardagh Packaging Finance,	0.10/0	0111012022	130,331
000,000	Inc.	6.00%^	02/15/2025	503,750
3,200,000	Axiata SPV2 BHD	3.47%	11/19/2020	3,211,946
600,000	Banco de Costa Rica	5.25%	08/12/2018	605,220
2,000,000	Banco de Credito del Peru	2.25%	10/25/2019	1,976,900
1,300,000	Banco de Credito del Peru	5.38%	09/16/2020	1,366,209
2,206,000	Banco de Credito e			
	Inversiones	4.00%	02/11/2023	2,231,891

The accompanying notes are an integral part of these financial statements.

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PRINCIPAL					PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
200,000	Banco de Reservas de la				3,800,000	Ecopetrol SA	7.63%	07/23/2019	4,024,200
	Republica Dominicana	7.00%^	02/01/2023	210,000	2,607,000	Embotelladora Andina S.A.	5.00%	10/01/2023	2,749,903
200.000	Banco de Reservas de la			,	1,297,055	ENA Norte Trust	4.95%	04/25/2023	1,333,048
	Republica Dominicana	7.00%	02/01/2023	210,000	200,000	Export-Import Bank of India	3.13%	07/20/2021	197,789
900,000	Banco del Estado de Chile	4.13%	10/07/2020	918,515	2,200,000	Export-Import Bank of India	4.00%	01/14/2023	2,203,069
		2.67%	01/08/2021				4.00%		
800,000	Banco del Estado de Chile			785,068	485,000	FMG Resources Ltd.	4./5%	05/15/2022	480,756
800,000	Banco del Estado de Chile	3.88%	02/08/2022	809,182	500,000	Fomento Economico Mexicano			
3,000,000	Banco International del Peru					S.A.B. de C.V.	2.88%	05/10/2023	487,585
	S.A.A.	5.75%	10/07/2020	3,150,000	2,000,000	Fondo Mivivienda S.A.	3.38%	04/02/2019	2,006,000
500,000	Banco Latinoamericano do				1,300,000	Fondo Mivivienda S.A.	3.50%	01/31/2023	1,277,250
	Comercio Exterior S.A.	3.25%	05/07/2020	498,125	400,000	Fondo Mivivienda S.A.	3.50%^	01/31/2023	393,000
451,000	Banco Nacional de Costa Rica	4.88%	11/01/2018	452,128	335.000	GFL Environmental, Inc.	5.38%^	03/01/2023	329,975
300,000	Banco Santander	3.88%	09/20/2022	303,159	1,700,000	Global Bank Corporation	5.13%	10/30/2019	1,736,040
1,890,000		0.0070	OSIZOIZOZZ	000,100	1,000,000	Global Bank Corporation	4.50%	10/20/2021	1,009,600
1,090,000	Banco Santander (5 Year CMT	E 0E0/	04/00/0004	4 004 500					
4 000 000	Rate + 4.58%)	5.95%	01/30/2024	1,931,580	1,500,000	Global Bank Corporation	4.50%	10/20/2021	1,514,400
1,300,000	Bancolombia S.A.	6.13%	07/26/2020	1,379,625	2,600,000	Gohl Capital Ltd.	4.25%	01/24/2027	2,560,844
200,000	Banistmo S.A.	3.65%	09/19/2022	192,250	400,000	Grupo Idesa S.A. de C.V.	7.88%	12/18/2020	390,325
500,000	BBVA Banco Continental S.A.	5.00%	08/26/2022	525,100	440,116	Guanay Finance Ltd.	6.00%	12/15/2020	451,271
800,000	BDO Unibank, Inc.	2.63%	10/24/2021	778,690	625,000	GW Honos Security Corporation	8.75%^	05/15/2025	656,250
3,150,000	BDO Unibank, Inc.	2.95%	03/06/2023	3,030,728	1,200,000	Hutchison Whampoa International			ĺ
500,000	Bharat Petroleum Corporation	2.0070	00/00/2020	0,000,120	1,200,000	Ltd.	3.25%	11/08/2022	1,190,823
000,000		4.63%	10/25/2022	517 600	300 000				
0.000.000	Ltd.			517,600	300,000	Indian Oil Corporation Ltd.	5.63%	08/02/2021	319,180
2,200,000	Bharti Airtel Ltd.	5.13%	03/11/2023	2,242,416	3,300,000	Indian Oil Corporation Ltd.	5.75%	08/01/2023	3,578,899
1,500,000	Bharti Airtel Ltd.	4.38%	06/10/2025	1,457,168	1,200,000	Industrial Senior Trust	5.50%	11/01/2022	1,199,100
2,400,000	BPRL International Singapore				310,000	Intelsat Jackson Holdings S.A.	5.50%	08/01/2023	251,875
	Pte Ltd.	4.38%	01/18/2027	2,368,745	120,000	Intelsat Jackson Holdings S.A.	9.75%^	07/15/2025	112,350
50,000	Camposol S.A.	10.50%^	07/15/2021	53,625	300,000	Inversiones CMPC S.A.	6.13%	11/05/2019	313,908
348,000	Celulosa Arauco y Constitucion			,	1,711,000	Inversiones CMPC S.A.	4.50%	04/25/2022	1,760,656
0.0,000	S.A.	7.25%	07/29/2019	365,820	605,000	Kronos Acquisition Holdings, Inc.	9.00%^	08/15/2023	576,262
605 000	Celulosa Arauco y Constitucion	1.2070	0112312013	000,020	144,000	Magnesita Finance Ltd.	8.63% <sub>†</sub>	04/30/2018	145,044
005,000		E 000/	04/04/0004	004.054			0.03 /ot	04/30/2010	145,044
500.000	S.A.	5.00%	01/21/2021	631,051	3,787,000	Malayan Banking BHD	0.040/	40/00/0000	0.700.000
500,000	Celulosa Arauco y Constitucion					(5 Year Swap Rate USD + 2.54%)	3.91%	10/29/2026	3,798,626
	S.A.	4.75%	01/11/2022	516,341	1,000,000	MARB BondCo PLC	7.00%	03/15/2024	943,750
705,000	CEVA Group PLC	7.00%^	03/01/2021	694,425	400,000	Marfrig Holdings Europe B.V.	8.00%^	06/08/2023	404,000
200,000	CK Hutchison International Ltd.	2.25%^	09/29/2020	195,759	600,000	MEG Energy Corporation	7.00%^	03/31/2024	498,000
200,000	CK Hutchison International Ltd.	2.88%^	04/05/2022	196,242	700,000	New Red Finance, Inc.	5.00%^	10/15/2025	670,040
500,000		2.88%	04/05/2022	490,604	200,000	OAS Financial Ltd. (5 Year CMT Rate			0.0,0.0
400,000		2.75%	03/29/2023	385,765	200,000	+ 8.19%)	8.88% <sub>†Ω</sub>	04/30/2018	21,000
,		2.75%	03/29/2023	289,324	800,000	ONGC Videsh Ltd.	2.88%	01/27/2022	773,794
300,000	CK Hutchison International Ltd.								
1,500,000	CK Hutchison International Ltd.	3.50%^	04/05/2027	1,453,994	3,000,000	ONGC Videsh Ltd.	3.75%	07/27/2026	2,871,795
600,000		4.25%	01/26/2021	614,934	4,200,000	Oversea-Chinese Banking			
900,000	CNOOC Finance Ltd.	3.88%	05/02/2022	907,775		Corporation (5 Year Swap Rate			
2,800,000	CNOOC Finance Ltd.	3.50%	05/05/2025	2,709,454		USD + 2.20%)	4.00%	10/15/2024	4,232,180
200,000	CNPC General Capital Ltd.	2.70%	11/25/2019	198,840	2,105,000	Panama Metro Line SP	0.00%^	12/05/2022	1,903,972
600,000		3.95%	04/19/2022	611,045	2,100,000	Panama Metro Line SP	0.00%	12/05/2022	1,899,450
1,200,000	CNPC General Capital Ltd.	3.40%	04/16/2023	1,188,097	500,000	Petrobras Global Finance B.V.	7.25%	03/17/2044	511,250
2,200,000	CNPC Overseas Capital Ltd.	4.50%	04/28/2021	2,278,678	2,200,000	Petronas Capital Ltd.	3.50%	03/11/2044	2,175,712
150,000	Coca-Cola Femsa S.A.B. de C.V.	3.88%	11/26/2023	153,571	1,660,000	Petronas Global Sukuk Ltd.	2.71%	03/18/2020	1,649,044
3,700,000	Corpbanca S.A.	3.88%	09/22/2019	3,733,284	460,000	Precision Drilling Corporation	7.13%^	01/15/2026	456,550
400,000	Cosan Overseas Ltd.	8.25% <sub>†</sub>	05/05/2018	405,700	1,500,000	PSA International Ltd.	3.88%	02/11/2021	1,543,243
120,000	DAE Funding LLC	5.00%^	08/01/2024	113,850	3,950,000	Reliance Holdings, Inc.	5.40%	02/14/2022	4,176,248
	DBS Group Holdings Ltd. (3				900,000	SACI Falabella	3.75%	04/30/2023	893,699
,	Month LIBOR USD + 0.62%)	2.37%	07/25/2022	1,005,440	1,000,000		4.50%	09/08/2021	1,046,431
1,600,000		2.0. /0	0.72072022	.,000, 0	1,200,000	Sinopec Group Overseas		00/00/2021	.,0 .0, .0 .
1,000,000	Month LIBOR USD + 0.62%)	2.37%^	07/25/2022	1,608,704	1,200,000	Development Ltd.	2.25%^	09/13/2020	1,173,726
0.000.000		2.31 70	01123/2022	1,000,704	0.000.000		2.20%	03/13/2020	1,173,720
2,000,000		0.0001	00/07/222	4.000.000	2,800,000	Sinopec Group Overseas	0.750	00/00/2222	0.547.557
	Year Swap Rate USD + 2.39%)	3.60% <sub>†</sub>	09/07/2021	1,938,938		Development Ltd.	2.75%	09/29/2026	2,544,794
320,000	Delek & Avner Tamar Bond Ltd.	5.41%	12/30/2025	326,563	100,000	Sixsigma Networks Mexico S.A. de			
200,000	Digicel Ltd.	8.25%	09/30/2020	173,000		C.V.	8.25%^	11/07/2021	105,750
2,000,000	Digicel Ltd.	7.13%	04/01/2022	1,567,500	2,300,000	SP PowerAssets Ltd.	2.70%	09/14/2022	2,258,104
1,100,000	ECL S.A.	5.63%	01/15/2021	1,160,446	1,500,000	Telefonica Chile S.A.	3.88%	10/12/2022	1,499,609
.,,	<del>-</del> <del>-</del>	0.0070	V ., . V/LVL !	.,,	385,000	Telesat LLC	8.88%^	11/15/2024	423,500
						Temasek Financial Ltd.	2.38%	01/23/2023	4,072,386
					800,000	Tencent Holdings Ltd.	3.38%	05/02/2019	804,569
					300,000	Tencent Holdings Ltd.	2.88%	02/11/2020	299,543

90 DoubleLine Funds Trust

March 31, 2018

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PRINCIPAL	0	<b>5</b>			PRINCIPAL	0	<b>5</b>		\/ <b>^</b>
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	AMOUNT \$	SECURITY DESCRIPTION		MATURITY	VALUE \$
2,200,000	Tencent Holdings Ltd. (3 Month LIBOR USD +					ICY COMMERCIAL MORTGAGE BA	CKED		
	(3 MONTH LIBUR USD + 0.61%)	2.34%^	01/19/2023	2,203,894	OBLIGATIO	JNS 9.0%			
375 000	Teva Pharmaceutical	2.34 /0	01/19/2023	2,203,094		Americold LLC,			
375,000	Finance B.V.	6.75%^	03/01/2028	370,657	159,000	Series 2010-ARTA-C	6.81%^	01/14/2029	170,568
400.000	Transelec S.A.	4.63%	07/26/2023	418,254		AREIT Trust,			
1,400,000	Transportadora de Gas del	4.0070	0112012020	410,204	2,326,000	Series 2018-CRE1-AS (1 Month			
.,,	Peru S.A.	4.25%	04/30/2028	1,398,250		LIBOR USD + 1.25%, 1.25%			
1.500.000	Transportadora de Gas	,		.,,		Floor)	2.75%	02/15/2035	2,331,473
.,,	Internacional S.A.	5.70%	03/20/2022	1,526,250	1,524,000	Series 2018-CRE1-B (1 Month			
265,000	Travelport Corporate					LIBOR USD + 1.65%, 1.65%			
,	Finance PLC	6.00%	03/15/2026	266,656		Floor)	3.15%^	02/15/2035	1,529,581
500,000	Union Bank of the					Atrium Hotel Portfolio Trust,			
	Philippines	3.37%	11/29/2022	487,058	1.532.000	Series 2017-ATRM-E (1 Month			
1,500,000	United Overseas Bank Ltd.				, , , , , , , , , , , , , , , , , , , ,	LIBOR USD + 3.05%)	4.83%^	12/15/2036	1,520,749
	(5 Year Swap Rate USD +					BANK,			
0.400.000	2.00%)	3.75%	09/19/2024	1,511,205	25,612,906	Series 2017-BNK5-XA	1.10%# I/O	06/15/2060	1,796,907
2,400,000	United Overseas Bank Ltd.				20,012,000				1,730,307
	(5 Year Swap Rate USD +	2 500/	00/16/2026	2 200 444	4.050.000	Barclays Commercial Mortgage S	securities LLC,		
2 200 000	2.24%)	3.50% 3.25%	09/16/2026 10/13/2021	2,380,414 2,158,365	1,259,000	Series 2014-BXO-E (1 Month			
2,200,000	•		10/13/2021	2,100,000		LIBOR USD + 3.75%, 2.56%	5.53%^	08/15/2027	1,262,078
	Total Foreign Corporate Bond	8		452.005.004	11,318,334	Floor) Series 2017-C1-XA	1.52%# I/O	08/15/2027	1,262,076
	(Cost \$156,044,879)			153,025,364	203,000	Series 2017-DELC-C (1 Month	1.52 /6" "	02/13/2030	1, 14 1,000
	GOVERNMENT BONDS, FOREIC		AND FOREIGN		203,000	LIBOR USD + 1.20%)	2.98%^	08/15/2036	202,857
	MENT SPONSORED CORPORAT	IONS 3.0%			231 000	Series 2017-DELC-D (1 Month	2.0070	00/10/2000	202,001
300,000	Chile Government International Bond	2.25%	10/30/2022	200 150	201,000	LIBOR USD + 1.70%)	3.48%^	08/15/2036	230,457
2 500 000	Chile Government	2.23%	10/30/2022	288,150	485,000	Series 2017-DELC-E (1 Month			,
2,300,000	International Bond	3.13%	03/27/2025	2,456,250		LIBOR USD + 2.50%)	4.28%^	08/15/2036	484,457
2 800 000	Chile Government	0.1070	00/21/2020	2,400,200	465,000	Series 2017-DELC-F (1 Month			
2,000,000	International Bond	3.13%	01/21/2026	2,746,800		LIBOR USD + 3.50%)	5.28%^	08/15/2036	465,373
800,000	Costa Rica Government			_,,		BBCMS Mortgage Trust,			
,	International Bond	10.00%	08/01/2020	896,600	1.430.000	Series 2017-GLKS-E (1 Month			
3,600,000	Indonesia Government				.,,	LIBOR USD + 2.85%, 2.75%			
	International Bond	4.88%	05/05/2021	3,760,859		Floor)	4.63%^	11/15/2034	1,430,379
1,400,000	Israel Government				956,000	Series 2018-TALL-E (1 Month			
	International Bond	4.00%	06/30/2022	1,450,435		LIBOR USD + 2.44%)	4.21%^	03/15/2037	951,172
1,900,000	Israel Government					BB-UBS Trust,			
4 000 000	International Bond	3.15%	06/30/2023	1,898,904	1.430.000	Series 2012-TFT-TE	3.56%#^	06/05/2030	1,298,889
1,200,000	Israel Government	0.000/	02/40/0000	4.450.704	,,		an Consulting		, ,
2 000 000	International Bond	2.88%	03/16/2026	1,156,764	250,000	Bear Stearns Commercial Mortga Series 2007-T26-AJ	5.52%#	01/12/2045	236,789
3,000,000	Malaysia Sovereign Sukuk BHD	3.04%	04/22/2025	2,946,390	250,000		J.JZ /0"	01/12/2045	230,709
250,000	Malaysia Sukuk Global BHD	3.18%	04/27/2026	245,006		Bsprt Issuer Ltd.,			
1,200,000	Mexico Government	J. 10 /0	U412112U20	240,000	794,000	Series 2017-FL1-B (1 Month	4.400/ ^	00/45/0005	000 450
1,200,000	International Bond	4.00%	10/02/2023	1,231,050		LIBOR USD + 2.40%)	4.18%^	06/15/2027	800,152
800,000	Mexico Government		. 5, 52, 2025	.,_01,000		BX Commercial Mortgage Trust,			
,	International Bond	4.15%	03/28/2027	809,800	487,000	Series 2018-BIOA-D (1 Month			
700,000	Mexico Government			,		LIBOR USD + 1.32%, 1.35%	0.07011	00//=:	10:0:0
	International Bond	3.75%	01/11/2028	677,775	4 0 4 0 0 0 0 0	Floor)	2.97%^	03/15/2037	484,946
2,000,000	Panama Government				1,218,000	Series 2018-BIOA-E (1 Month			
	International Bond	5.20%	01/30/2020	2,089,000		LIBOR USD + 1.95%, 1.98%	2 600/ ^	02/45/0027	1 212 460
1,900,000	Panama Government	4.0001	00/05/555	4.0== 4.0=		Floor)	3.60%^	03/15/2037	1,212,460
000 000	International Bond	4.00%	09/22/2024	1,955,100		BX Trust,			
600,000	Panama Government	2 000/	03/47/0000	606.000	479,318	Series 2017-APPL-D (1 Month			
1 000 000	International Bond Perusahaan Penerbit	3.88% 4.15%	03/17/2028 03/29/2027	606,000 991,250		LIBOR USD + 2.05%, 2.05%	0.000/ /	07/45/0004	404 744
1,000,000 1,700,000	Perusahaan Penerbit	4.15% 4.15% <sup>^</sup>	03/29/2027	1,685,125	740 404	Floor)	3.83%^	07/15/2034	481,744
2,500,000	Philippine Government	T. 10/0	USIZSIZUZI	1,000,120	742,491	Series 2017-APPL-E (1 Month			
2,000,000	International Bond	4.00%	01/15/2021	2,564,007		LIBOR USD + 3.15%, 3.15% Floor)	4.93%^	07/15/2034	748,603
3,800,000			0 O/LUL 1	_,001,001	508 000	Series 2017-SLCT-D (1 Month	4.30 /0	01/13/2034	740,003
-,,	International Bond	4.20%	01/21/2024	3,962,222	500,000	LIBOR USD + 2.05%)	3.83%^	07/15/2034	509,758
1,750,000		4.65%	07/06/2021	1,848,193	836.000	Series 2017-SLCT-E (1 Month	0.0070	J., 10, 2007	300,700
	Total Foreign Government Box	nds, Foreign /	Agencies and		233,300	LIBOR USD + 3.15%)	4.93%^	07/15/2034	841,242
	Foreign Government Sponsor					CD Commercial Mortgage Trust,			,
	(Cost \$37,054,349)			36,265,680	13,222,967		1.04%# I/O	02/10/2050	940,842
	•				13,222,307	061169 2017-0D3-AA	1.04 /0" "	02/10/2000	340,042

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	<b>CFCRE Commercial Mortgage</b>	Trust,		
7,524,437	Series 2016-C4-XA	1.75%# I/O	05/10/2058	768,212
9,651,412	Series 2017-C8-XA	1.67%# I/O	06/15/2050	1,015,960
22,058,000	Series 2018-TAN-X	1.63%#^ I/O	02/15/2033	1,589,910
	<b>CGDBB Commercial Mortgage</b>	Trust.		
563,000	Series 2017-BIOC-D (1 Month	,		
,	LIBOR USD + 1.60%,			
	1.60% Floor)	3.38%^	07/15/2032	564,145
788,000	Series 2017-BIOC-E (1 Month			
	LIBOR USD + 2.15%,			
	2.25% Floor)	3.93%^	07/15/2032	787,853
	<b>CGGS Commercial Mortgage T</b>	rust,		
1,711,000	Series 2018-WSS-D (1 Month			
	LIBOR USD + 2.30%)	4.05%	02/15/2037	1,718,624
44,178,000	Series 2018-WSS-XCP	1.04%#^ I/O	02/15/2037	605,327
	CHT Mortgage Trust,			
940,000	Series 2017-CSMO-E			
	(1 Month LIBOR USD +			
	3.00%, 3.00% Floor)	4.78%^	11/15/2036	947,630
501,000	Series 2017-CSMO-F			
	(1 Month LIBOR USD +	E E00/A	44/45/0000	E0E 0.45
	3.74%, 3.80% Floor)	5.52%^	11/15/2036	505,245
	Citigroup Commercial Mortgag			
84,000	Series 2008-C7-AM	6.19%#	12/10/2049	83,929
100,000	Series 2014-GC21-D	4.84%#^	05/10/2047	88,558
1,821,484	Series 2014-GC25-XA	1.03%# 1/0	10/10/2047	98,375
200,000	Series 2015-GC27-D	4.43%#^	02/10/2048	170,429
3,302,744	Series 2016-P4-XA	2.00%# I/O	07/10/2049	388,316
530,000	Series 2018-TBR-E (1 Month LIBOR USD + 2.80%,			
	2.90% Floor)	4.58%^	12/15/2036	532,456
505,000	Series 2018-TBR-F (1 Month	4.5070	12/13/2030	332,430
000,000	LIBOR USD + 3.65%,			
	3.75% Floor)	5.43%^	12/15/2036	508,336
	CLNS Truct			
571 000	CLNS Trust, Series 2017-IKPR-D (1 Month			
571,000	Series 2017-IKPR-D (1 Month			
571,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%,	3.79%^	06/11/2032	573,113
571,000 571,000	Series 2017-IKPR-D (1 Month	3.79%^	06/11/2032	573,113
	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%,		06/11/2032	573,113
571,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor)	3.79% <sup>^</sup> 5.24% <sup>^</sup>	06/11/2032 06/11/2032	573,113 575,435
	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month			
571,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%,	5.24%^	06/11/2032	575,435
571,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month			
571,000 571,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)	5.24% <sup>^</sup> 6.24% <sup>^</sup> e Trust,	06/11/2032	575,435 576,568
571,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor) COBALT Commercial Mortgag Series 2007-C2-AJFX	5.24% <sup>^</sup> 6.24% <sup>^</sup> e Trust, 5.57%#	06/11/2032 06/11/2032 04/15/2047	575,435
571,000 571,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor) COBALT Commercial Mortgag Series 2007-C2-AJFX	5.24% <sup>^</sup> 6.24% <sup>^</sup> e Trust, 5.57%#	06/11/2032 06/11/2032 04/15/2047	575,435 576,568
571,000 571,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor) COBALT Commercial Mortgag Series 2007-C2-AJFX Commercial Mortgage Pass-Th Series 2012-CR4-C	5.24% <sup>^</sup> 6.24% <sup>^</sup> e Trust, 5.57%# brough Certific 4.44%# <sup>^</sup>	06/11/2032 06/11/2032 04/15/2047	575,435 576,568
571,000 571,000 1,140,658 440,000 1,187,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor) COBALT Commercial Mortgag Series 2007-C2-AJFX Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D	5.24% <sup>^</sup> 6.24% <sup>^</sup> e Trust, 5.57% <sup>#</sup> rrough Certific 4.44% <sup>#</sup> 4.57% <sup>#</sup>	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045	575,435 576,568 1,151,988 399,306 701,667
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor) COBALT Commercial Mortgage Series 2007-C2-AJFX Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA	5.24% <sup>^</sup> 6.24% <sup>^</sup> e Trust, 5.57%# rrough Certific 4.44%# <sup>^</sup> 4.57%# <sup>^</sup> 0.87%# I/O	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046	575,435 576,568 1,151,988 399,306 701,667 86,999
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor) COBALT Commercial Mortgag Series 2007-C2-AJFX Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR11-D	5.24% <sup>^</sup> 6.24% <sup>^</sup> e Trust, 5.57% <sup>#</sup> erough Certific 4.44% <sup>#</sup> 4.57% <sup>#</sup> 0.87% <sup>#</sup> I/O 5.17% <sup>#</sup>	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2050	575,435 576,568 1,151,988 399,306 701,667 86,999 1,885,868
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,565,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor) COBALT Commercial Mortgag Series 2007-C2-AJFX Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR10-XA Series 2013-CR11-D Series 2013-CR11-D	5.24% <sup>^</sup> 6.24% <sup>^</sup> e Trust, 5.57%# erough Certific 4.44%# <sup>^</sup> 4.57%# <sup>^</sup> 0.87%# I/O 5.17%# <sup>^</sup> 5.09%# <sup>^</sup>	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2050 08/10/2046	575,435 576,568 1,151,988 399,306 701,667 86,999 1,885,868 1,526,303
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,565,000 1,291,353	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)  COBALT Commercial Mortgag: Series 2007-C2-AJFX  Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR10-D Series 2013-LC13-D Series 2014-CR17-XA	5.24%^ 6.24%^ e Trust, 5.57%# rough Certific 4.44%#^ 4.57%#^ 0.87%# I/O 5.17%#^ 5.09%#^ 1.12%# I/O	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2050 08/10/2046 05/10/2047	575,435 576,568 1,151,988 399,306 701,667 86,999 1,885,868 1,526,303 56,654
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,565,000 1,291,353 100,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)  COBALT Commercial Mortgage Series 2007-C2-AJFX  Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR11-D Series 2013-CR10-D Series 2013-CR10-D Series 2013-LC13-D Series 2014-CR17-XA Series 2014-CR19-C	5.24% <sup>^</sup> e Trust, 5.57% <sup>#</sup> rrough Certific 4.44% <sup>#^</sup> 4.57% <sup>#^</sup> 0.87% <sup>#</sup> <sup>1/0</sup> 5.17% <sup>#^</sup> 1.12% <sup>#</sup> <sup>1/0</sup> 4.72% <sup>#</sup>	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2050 08/10/2046 05/10/2047 08/10/2047	575,435 576,568 1,151,988 399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,565,000 1,291,353 100,000 125,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor) COBALT Commercial Mortgage Series 2007-C2-AJFX Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-C Series 2013-CR10-XA Series 2013-CR11-D Series 2013-CR11-D Series 2013-CR11-D Series 2014-CR17-XA Series 2014-CR17-XA Series 2014-CR19-C Series 2014-CR20-C	5.24% <sup>^</sup> 6.24% <sup>^</sup> e Trust, 5.57%# rrough Certific 4.44%# <sup>^</sup> 4.57%# <sup>^</sup> 0.87%# NO 5.17%# <sup>^</sup> 5.09%# <sup>^</sup> 1.12%# NO 4.72%# 4.50%# 4.50%#	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2050 08/10/2047 08/10/2047 11/10/2047	575,435 576,568 1,151,988 399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584 125,467
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,565,000 1,291,353 100,000 125,000 375,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)  COBALT Commercial Mortgag Series 2007-C2-AJFX Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR11-D Series 2013-CR10-D Series 2014-CR19-C Series 2014-CR19-C Series 2014-CR19-C Series 2014-CR19-C Series 2014-CR20-C Series 2015-CR22-D	5.24% <sup>^</sup> 6.24% <sup>^</sup> e Trust, 5.57%# rrough Certific 4.44%# <sup>^</sup> 4.57%# ^ 0.87%# ^ 0.87%# ^ 1.12%# ^ 1.12%# / 4.72%# 4.50%# 4.12%# <sup>^</sup>	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2046 05/10/2047 08/10/2047 11/10/2047 03/10/2048	575,435 576,568 1,151,988 399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584 125,467 314,321
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,565,000 1,291,353 100,000 125,000 375,000 300,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor) COBALT Commercial Mortgage Series 2007-C2-AJFX Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-C Series 2013-CR10-XA Series 2013-CR11-D Series 2013-CR11-D Series 2013-CR11-D Series 2014-CR17-XA Series 2014-CR17-XA Series 2014-CR19-C Series 2014-CR20-C	5.24% <sup>^</sup> 6.24% <sup>^</sup> e Trust, 5.57%# rrough Certific 4.44%# <sup>^</sup> 4.57%# <sup>^</sup> 0.87%# NO 5.17%# <sup>^</sup> 5.09%# <sup>^</sup> 1.12%# NO 4.72%# 4.50%# 4.50%#	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2046 05/10/2047 08/10/2047 11/10/2047 03/10/2048 05/10/2048	575,435 576,568 1,151,988 399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584 125,467 314,321 247,462
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,565,000 1,291,353 100,000 125,000 375,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)  COBALT Commercial Mortgage Series 2007-C2-AJFX Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR10-XA Series 2013-CR10-XA Series 2014-CR20-C Series 2014-CR20-C Series 2014-CR20-C Series 2014-CR20-C Series 2015-CR22-D Series 2015-CR23-D	5.24%^ 6.24%^ e Trust, 5.57%# irrough Certific 4.44%#^ 4.57%#^ 0.87%# I/O 5.17%#^ 5.09%#^ 1.12%# I/O 4.72%# 4.50%# 4.12%# 4.25%#	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2046 05/10/2047 08/10/2047 11/10/2047 03/10/2048	575,435 576,568 1,151,988 399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584 125,467 314,321
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,565,000 1,291,353 100,000 125,000 305,000 300,000 8,160,956	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)  COBALT Commercial Mortgage Series 2007-C2-AJFX  Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR10-XA Series 2013-CR10-XA Series 2014-CR17-XA Series 2014-CR19-C Series 2014-CR20-C Series 2015-CR22-D Series 2015-CR23-D Series 2015-CR23-D Series 2015-CR27-XA	5.24%^ 6.24%^ e Trust, 5.57%# rough Certific 4.44%#^ 4.57%#* 0.87%# I/O 5.17%#^ 5.09%#^ 1.12%# I/O 4.72%# 4.12%# 4.12%# 1.15%# I/O	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2050 08/10/2047 08/10/2047 08/10/2047 03/10/2048 05/10/2048 10/10/2048	575,435 576,568 1,151,988 399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584 125,467 314,321 247,462 465,159
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,565,000 1,291,353 100,000 375,000 300,000 8,160,956 2,425,919	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)  COBALT Commercial Mortgage Series 2007-C2-AJFX  Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR10-XA Series 2013-CR10-XA Series 2014-CR20-C Series 2014-CR20-C Series 2015-CR22-D Series 2015-CR22-D Series 2015-CR27-XA Series 2015-CR27-XA Series 2015-CR27-XA Series 2015-CR27-XA Series 2015-CR27-XA Series 2015-CR27-XA	5.24% <sup>^</sup> e Trust, 5.57% <sup>#</sup> rrough Certific 4.44% <sup>#^</sup> 4.57% <sup>#</sup> 0.87% <sup>#</sup> <sup>10</sup> 5.17% <sup>#</sup> 5.09% <sup>#</sup> 4.12% <sup>#</sup> 4.50% <sup>#</sup> 4.12% <sup>#</sup> 4.12% <sup>#</sup> 4.12% <sup>#</sup> 4.13% <sup>#</sup> 4.31% <sup>#</sup> 4.65% <sup>#</sup> 4.65% <sup>#</sup>	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2050 08/10/2047 08/10/2047 11/10/2047 03/10/2048 05/10/2048 05/10/2048 05/10/2048	575,435 576,568 1,151,988 399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584 125,467 314,321 247,462 465,159 124,470
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,291,353 100,000 125,000 375,000 300,000 8,160,956 2,425,919 815,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)  COBALT Commercial Mortgage Pass-Theories 2007-C2-AJFX  Commercial Mortgage Pass-Theories 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR10-XA Series 2013-CR10-XA Series 2014-CR19-C Series 2014-CR19-C Series 2014-CR20-C Series 2015-CR22-D Series 2015-CR22-D Series 2015-CR23-D Series 2015-CR27-XA Series 2015-CR27-XA Series 2015-CR21-C	5.24%^ e Trust, 5.57%#  trough Certific 4.44%#^ 4.57%#^ 0.87%# \  \  \  \  \  \  \  \  \  \  \  \  \	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2046 05/10/2047 08/10/2047 11/10/2047 03/10/2048 05/10/2048 05/10/2048 02/10/2048 07/10/2048	575,435 576,568 1,151,988 399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584 125,467 314,321 247,462 465,159 124,470 799,246
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,291,353 100,000 125,000 305,000 300,000 8,160,956 2,425,919 815,000 406,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)  COBALT Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR11-D Series 2013-CR10-XA Series 2014-CR17-XA Series 2014-CR19-C Series 2015-CR20-D Series 2015-CR20-C Series 2015-CC20-C Series 2015-CC20-C Series 2015-CC20-C Series 2016-DC2-XA	5.24%^ e Trust, 5.57%#  trough Certific 4.44%#^ 4.57%#^ 0.87%# \  \  \  \  \  \  \  \  \  \  \  \  \	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2046 05/10/2047 05/10/2047 03/10/2048 05/10/2048 05/10/2048 07/10/2048 07/10/2048 10/10/2048 10/10/2048 10/10/2048	575,435 576,568 1,151,988 399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584 125,467 314,321 247,462 465,159 124,470 799,246 400,130
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,291,353 100,000 125,000 305,000 300,000 8,160,956 2,425,919 815,000 406,000	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)  COBALT Commercial Mortgag Series 2007-C2-AJFX Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR10-XA Series 2013-CR10-D Series 2014-CR19-C Series 2014-CR19-C Series 2015-CR20-D Series 2015-CR20-D Series 2015-CR20-D Series 2015-CR20-D Series 2015-CR20-D Series 2015-CR21-XA Series 2015-CR21-XA Series 2015-CR21-XA Series 2015-CC21-C Series 2015-CC21-C Series 2015-CC21-C	5.24%^ e Trust, 5.57%#  trough Certific 4.44%#^ 4.57%#^ 0.87%# \  \  \  \  \  \  \  \  \  \  \  \  \	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2046 05/10/2047 05/10/2047 03/10/2048 05/10/2048 05/10/2048 07/10/2048 07/10/2048 10/10/2048 10/10/2048 10/10/2048	575,435 576,568 1,151,988 399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584 125,467 314,321 247,462 465,159 124,470 799,246 400,130
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,565,000 1,291,353 100,000 125,000 375,000 300,000 8,160,956 2,425,919 815,000 406,000 3,584,233	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)  COBALT Commercial Mortgage Series 2007-C2-AJFX Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR10-XA Series 2013-CR10-D Series 2014-CR19-C Series 2014-CR19-C Series 2014-CR20-C Series 2015-CR22-D Series 2015-CR23-D Series 2015-CR23-D Series 2015-CR23-D Series 2015-CR21-XA Series 2015-CR21-XA Series 2015-CR21-XA Series 2015-CR21-C Series 2015-CR23-C S	5.24% <sup>^</sup> e Trust, 5.57% <sup>#</sup> rrough Certific 4.44% <sup>#^</sup> 4.57% <sup>#</sup> 0.87% <sup>#</sup> <sup>10</sup> 5.17% <sup>#</sup> 5.09% <sup>#</sup> 1.12% <sup>#</sup> <sup>10</sup> 4.72% <sup>#</sup> 4.50% <sup>#</sup> 4.12% <sup>#</sup> 4.12% <sup>#</sup> 4.12% <sup>#</sup> 4.13% <sup>#</sup> 4.65% <sup>#</sup> 1.16% <sup>#</sup> <sup>11</sup> 1.16% <sup>#</sup> 1.16% <sup>#</sup> <sup>11</sup> 1.16% <sup>#</sup> 1.	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2046 05/10/2047 08/10/2047 11/10/2047 03/10/2048 10/10/2048 10/10/2048 10/10/2048 10/10/2048 10/10/2048 10/10/2048 10/10/2048	575,435  576,568  1,151,988  399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584 125,467 314,321 247,462 465,159 124,470 799,246 400,130 215,734
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,291,353 100,000 125,000 300,000 8,160,956 2,425,919 815,000 406,000 3,584,233 13,303,876	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)  COBALT Commercial Mortgage Series 2007-C2-AJFX Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR10-XA Series 2013-CR10-D Series 2014-CR19-C Series 2014-CR19-C Series 2014-CR19-C Series 2015-CR22-D Series 2015-CR22-D Series 2015-CR23-D Series 2015-CR21-XA Series 2015-CR27-XA Series 2015-CR27-XA Series 2015-CR27-XA Series 2015-CR27-XA Series 2015-CR27-XA Series 2015-CR20-C Series 2015-CR20-	5.24%^ 6.24%^ e Trust, 5.57%#  rrough Certific 4.44%#^ 4.57%#^ 0.87%# \  \tilde{0} 5.17%#^ 5.09%#^ 1.12%# \  \tilde{4} 4.72%# 4.50%# 4.12%#^ 4.12%#^ 4.12%#10 4.31%# \  \tilde{0} 4.31%# \  \tilde{0} 4.31%# \  \tilde{0} 4.31%# \  \tilde{0} 6.84%# \  \tilde{0} 0.84%# \  \tilde{0} 0.84%# \  \tilde{0} 0.84%# \  \tilde{0}	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2046 05/10/2047 08/10/2047 11/10/2047 03/10/2048 05/10/2048 07/10/2048 07/10/2048 07/10/2048 07/10/2048 07/10/2048 07/10/2049	575,435  576,568  1,151,988  399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584 125,467 314,321 247,462 465,159 124,470 799,246 400,130 215,734
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,291,353 100,000 125,000 300,000 8,160,956 2,425,919 815,000 406,000 3,584,233 13,303,876 13,380,513	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)  COBALT Commercial Mortgage Series 2007-C2-AJFX  Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR10-XA Series 2013-CR10-XA Series 2014-CR17-XA Series 2014-CR17-XA Series 2014-CR17-XA Series 2014-CR19-C Series 2014-CR20-C Series 2015-CR20-D Series 2015-CR20-D Series 2015-CR20-C	5.24%^ 6.24%^ e Trust, 5.57%#  rrough Certific 4.44%#^ 4.57%#^ 0.87%# \  \tilde{0} 5.17%#^ 5.09%#^ 1.12%# \  \tilde{4} 4.72%# 4.50%# 4.12%#^ 4.12%#^ 4.12%#10 4.31%# \  \tilde{0} 4.31%# \  \tilde{0} 4.31%# \  \tilde{0} 4.31%# \  \tilde{0} 6.84%# \  \tilde{0} 0.84%# \  \tilde{0} 0.84%# \  \tilde{0} 0.84%# \  \tilde{0}	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2046 05/10/2047 08/10/2047 11/10/2047 03/10/2048 05/10/2048 07/10/2048 07/10/2048 07/10/2048 07/10/2048 07/10/2048 07/10/2048	575,435  576,568  1,151,988  399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584 125,467 314,321 247,462 465,159 124,470 799,246 400,130 215,734
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,291,353 100,000 125,000 300,000 8,160,956 2,425,919 815,000 406,000 3,584,233 13,303,876	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)  COBALT Commercial Mortgage Series 2007-C2-AJFX Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR10-XA Series 2013-CR10-D Series 2014-CR19-C Series 2014-CR19-C Series 2015-CR22-D Series 2015-CR22-D Series 2015-CR23-D Series 2015-CR23-D Series 2015-CR23-D Series 2015-CR23-C Series 2015-CR2-XA Series 2015-CZ3-C Series 2015-CZ3-C Series 2015-CZ3-C Series 2015-CZ3-C Series 2015-CZ3-C Series 2015-CZ3-C Series 2015-CZ3-XA Series 2007-C1-AM	5.24%^ e Trust, 5.57%# rrough Certific 4.44%#^ 4.57%#^ 0.87%# \  \  \tilde{0} 5.17%#^ 5.09%#^ 1.12%# \  \  \  \  \  \  \  \  \  \  \  \  \	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2046 05/10/2047 08/10/2047 11/10/2047 03/10/2048 05/10/2048 07/10/2048 07/10/2048 07/10/2048 07/10/2048 07/10/2048 07/10/2049	575,435  576,568  1,151,988  399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584 125,467 314,321 247,462 465,159 124,470 799,246 400,130 215,734
571,000 571,000 1,140,658 440,000 1,187,000 3,068,173 2,000,000 1,291,353 100,000 125,000 300,000 8,160,956 2,425,919 815,000 406,000 3,584,233 13,303,876 13,380,513	Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor) Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)  COBALT Commercial Mortgage Series 2007-C2-AJFX  Commercial Mortgage Pass-Th Series 2012-CR4-C Series 2012-CR4-D Series 2013-CR10-XA Series 2013-CR10-XA Series 2013-CR10-XA Series 2014-CR17-XA Series 2014-CR17-XA Series 2014-CR17-XA Series 2014-CR19-C Series 2014-CR20-C Series 2015-CR20-D Series 2015-CR20-D Series 2015-CR20-C	5.24%^ e Trust, 5.57%# rrough Certific 4.44%#^ 4.57%#^ 0.87%# \  \  \tilde{0} 5.17%#^ 5.09%#^ 1.12%# \  \  \  \  \  \  \  \  \  \  \  \  \	06/11/2032 06/11/2032 04/15/2047 ates, 10/15/2045 10/15/2045 08/10/2046 08/10/2046 05/10/2047 08/10/2047 11/10/2047 03/10/2048 05/10/2048 07/10/2048 07/10/2048 07/10/2048 07/10/2048 07/10/2048 07/10/2048	575,435  576,568  1,151,988  399,306 701,667 86,999 1,885,868 1,526,303 56,654 100,584 125,467 314,321 247,462 465,159 124,470 799,246 400,130 215,734

PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	CSAIL Commercial Mortgage Trust			
2,684,192	CSAIL Commercial Mortgage Trust, Series 2015-C1-XA	0.94%# I/O	04/15/2050	123,784
2,004,132		0.54 /0" "	04/10/2000	120,704
	CSMC Trust,			
1,229,000	Series 2017-CHOP-E (1 Month			
	LIBOR USD + 3.30%, 3.30%	5 000/A	07/45/0000	4 004 005
	Floor)	5.08%^	07/15/2032	1,234,025
	FORT LLC,			
536,000	Series 2016-1A-B (1 Month LIBOR			
	USD + 2.75%, 2.75% Floor)	4.61%^	05/21/2036	539,280
	FREMF Mortgage Trust,			
376,699	Series 2016-KF22-B (1 Month			
	LIBOR USD + 5.05%, 5.05%	0.700/4	07/07/0000	000 00=
	Floor)	6.72%^	07/25/2023	380,287
	<b>GE Commercial Mortgage Corporation</b>	on Trust,		
399,200	Series 2007-C1-AM	5.61%#	12/10/2049	402,942
	GMAC Commercial Mortgage Securi	ties Trust.		
406,000	Series 2004-C3-D	5.04%#	12/10/2041	407,363
564,000	Series 2004-C3-E	5.14%#^	12/10/2041	553,007
	Grace Mortgage Trust,			
100,000	Series 2014-GRCE-A	3.37%^	06/10/2028	101,128
100,000		0.01 /0	30/10/2020	101,120
424.000	Great Wolf Trust,			
424,000	Series 2017-WOLF-D (1 Month LIBOR USD + 2.10%, 1.00%			
	Floor)	4.03%^	09/15/2034	426,541
657,000	Series 2017-WOLF-E (1 Month	4.0376	03/13/2034	420,041
007,000	LIBOR USD + 3.10%, 1.00%			
	Floor)	5.03%^	09/15/2034	662,924
350,000	Series 2017-WOLF-F (1 Month			,
	LIBOR USD + 4.07%, 1.00%			
	Floor)	6.00%^	09/15/2034	353,547
	GS Mortgage Securities Corporation	١.		
2,957,521	Series 2013-GC10-XA	1.55%# 1/0	02/10/2046	171,469
3,617,224	Series 2014-GC20-XA	1.00%# I/O	04/10/2047	167,329
9,008,385	Series 2014-GC24-XA	0.83%# I/O	09/10/2047	339,634
	GS Mortgage Securities Trust,			
257,000	Series 2013-GC13-D	4.09%#^	07/10/2046	236,492
7,379,564	Series 2015-GS1-XA	0.82%# I/O	4.4.4.0.10.0.4.0	
		0.02/0	11/10/2048	366,481
7,381,373	Series 2016-GS2-XA	1.67%# 1/0	11/10/2048 05/10/2049	
7,381,373		1.67%# I/O		366,481
	GSCCRE Commercial Mortgage Trus	1.67%# I/O		366,481
7,381,373 1,056,000		1.67%# I/O		366,481
	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)	1.67%# I/O st,	05/10/2049	366,481 696,055
1,056,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%) Hunt Ltd.,	1.67%# I/O st,	05/10/2049	366,481 696,055
	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%) Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR	1.67%# I/O st, 5.53%^	05/10/2049	366,481 696,055 1,062,798
1,056,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)	1.67%# I/O st,	05/10/2049	366,481 696,055
1,056,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%) Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%) IMT Trust,	1.67%# I/O st, 5.53%^	05/10/2049	366,481 696,055 1,062,798
1,056,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month	1.67%# I/O st, 5.53%^ 4.18%^	05/10/2049 08/15/2032 08/15/2034	366,481 696,055 1,062,798 1,273,488
1,056,000 1,263,000 556,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%)	1.67%# I/O st, 5.53%^	05/10/2049	366,481 696,055 1,062,798
1,056,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month	1.67%# I/O st, 5.53%^ 4.18%^	05/10/2049 08/15/2032 08/15/2034	366,481 696,055 1,062,798 1,273,488
1,056,000 1,263,000 556,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%)	1.67%# I/O st, 5.53%^ 4.18%^ 3.93%^ 4.63%^	05/10/2049 08/15/2032 08/15/2034 06/15/2034	366,481 696,055 1,062,798 1,273,488 557,568
1,056,000 1,263,000 556,000 556,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%)  JP Morgan Chase Commercial Mortg	1.67%# I/O st, 5.53%^ 4.18%^ 3.93%^ 4.63%^ gage Securitie	05/10/2049 08/15/2032 08/15/2034 06/15/2034 06/15/2034 es Corporation,	366,481 696,055 1,062,798 1,273,488 557,568 558,309
1,056,000 1,263,000 556,000 556,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%)  JP Morgan Chase Commercial Mortg Series 2006-LDP9-AM	1.67%# I/O st, 5.53%^ 4.18%^ 3.93%^ 4.63%^ gage Securitie 5.37%	05/10/2049 08/15/2032 08/15/2034 06/15/2034 06/15/2034 es Corporation, 05/15/2047	366,481 696,055 1,062,798 1,273,488 557,568 558,309 172,512
1,056,000 1,263,000 556,000 556,000 171,317 648,998	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%)  JP Morgan Chase Commercial Mortg	1.67%# I/O st, 5.53%^ 4.18%^ 3.93%^ 4.63%^ gage Securitie	05/10/2049 08/15/2032 08/15/2034 06/15/2034 06/15/2034 es Corporation, 05/15/2047 02/15/2051	366,481 696,055 1,062,798 1,273,488 557,568 558,309 172,512 647,732
1,056,000 1,263,000 556,000 556,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%)  JP Morgan Chase Commercial Mortg Series 2006-LDP9-AM Series 2007-C1-AM	1.67%# I/O st, 5.53%^ 4.18%^ 3.93%^ 4.63%^ gage Securitie 5.37% 5.75%#	05/10/2049 08/15/2032 08/15/2034 06/15/2034 06/15/2034 es Corporation, 05/15/2047	366,481 696,055 1,062,798 1,273,488 557,568 558,309 172,512
1,056,000 1,263,000 556,000 556,000 171,317 648,998 159,194	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%)  JP Morgan Chase Commercial Mortg Series 2006-LDP9-AM Series 2007-C1-AM Series 2007-CB18-AM	1.67%# I/O st, 5.53%^ 4.18%^ 3.93%^ 4.63%^ gage Securitie 5.37% 5.75%# 5.47%#	05/10/2049 08/15/2032 08/15/2034 06/15/2034 06/15/2034 28 Corporation, 05/15/2047 02/15/2051 06/12/2047	366,481 696,055 1,062,798 1,273,488 557,568 558,309 172,512 647,732 158,843
1,056,000 1,263,000 556,000 556,000 171,317 648,998 159,194 100,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%)  JP Morgan Chase Commercial Mortg Series 2006-LDP9-AM Series 2007-C1-AM Series 2007-CB18-AM Series 2014-DSTY-A Series 2014-PHH-D (1 Month LIBOR USD + 2.65%)	1.67%# I/O st, 5.53%^ 4.18%^ 3.93%^ 4.63%^ gage Securitie 5.37% 5.75%# 5.47%#	05/10/2049 08/15/2032 08/15/2034 06/15/2034 06/15/2034 28 Corporation, 05/15/2047 02/15/2051 06/12/2047	366,481 696,055 1,062,798 1,273,488 557,568 558,309 172,512 647,732 158,843
1,056,000 1,263,000 556,000 556,000 171,317 648,998 159,194 100,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%)  JP Morgan Chase Commercial Mortg Series 2006-LDP9-AM Series 2007-C1-AM Series 2007-C1-AM Series 2007-C18-AM Series 2014-PHH-D (1 Month LIBOR USD + 2.65%) Series 2011-FL10-B (1 Month LIBOR	1.67%# I/O st, 5.53%^ 4.18%^ 3.93%^ 4.63%^ gage Securitie 5.37% 5.75%# 5.47%# 3.43%^ 4.43%^	05/10/2049 08/15/2032 08/15/2034 06/15/2034 06/15/2034 es Corporation, 05/15/2047 02/15/2051 06/12/2047 06/10/2027	366,481 696,055 1,062,798 1,273,488 557,568 558,309 172,512 647,732 158,843 100,065
1,056,000 1,263,000 556,000 556,000 171,317 648,998 159,194 100,000 150,000 322,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month LIBOR USD + 2.15%)  JP Morgan Chase Commercial Mortg Series 2006-LDP9-AM Series 2007-C1-AM Series 2007-C1-AM Series 2014-DSTY-A Series 2014-PHH-D (1 Month LIBOR USD + 2.65%)  Series 2017-FL10-B (1 Month LIBOR USD + 1.00%, 1.00% Floor)	1.67%# I/O st, 5.53%^ 4.18%^ 4.63%^ 4.63%^ gage Securities 5.37% 5.75%# 5.47%# 3.43%^	05/10/2049 08/15/2032 08/15/2034 06/15/2034 06/15/2034 es Corporation, 05/15/2047 02/15/2051 06/12/2047 06/10/2027	366,481 696,055 1,062,798 1,273,488 557,568 558,309 172,512 647,732 158,843 100,065
1,056,000 1,263,000 556,000 556,000 171,317 648,998 159,194 100,000 150,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%)  JP Morgan Chase Commercial Mortg Series 2007-C1-AM Series 2007-C1-AM Series 2007-C1-AM Series 2014-DSTY-A Series 2014-DSTY-A Series 2014-PHH-D (1 Month LIBOR USD + 2.65%)  Series 2017-FL10-B (1 Month LIBOR USD + 1.00%, 1.00% Floor) Series 2017-FL10-C (1 Month	1.67%# I/O st, 5.53%^ 4.18%^ 3.93%^ 4.63%^ gage Securitie 5.37% 5.75%# 5.47%# 3.43%^ 4.43%^	05/10/2049 08/15/2032 08/15/2034 06/15/2034 06/15/2034 es Corporation, 05/15/2047 02/15/2051 06/12/2047 06/10/2027 08/15/2027	366,481 696,055 1,062,798 1,273,488 557,568 558,309 172,512 647,732 158,843 100,065 150,169
1,056,000 1,263,000 556,000 556,000 171,317 648,998 159,194 100,000 150,000 322,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month LIBOR USD + 2.15%)  JP Morgan Chase Commercial Mortg Series 2006-LDP9-AM Series 2006-LDP9-AM Series 2007-C1-AM Series 2007-C1-AM Series 2014-DSTY-A Series 2014-PHH-D (1 Month LIBOR USD + 2.65%) Series 2017-FL10-B (1 Month LIBOR USD + 1.00%, 1.00% Floor) Series 2017-FL10-C (1 Month LIBOR USD + 1.25%, 1.25%	1.67%# I/O st, 5.53%^ 4.18%^ 4.63%^ 4.63%^ 4.63%^ 5.37% 5.75%# 5.47%# 3.43%^ 4.43%^	05/10/2049 08/15/2032 08/15/2034 06/15/2034 06/15/2034 es Corporation, 05/15/2047 02/15/2051 06/12/2047 06/10/2027 08/15/2027	366,481 696,055 1,062,798 1,273,488 557,568 558,309 172,512 647,732 158,843 100,065 150,169 324,864
1,056,000 1,263,000 556,000 556,000 171,317 648,998 159,194 100,000 150,000 322,000 243,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%)  JP Morgan Chase Commercial Mortg Series 2007-C1-AM Series 2007-C1-AM Series 2007-C1-AM Series 20014-DSTY-A Series 2014-PHH-D (1 Month LIBOR USD + 2.65%) Series 2017-FL10-B (1 Month LIBOR USD + 1.00%, 1.00% Floor) Series 2017-FL10-C (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.67%# I/O st, 5.53%^ 4.18%^ 3.93%^ 4.63%^ gage Securitie 5.37% 5.75%# 5.47%# 3.43%^ 4.43%^	05/10/2049 08/15/2032 08/15/2034 06/15/2034 06/15/2034 es Corporation, 05/15/2047 02/15/2051 06/12/2047 06/10/2027 08/15/2027	366,481 696,055 1,062,798 1,273,488 557,568 558,309 172,512 647,732 158,843 100,065 150,169
1,056,000 1,263,000 556,000 556,000 171,317 648,998 159,194 100,000 150,000 322,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%)  JP Morgan Chase Commercial Mortg Series 2006-LDP9-AM Series 2007-C1-AM Series 2007-C1-AM Series 2007-C18-AM Series 2014-PHH-D (1 Month LIBOR USD + 2.65%)  Series 2017-FL10-B (1 Month LIBOR USD + 1.00%, 1.00% Floor) Series 2017-FL10-C (1 Month LIBOR USD + 1.25%, 1.25% Floor) Series 2017-FL10-D (1 Month	1.67%# I/O st, 5.53%^ 4.18%^ 4.63%^ 4.63%^ 4.63%^ 5.37% 5.75%# 5.47%# 3.43%^ 4.43%^	05/10/2049 08/15/2032 08/15/2034 06/15/2034 06/15/2034 es Corporation, 05/15/2047 02/15/2051 06/12/2047 06/10/2027 08/15/2027	366,481 696,055 1,062,798 1,273,488 557,568 558,309 172,512 647,732 158,843 100,065 150,169 324,864
1,056,000 1,263,000 556,000 556,000 171,317 648,998 159,194 100,000 150,000 322,000 243,000	GSCCRE Commercial Mortgage Trus Series 2015-HULA-D (1 Month LIBOR USD + 3.75%)  Hunt Ltd., Series 2017-FL1-C (1 Month LIBOR USD + 2.40%)  IMT Trust, Series 2017-APTS-EFL (1 Month LIBOR USD + 2.15%) Series 2017-APTS-FFL (1 Month LIBOR USD + 2.85%)  JP Morgan Chase Commercial Mortg Series 2007-C1-AM Series 2007-C1-AM Series 2007-C1-AM Series 20014-DSTY-A Series 2014-PHH-D (1 Month LIBOR USD + 2.65%) Series 2017-FL10-B (1 Month LIBOR USD + 1.00%, 1.00% Floor) Series 2017-FL10-C (1 Month LIBOR USD + 1.25%, 1.25% Floor)	1.67%# I/O st, 5.53%^ 4.18%^ 4.63%^ 4.63%^ 4.63%^ 5.37% 5.75%# 5.47%# 3.43%^ 4.43%^	05/10/2049 08/15/2032 08/15/2034 06/15/2034 06/15/2034 es Corporation, 05/15/2047 02/15/2051 06/12/2047 06/10/2027 08/15/2027	366,481 696,055 1,062,798 1,273,488 557,568 558,309 172,512 647,732 158,843 100,065 150,169 324,864

92 DoubleLine Funds Trust

March 31, 2018

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PRINCIPAL					PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
340,000	JP Morgan Chase Commercial Series 2017-MAUI-C (1 Month LIBOR USD + 1.25%,	Mortgage Sec	urities Corpora	tion, (Cont.)	679,000	Morgan Stanley Capital Trust, (Co Series 2017-CLS-E (1 Month LIBOR USD + 1.95%, 1.95%	nt.)		
	1.25% Floor)	2.97%^	07/15/2034	341,250		Floor)	3.73%^	11/15/2034	682,660
320,000	Series 2017-MAUI-D (1 Month LIBOR USD + 1.95%,			,	755,000	Series 2017-CLS-F (1 Month LIBOR USD + 2.60%, 2.60%			,,,,,,
	1.95% Floor)	3.67%^	07/15/2034	321,892		Floor)	4.38%^	11/15/2034	757,828
283,000	Series 2017-MAUI-E (1 Month					Morgan Stanley Capital, Inc.,			
	LIBOR USD + 2.95%,				73,686		5.51%#	02/12/2044	73,616
	2.95% Floor)	4.67%^	07/15/2034	285,244	150,000		3.69%#^	08/11/2033	149,168
398,000	Series 2017-MAUI-F (1 Month				11,441,391		0.82%# I/O	12/15/2049	545,906
	LIBOR USD + 3.75%, 3.75% Floor)	5.47%^	07/15/2034	401,924		Series 2017-PRME-D (1 Month LIBOR USD + 3.40%, 3.40%			,
	JP Morgan Chase Commercial	Mortgage Sec	urities Trust.			Floor)	5.18%^	02/15/2034	1,657,886
412,000	Series 2004-CBX-D	5.10%#	01/12/2037	418,795		,			.,,
1,266,000	Series 2006-LDP9-AMS	5.34%	05/15/2047	1,262,822	4.454.004	Motel 6 Trust,			
495,975	Series 2007-LD11-AM	5.95%#	06/15/2049	504,726	1,151,001	Series 2017-MTL6-D (1 Month			
262,881	Series 2007-LDPX-AM	5.46%#	01/15/2049	262,610		LIBOR USD + 2.15%, 2.15%	2.020/ ^	00/45/0004	1 150 742
543,000	Series 2014-FRR1-A707	4.35%^	01/27/2047	539,913		Floor)	3.93%^	08/15/2034	1,159,743
929,050	Series 2015-FL7-C (1 Month LIBOR USD + 2.85%,				648,000	MSCG Trust, Series 2016-SNR-C	5.21%^	11/15/2034	650,080
	2.85% Floor)	4.63%^	05/15/2028	931,375		PFP Ltd.,			
1,476,000	Series 2015-JP1-F	4.74%#^Þ	01/15/2049	1,039,796	007 578	Series 2017-4-C (1 Month LIBOR			
883,000	Series 2015-MAR7-D	5.23%^	06/05/2032	881,490	907,370	USD + 2.25%, 2.25% Floor)	4.03%^	07/14/2035	909,673
399,106	Series 2016-ASH-B (1 Month			, , , , ,			4.03 /6	07/14/2000	303,073
	LIBOR USD + 2.15%,					RAIT Trust,			
	2.15% Floor)	3.93%^	10/15/2034	399,979	1,194,000	Series 2017-FL7-B (1 Month			
225,112	Series 2016-ASH-C (1 Month			,		LIBOR USD + 1.60%, 1.60%			
-,	LIBOR USD + 2.75%,					Floor)	3.38%^	06/15/2037	1,194,620
	2.75% Floor)	4.53%^	10/15/2034	225,837		Resource Capital Ltd.,			
6,402,112	Series 2016-JP4-XA	0.81%# I/O	12/15/2049	275,261	931,249	Series 2017-CRE5-B (1 Month			
1,431,000	Series 2016-WIKI-E	4.01%#^	10/05/2031	1,393,997	, , ,	LIBOR USD + 2.00%)	3.79%^	07/15/2034	932,057
594,000	Series 2016-WPT-E (1 Month					,			,
	LIBOR USD + 5.00%)	6.78%^	10/15/2033	601,044	2 000 000	RRX Trust, Series 2014-1A-A	0.00%^ P/O	08/26/2044	1,994,012
	JPMBB Commercial Mortgage	Securities Tru	et		2,000,000			00/20/2044	1,334,012
318,000	Series 2013-C15-D	5.08%#^	11/15/2045	309,140		Sutherland Commercial Mortgage			
1,965,611	Series 2014-C18-XA	0.96%# I/O	02/15/2047	77,124	345,439	Series 2015-SBC4-A	4.00%^	06/25/2039	343,519
1,209,776	Series 2014-C21-XA	1.06%# I/O	08/15/2047	60,565		Tharaldson Hotel Portfolio Trust,			
100,000	Series 2014-C23-C	4.46%#	09/15/2047	101,009	1,584,000	Series 2018-THL-E (1 Month			
150,000	Series 2014-C25-C	4.45%#	11/15/2047	148,444		LIBOR USD + 3.18%, 3.10%			
425,000	Series 2014-C26-C	4.42%#	01/15/2048	419,066		Floor)	4.92%^	11/11/2034	1,593,313
6,800,753	Series 2015-C29-XA	0.92%# I/O	05/15/2048	223,067		<b>UBS Commercial Mortgage Trust,</b>			
5,622,720	Series 2015-C31-XA	0.98%# I/O	08/15/2048	282,875	1,097,000		4.71%#	02/15/2051	1,094,252
470,000	Series 2015-C33-C	4.62%#	12/15/2048	475,830		Series 2018-C8-XA	0.90%# I/O	02/15/2051	1,091,537
9,211,022	Series 2016-C4-XA	0.84%# I/O	12/15/2049	512,089	.,,.		as Tauch		,,
	LCCM,				E71 000	UBS-Barclays Commercial Mortga		04/40/2046	E10 071
2,532,000	Series 2017-LC26-C	4.71%^	07/12/2050	2,498,730	571,000		4.32%# ^	04/10/2046	510,271
,,	LSTAR Commercial Mortgage			,,		UBS-Citigroup Commercial Mortg			
4,572,661	Series 2016-4-XA	1.95%#^ I/O	03/10/2049	332,948	931,000	Series 2011-C1-D	6.05%# ^	01/10/2045	988,079
18,746,473	Series 2017-5-X	1.23%#^ I/O	03/10/2049	894,889		Wachovia Bank Commercial Morts	gage Trust,		
10,140,410		1.20 /0**	00/10/2000	004,000	542,457	Series 2006-C25-F	5.19%#	05/15/2043	541,001
E40.000	Merrill Lynch Mortgage Trust,	E 040/#	00/40/0050	E 47 070	161,863	Series 2006-C26-AM	6.00%#	06/15/2045	162,287
542,000	Series 2007-C1-AM	5.81%#	06/12/2050	547,376	46,707	Series 2006-C27-AJ	5.83%#	07/15/2045	46,846
	Morgan Stanley Bank of Ameri		ch Trust,			Series 2006-C28-AJ	5.63%#	10/15/2048	95,387
100,000	Series 2014-C18-C	4.49%#	10/15/2047	97,893	848,677		5.66%#	04/15/2047	862,705
500,000	Series 2014-C19-C	4.00%	12/15/2047	480,583	208,069	Series 2007-C33-AM	6.01%#	02/15/2051	213,635
500,000	Series 2015-C20-C	4.46%#	02/15/2048	489,144		Wells Fargo Commercial Mortgage	e Trust.		
1,664,000	Series 2015-C20-D	3.07%	02/15/2048	1,287,751	500.000	Series 2014-LC16-D	3.94%^	08/15/2050	412,678
180,000	Series 2015-C21-C	4.16%#	03/15/2048	174,163		Series 2015-C27-C	3.89%	02/15/2048	188,762
360,000	Series 2015-C23-C	4.13%#	07/15/2050	351,609		Series 2015-C28-C	4.13%#	05/15/2048	383,810
550,000	Series 2015-C26-D	3.06%	10/15/2048	443,392	10,703,909		0.95%#1/0	09/15/2058	575,002
274,000	Series 2015-C27-C	4.53%#	12/15/2047	261,938		Series 2015-C31-C	4.61%#	11/15/2048	548,857
	Morgan Stanley Capital Trust,					Series 2015-C31-XA	1.09%# I/O	11/15/2048	356,786
393,000	Series 2017-ASHF-D (1 Month				2,678,644	Series 2015-NXS1-XA	1.17%#1/0	05/15/2048	145,902
	LIBOR USD + 2.20%,				8,809,467	Series 2015-NXS2-XA	0.77%#1/0	07/15/2058	320,983
	2.20% Floor)	3.98%^	11/15/2034	395,158		Series 2015-NXS4-C	4.60%#	12/15/2048	419,313
590,000	Series 2017-ASHF-E (1 Month					Series 2016-C33-XA	1.80%#1/0	03/15/2059	264,889
	LIBOR USD + 3.15%,					Series 2017-C38-XA	1.09%#1/0	07/15/2050	1,156,097
	3.15% Floor)	4.93%^	11/15/2034	589,343		Series 2017-RC1-XA	1.56%# I/O	01/15/2060	304,141
447,000	Series 2017-ASHF-F (1 Month				569,000	Series 2017-SMP-C (1 Month			
	LIBOR USD + 4.35%,	0.46514	444			LIBOR USD + 1.20%, 1.20%	0.400/	40/45/0004	F00 T00
	4.35% Floor)	6.13%^	11/15/2034	450,105		Floor)	3.10%^	12/15/2034	569,766

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March 31, 2018

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
/ ΙΝΙΟΟΙΝΊ Ψ				VALUE Ø
242.000	Wells Fargo Commercial Mor	tgage Irust,	(Cont.)	
342,000	Series 2017-SMP-D (1 Month LIBOR USD +			
	1.65%, 1.65% Floor)	3.55%^	12/15/2034	342,785
1,063,000	Series 2017-SMP-E (1	0.0070	12/10/2001	0 12,7 00
.,,	Month LIBOR USD +			
	2.25%, 2.25% Floor)	4.15%^	12/15/2034	1,065,553
1,052,000	Series 2018-BXI-E (1 Month			
	LIBOR USD + 2.16%)	3.93%^	12/15/2036	1,051,515
	WF-RBS Commercial Mortga	ge Trust,		
1,192,000	Series 2012-C6-D	5.58%#^	04/15/2045	1,164,495
1,066,647		4.80%#^	11/15/2045	1,013,847
4,047,912		1.11%# I/O 1.65%# I/O	08/15/2047	197,343
5,008,754	Series 2016-NXS6-XA		11/15/2049	466,749
	Total Non-Agency Commerci	al Mortgage I	Васкед	
	Obligations (Cost \$109,949,328)			107,757,844
NON-AGEN	CY RESIDENTIAL COLLATERA	VI IZED WOD.	TGAGE	101,131,044
OBLIGATIO		ALIZED WION	IOAGL	
OBLIGITIO		lama Fauita	Laan Tuust	
5,064,069	ACE Securities Corporation I Series 2007-HE1-A2A (1	nome Equity	Loan Trust,	
5,004,009	Month LIBOR USD +			
	0.09%, 0.09% Floor)	1.96%	01/25/2037	3,737,113
	,		- 11-21-22-1	2,, 21,, 112
3,593,227	Ajax Mortgage Loan Trust, Series 2016-1-A	4.25%^§	07/25/2047	3.553.178
3,261,055	Series 2016-C-A	4.00%^§	10/25/2057	3,278,873
6,742,853	Series 2017-C-A	3.75%^§	07/25/2060	6,662,602
	APS Resecuritization Trust,			
8,189,372	Series 2015-3-1MZ (12			
0,100,012	Month US Treasury			
	Average + 0.96%, 0.96%			
	Floor)	2.01% <sup>^</sup>	10/27/2046	6,694,816
	Banc of America Funding Co	rporation.		
750,000	Series 2005-B-3M1 (1			
	Month LIBOR USD +			
	0.45%, 0.45% Floor,			
	11.00% Cap)	2.27%	04/20/2035	712,309
	Bear Stearns Alt-A Trust,			
1,618,247	Series 2006-4-22A1	3.57%#	08/25/2036	1,460,527
	Bear Stearns ARM Trust,			
3,312,188	Series 2006-2-2A1	3.72%#	07/25/2036	3,310,819
	Chase Mortgage Finance Tru	st,		
3,110,585	Series 2007-S4-A4 (1 Month	•		
	LIBOR USD + 0.60%,			
	0.60% Floor, 6.00% Cap)	2.47%	06/25/2037	1,855,859
	CHL Mortgage Pass-Through	Trust,		
9,139,674	Series 2007-14-A19	6.00%	09/25/2037	8,370,181
8,410,207	Series 2007-9-A1	5.75%	07/25/2037	7,769,692
7,483,975	Series 2007-9-A13	5.75%	07/25/2037	6,936,306
	CIM Trust,			
13,420,000	Series 2017-3RR-B2	12.40%#^Þ	01/27/2057	14,575,804
	Citigroup Mortgage Loan Tru	st, Inc.,		
3,966,812	Series 2006-AMC1-A1 (1			
	Month LIBOR USD +			
7.050 470	0.15%, 0.15% Floor)	2.02%	09/25/2036	3,834,449
7,353,470	Series 2006-AR6-2A3 (1			
	Month LIBOR USD + 0.25%, 0.25% Floor)	2.12%	09/25/2036	7,102,543
	•		03/23/2030	1,102,040
11 055 001	CitiMortgage Alternative Loa		05/05/0007	10.044.440
11,255,201 1,644,661	Series 2007-A5-1A1 Series 2007-A5-1A10	6.00% 5.75%	05/25/2037 05/25/2037	10,814,419
1,044,001	001103 2001-A0-1A10	J.1 J /0	0012012001	1,563,288

(00.	,			viai 011 0 1, 20 10
PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	Countrywide Alternative Loan Tru	ıst,		
608,195	Series 2005-75CB-A3	5.50%	01/25/2036	548,652
774,090	Series 2006-23CB-2A2	6.50%	08/25/2036	515,340
552,044	Series 2007-15CB-A7	6.00%	07/25/2037	503,744
789,006	Series 2008-1R-2A3	6.00%	08/25/2037	620,974
	Countrywide Home Loans,			
650,909	Series 2005-HYB9-3A2A (12			
	Month LIBOR USD + 1.75%,			
400 740	1.75% Floor, 11.00% Cap)	3.46%	02/20/2036	579,300
466,716 1,113,985	Series 2007-14-A15 Series 2007-HY1-1A1	6.50% 3.70%#	09/25/2037	437,241 1.098.614
1,113,900			04/25/2037	1,090,014
404.050	Credit Suisse First Boston Mortga			005 405
424,852	Series 2006-2-A5A	6.08%ն	09/25/2036	265,485
	Credit Suisse First Boston Mortga			
821,814	Series 2005-10-6A9	5.50%	11/25/2035	699,596
422,108	Series 2005-9-5A9	5.50%	10/25/2035	381,765
	Credit Suisse Mortgage Capital C			
1,500,000	Series 2011-12R-3A5	3.57%#^Þ	07/27/2036	1,503,014
350,781	Series 2011-5R-6A9	3.48%#^	11/27/2037	354,902
	Credit Suisse Mortgage Trust,			
4,420,587	Series 2017-1A-A	4.50%^	03/25/2021	4,440,895
3,546,578	Series 2017-6R1-A1 (1 Month			
	LIBOR USD + 2.55%)	3.21%^	03/06/2047	3,585,662
	CSMC Trust,			
3,084,302	Series 2015-RPL3-A1	3.75%^§	12/25/2056	3,091,022
6,830,177	Series 2017-12R-A1 (1 Month			
	LIBOR USD + 1.45%)	3.02%	10/25/2046	6,901,227
	Deutsche Mortgage & Asset Rece			
227,638	Series 2014-RS1-1A2	6.97%#^Þ	07/27/2037	206,214
	Deutsche Securities, Inc.,			
472,338	Series 2006-AB4-A1A	6.01%#	10/25/2036	449,326
	Impac Secured Assets Trust,			
1,115,429	Series 2006-5-1A1C (1 Month			
	LIBOR USD + 0.27%, 0.27%			
	Floor, 11.50% Cap)	2.14%	02/25/2037	954,396
	IndyMac Mortgage Loan Trust,			
2,810,408	Series 2004-AR4-3A	3.59%#	08/25/2034	2,790,322
2,546,208	Series 2006-AR19-2A1	3.47%#	08/25/2036	2,301,699
16,239,936	Series 2007-FLX6-1A1 (1 Month			
	LIBOR USD + 0.25%, 0.25%	0.400/	00/05/0027	15 617 117
	Floor)	2.12%	09/25/2037	15,617,147
004.051	JP Morgan Mortgage Trust,	E 750'	04/05/2025	505.046
691,951	Series 2005-S3-1A2	5.75%	01/25/2036	595,310
1,072,101	Series 2007-A2-4A1M	3.61%#	04/25/2037	1,014,060
005.555	Lehman Mortgage Trust,	· · ·	00/05/2225	1====
205,038	Series 2006-1-1A3	5.50%	02/25/2036	179,210
	Lehman XS Trust,			
10,728,076	Series 2006-GP3-1A1 (1 Month			
	LIBOR USD + 0.20%, 0.20%	0.070/	06/05/0040	10 244 550
	Floor)	2.07%	06/25/2046	10,344,550
	MASTR Adjustable Rate Mortgage			
216,699	Series 2006-2-2A1	3.70%#	04/25/2036	200,127
	Merrill Lynch Alternative Note As	set Trust,		
419,760	Series 2007-F1-2A7	6.00%	03/25/2037	339,700
	Merrill Lynch Mortgage Investors	Trust,		
922,516	Series 2006-AF1-AF2C	6.25%	08/25/2036	754,116
	Morgan Stanley Mortgage Loan T	rust.		
194,030	Series 2005-7-4A1	5.50%	11/25/2035	184,524
139,220	Series 2006-2-2A4	5.75%	02/25/2036	139,749
517,062	Series 2006-2-7A1	5.46%#	02/25/2036	459,733
704,333	Series 2007-8XS-A1	5.75%#	04/25/2037	510,267

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PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
10,922,174	Morgan Stanley Resecuritiz Series 2013-R7-8B (12 Month US Treasury Average + 0.96%,		10/00/00 10	0.045.000
	0.96% Floor)	2.16% <sup>^</sup>	12/26/2046	9,315,628
5,312,333	New Century Home Equity L Series 2006-1-A2B (1 Month LIBOR USD + 0.18%, 0.18% Floor, 12.50% Cap)	2.05%	05/25/2036	4,985,351
	Pretium Mortgage Credit Pa	rtners IIC		,,,,,,,
5,961,259	Series 2017-NPL2-A1	3.25%^§	03/28/2057	5,941,554
0.740.040	PRPM LLC,	4.050/46	04/05/0000	0.755.740
2,748,819	Series 2017-1A-A1	4.25%^§	01/25/2022	2,755,712
202.040	Residential Accredit Loans,		00/05/0006	202.020
322,949 693,981	Series 2006-QS10-A9 Series 2006-QS12-2A3	6.50% 6.00%	08/25/2036 09/25/2036	303,830 660,959
093,901			09/23/2030	000,939
2 207 570	Residential Asset Securitiza Series 2005-A15-5A2	,	00/05/0006	1 000 102
2,297,576 471.177	Series 2005-A15-5A2 Series 2006-A2-A11	5.75% 6.00%	02/25/2036 01/25/2046	1,800,183 358,684
471,177		0.0076	01/25/2040	330,004
7 650 604	RFMSI Trust,	6.00%	00/05/0006	7 000 007
7,658,601	Series 2006-S8-A10	*****	09/25/2036	7,282,087
7,431,560	Soundview Home Loan Trus Series 2007-OPT1-2A2 (1 Month LIBOR USD +	•	00/05/0005	- 450 444
	0.15%, 0.15% Floor)	2.02%	06/25/2037	5,458,114
3,890,159	Structured Adjustable Rate Series 2005-22-4A1	Mortgage Loan 3.73%#	Trust, 12/25/2035	3,744,981
13,972,365	TBW Mortgage Backed Pass Series 2006-3-4A1 (1 Month LIBOR USD + 0.40%, 0.40% Floor,	s Through,		
	7.50% Cap)	2.27%	07/25/2036	2,312,843
13,972,456	Series 2006-3-4A3 (-1 x 1 Month LIBOR USD + 7.10%, 7.10% Cap)	5.23% I/F I/O	07/25/2036	3,573,891
	Towd Point Mortgage Trust,			
2,229,627	Series 2015-2-1A13	2.50%#^	11/25/2060	2,197,736
	Verus Securitization,			
3,000,802	Series 2017-1A-A3	3.72%#^	01/25/2047	3,036,688
	VOLT LLC,			
1,497,918	Series 2017-NPL1-A1	3.50%^§	02/25/2047	1,498,301
4,984,672	Series 2017-NPL7-A1	3.25% <sup>^</sup> §	06/25/2047	4,975,936
9,279,956	Series 2017-NPL8-A1	3.13%^§	06/25/2047	9,255,363
1.102.215	Washington Mutual Mortgag			
1,190,919	Series 2006-2-4CB	6.00%	03/25/2036	1,160,557
	Wells Fargo Alternative Loa			
877,882	Series 2007-PA5-1A1	6.25%	11/25/2037	855,197
	Wells Fargo Mortgage Back	ed Securities Tr	ust,	
175,345	Series 2007-2-1A15	5.75%	03/25/2037	174,089
98,393	Series 2007-3-1A4	6.00%	04/25/2037	98,481
	WinWater Mortgage Loan Tr			
1,832,939	Series 2016-1-2A3	3.00%#^	12/20/2030	1,809,055
	Total Non-Agency Residenti Obligations (Cost \$228,344,704)	ial Collateralize	d Mortgage	228,355,881
US CORPOR	RATE BONDS 5.1%			
605,000	AK Steel Corporation	6.38%	10/15/2025	573,237
550,000	Albertson's Holdings LLC	5.75%	03/15/2025	471,790
505,000	Alliant Holdings Intermediate LLC	8.25%^	08/01/2023	521,412
550,000	Altice US Finance			,
	Corporation	5.38%^	07/15/2023	558,525
570,000	AMC Merger, Inc.	8.00%^	05/15/2025	537,225

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PRINCIPAL	0	D		
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
725,000	American Axle & Manufacturing, Inc.	6.63%	10/15/2022	751,281
410,000	American Axle & Manufacturing, Inc.	6.25%	03/15/2026	407,827
535,000	Argos Merger Sub, Inc.	7.13% <sup>^</sup> 6.88% <sup>^</sup>	03/15/2023	306,287
650,000 960,000	Ascend Learning LLC AssuredPartners, Inc.	7.00%	08/01/2025	669,500
	Avantor, Inc.	6.00%	08/15/2025 10/01/2024	950,400 468,825
470,000 280,000	Avantor, Inc.	9.00%	10/01/2025	274,925
615,000	B&G Foods, Inc.	5.25%	04/01/2025	574,256
595,000	Beacon Escrow Corporation	4.88%^	11/01/2025	569,712
585,000	BlueLine Rental Finance Corporation	9.25%	03/15/2024	628,688
725,000	Boyne USA, Inc.	7.25%	05/01/2025	747,656
365,000	Brand Energy & Infrastructure		00/01/2020	,
,	Services, Inc.	8.50%^	07/15/2025	382,337
660,000	Builders FirstSource, Inc.	5.63%^	09/01/2024	665,775
380,000	BWAY Holding Company	5.50%^	04/15/2024	383,325
265,000	Calpine Corporation	5.75%	01/15/2025	243,137
280,000	CB Escrow Corporation	8.00%^	10/15/2025	262,150
565,000	Cengage Learning, Inc.	9.50%^	06/15/2024	436,462
615,000	Centene Corporation	4.75%	01/15/2025	601,162
630,000	Cheniere Energy Partners LP	5.25%^	10/01/2025	622,912
295,000	Cincinnati Bell, Inc.	7.00%^	07/15/2024	265,500
685,000	CNX Midstream Partners LP	6.50%^	03/15/2026	677,294
405,000	CommScope, Inc.	5.00%^	06/15/2021	412,087
285,000	Constellation Merger Sub, Inc.	8.50%^	09/15/2025	277,162
695,000	COTY, Inc.	6.50%^	04/15/2026	700,212
675,000	CRC Issuer LLC	5.25%^	10/15/2025	648,796
285,000	CSI Compressco LP	7.50%^	04/01/2025	288,562
275,000	Dana Financing Ltd.	5.75%^	04/15/2025	280,844
350,000	DJO Finance, LLC	8.13%^	06/15/2021	352,625
630,000	Eldorado Resorts, Inc.	6.00%	04/01/2025	642,600
505,000	Embarq Corporation	8.00%	06/01/2036	478,487
795,000	Ensemble S Merger Sub, Inc.	9.00%^	09/30/2023	838,725
70,000	EP Energy LLC	9.38%^	05/01/2024	50,137
616,000	ESH Hospitality, Inc. Exterran Energy Solutions LP	5.25% <sup>^</sup> 8.13% <sup>^</sup>	05/01/2025 05/01/2025	600,785 313,437
295,000 330,000	Extraction Oil & Gas, Inc.	5.63%	02/01/2026	312,262
410,000	First Data Corporation	7.00%	12/01/2023	432,037
415,000	First Data Corporation	5.75%	01/15/2024	419,150
640,000	Flex Acquisition Company, Inc.	6.88%^	01/15/2025	634,800
350,000	Foresight Energy LLC	11.50%	04/01/2023	285,250
160,000	Frontier Communications			
,	Corporation	8.50%	04/15/2020	161,400
200,000	Frontier Communications			
	Corporation	8.50%^	04/01/2026	194,500
627,000	FTS International, Inc.	6.25%	05/01/2022	631,702
400,000	Gannett Company, Inc.	4.88%^	09/15/2021	404,000
595,000	Genesys Telecommunications			
	Laboratories, Inc.	10.00%^	11/30/2024	661,937
280,000	GLP Capital LP	5.38%	04/15/2026	284,900
430,000	Golden Nugget, Inc.	6.75%^	10/15/2024	434,300
595,000	GTT Communications, Inc.	7.88%^	12/31/2024	599,462
680,000	Gulfport Energy Corporation	6.38%	05/15/2025	657,050
655,000	Hess Infrastructure Partners LP	5.63%^	02/15/2026	646,812
630,000	Hexion, Inc.	10.38%^	02/01/2022	612,675
450,000	Icahn Enterprises Finance	6.05%	00/04/0000	450,000
445.000	Corporation	6.25%	02/01/2022	459,000
445,000	Icahn Enterprises Finance	6 200/	10/15/0005	440 220
385 000	Corporation	6.38%	12/15/2025	448,338
385,000	Indigo Natural Resources LLC Informatica LLC	6.88%^	02/15/2026	364,788 546,363
545,000 545.000	inVentiv Group Holdings, Inc.	7.13% <sup>^</sup> 7.50% <sup>^</sup>	07/15/2023 10/01/2024	581.788
625,000	IRB Holding Corporation	6.75%	02/15/2026	614,125
020,000	Tolding Corporation	0.13/0	02/13/2020	017,120

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL					PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
335,000	Iridium Communications, Inc.	10.25%^	04/15/2023	345,050	345,000	Tapstone Energy Finance			
650,000	JBS USA Finance, Inc.	7.25%	06/01/2021	658,938		Corporation	9.75%^	06/01/2022	288,075
15,000	JBS USA Finance, Inc.	7.25%^	06/01/2021	15,206	450,000	Team Health Holdings, Inc.	6.38%^	02/01/2025	388,170
260,000	JBS USA Finance, Inc.	6.75%	02/15/2028	249,925	645,000	Tempo Acquisition Finance			
295,000	Jeld-Wen, Inc.	4.63%^	12/15/2025	283,938	,	Corporation	6.75%^	06/01/2025	645,806
305,000	KAR Auction Services, Inc.	5.13%^	06/01/2025	304,238	695,000	Tempur Sealy International,			,
545,000	Kennedy-Wilson, Inc.	5.88%^	04/01/2024	542,956	000,000	Inc.	5.50%	06/15/2026	670,675
180,000	Kratos Defense & Security	0.0070	04/01/2024	042,300	145,000	Tenet Healthcare	0.0070	00/10/2020	070,070
100,000	Solutions, Inc.	6.50%^	11/30/2025	186,525	143,000	Corporation	8.13%	04/01/2022	151,706
300,000	Level 3 Communications, Inc.	5.75%	12/01/2022	300,564	515,000	THC Escrow Corporation	7.00%	08/01/2025	508,563
				,		T-Mobile USA, Inc.		02/01/2026	
595,000	Level 3 Financing, Inc.	5.38%	01/15/2024	581,244	195,000		4.50%		187,444
205,000	Live Nation Entertainment, Inc.	5.63%^	03/15/2026	208,075	555,000	TransDigm, Inc.	6.38%	06/15/2026	560,550
640,000	LTF Merger Sub, Inc.	8.50%^	06/15/2023	672,800	295,000	TransMontaigne Partners	0.400/	00/45/0000	007.040
560,000	Match Group, Inc.	5.00%^	12/15/2027	553,000	504.000	LP	6.13%	02/15/2026	297,213
575,000	Matthews International Corporation	5.25%^	12/01/2025	567,813	504,000	Transocean Proteus Ltd.	6.25%^	12/01/2024	514,710
675,000	MGM Growth Properties LP	4.50%	01/15/2028	636,390	285,000	Trident Merger Sub, Inc.	6.63%^	11/01/2025	278,588
280,000	Moss Creek Resources Holdings,				400,000	Triumph Group, Inc.	7.75%	08/15/2025	411,000
	Inc.	7.50%^	01/15/2026	283,416	490,000	Universal Hospital Services,			
780,000	MPH Acquisition Holdings LLC	7.13%^	06/01/2024	807,300		Inc.	7.63%	08/15/2020	496,125
695,000	MPT Operating Partnership LP	5.00%	10/15/2027	683,046	510,000	USA Compression Partners			
395,000	Nabors Industries, Inc.	5.75%^	02/01/2025	373,275		LP .	6.88%^	04/01/2026	518,925
610,000	Navient Corporation	6.50%	06/15/2022	631,350	210,000	Valeant Pharmaceuticals			· ·
335,000	Nexstar Escrow Corporation	5.63%^	08/01/2024	329,037	,	International, Inc.	7.00%^	03/15/2024	219,713
705,000	NextEra Energy Operating Partners	0.0070	00/01/2021	020,001	165,000	Valeant Pharmaceuticals	1.0070	00/10/2021	2.0,
700,000	LP	4.50%^	09/15/2027	667,106	100,000	International, Inc.	5.50%^	11/01/2025	161,246
570.000	NFP Corporation	6.88%^	07/15/2025	568,575	345,000	Valeant Pharmaceuticals	0.0070	11/01/2020	101,240
290,000	NGL Energy Finance Corporation	7.50%	11/01/2023	292,175	343,000	International, Inc.	9.25%^	04/01/2026	344,569
155.000	Noble Holding International Ltd.	7.88%	02/01/2026	152,869	840,000	Viking Cruises Ltd.	5.88%	09/15/2027	798,000
660.000		6.88%	04/01/2026		250,000	Vine Oil & Gas Finance	5.00 /0	09/13/2021	790,000
,	NVA Holdings, Inc.			666,600	250,000		0.750/ ^	04/45/0000	222.750
235,000	OPE KAG Finance Sub, Inc.	7.88%^	07/31/2023	242,050	545.000	Corporation	8.75%^	04/15/2023	233,750
340,000	Par Petroleum Finance Corporation	7.75%^	12/15/2025	341,700	515,000	Vizient, Inc.	10.38%^	03/01/2024	572,938
605,000	Peabody Securities Finance				410,000	Waste Pro, Inc.	5.50%^	02/15/2026	405,900
	Corporation	6.00%^	03/31/2022	619,369	150,000	Weatherford International			
125,000	PetSmart, Inc.	5.88%^	06/01/2025	90,938		Ltd.	9.88%	02/15/2024	137,625
665,000	Pilgrim's Pride Corporation	5.75%^	03/15/2025	647,544	30,000	Weatherford International			
110,000	PISCES MIDCO, Inc.	8.00%^	04/15/2026	110,000		Ltd.	9.88%^	03/01/2025	27,141
345,000	Plastipak Holdings, Inc.	6.25%	10/15/2025	345,863	475,000	WellCare Health Plans, Inc.	5.25%	04/01/2025	477,969
505,000	Platform Specialty Products				645,000	Whiting Petroleum			
	Corporation	5.88%^	12/01/2025	494,269		Corporation	6.63%^	01/15/2026	650,644
285,000	Polaris Intermediate Corporation				155,000	Xerium Technologies, Inc.	9.50%	08/15/2021	160,038
	(PIK 9.25%)	8.50%^	12/01/2022	291,415		Total US Corporate Bonds			
545,000	Post Holdings, Inc.	5.50%^	03/01/2025	538,188		(Cost \$63,042,326)			61,689,422
405,000	Prime Security Services Borrower				HS COVER	RNMENT AND AGENCY MORTG	VCE DVCKED		
	LLC	9.25%^	05/15/2023	439,931	OBLIGATION		AGE DAGRED		
330,000	QEP Resources, Inc.	5.25%	05/01/2023	319,288	OBLIGATIO				
285,000	QEP Resources, Inc.	5.63%	03/01/2026	270,038		Federal Home Loan Mortgage	Corporation,		
290.000	Radiate Finance, Inc.	6.63%^	02/15/2025	270,425	3,381,530	Series 3926-HS (-1 x 1 Month			
440,000	Riverbed Technology, Inc.	8.88%^	03/01/2023	419,650		LIBOR USD + 6.45%,			
340,000	Sanchez Energy Corporation	6.13%	01/15/2023	249,688		6.45% Cap)	4.67%I/F I/O	09/15/2041	481,324
540,000	Select Medical Corporation	6.38%	06/01/2021	550,125	598,125	Series 4390-NY	3.00%	06/15/2040	597,368
	Sirius XM Radio, Inc.	5.38%^	07/15/2026	390,060	711,874	Series 4471-GA	3.00%	02/15/2044	705,813
	Six Flags Entertainment	3.30 /0	01/13/2020	330,000	,-				,-
010,000	Corporation	4.88%^	07/31/2024	595,513	6 400 000	Federal Home Loan Mortgage			220.004
270 000		10.50%			6,430,660	Series K722-X1	1.31%# I/O	03/25/2023	339,204
370,000	Solera Finance, Inc.		03/01/2024	413,475		Federal National Mortgage As	sociation,		
360,000	Springleaf Finance Corporation	6.88%	03/15/2025	362,250	1,187,091	Series 2015-59-A	3.00%	06/25/2041	1,179,246
320,000	Sprint Capital Corporation	6.88%	11/15/2028	299,600	,,	Total US Government and Age			
465,000	Sprint Corporation	7.13%	06/15/2024	454,538		Obligations	chey mortgage	Duckeu	
200,000	SRC Energy, Inc.	6.25%^	12/01/2025	201,500		(Cost \$3,382,308)			3 302 055
635,000	Starwood Property Trust, Inc.	4.75%^	03/15/2025	620,713		(0051 \$3,302,300)			3,302,955
300,000	SunCoke Energy Partners Finance	= =c:: A	00/45/222	0.40					
000.000	Corporation	7.50%^	06/15/2025	310,500					
320,000	Sunoco LP	5.50%^	02/15/2026	309,600					

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PRINCIPAL AMOUNT \$/				
SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
US GOVERN	NMENT AND AGENCY OBLIC	SATIONS 4.	3%	
51,841,297	United States Treasury			
	Inflation Indexed	0.400/	04/45/0004	E4 200 0E0
	Bonds	0.13%	04/15/2021	51,398,859
	Total US Government and (Cost \$52,055,229)	Agency Obi	igations	51,398,859
VEEII IVIEL	MUTUAL FUNDS 3.7%			31,330,033
	DoubleLine Global Bond			
.,,	Fund (Class I)			44,125,249
	<b>Total Affiliated Mutual Fun</b>	ds		
	(Cost \$42,050,000)			44,125,249
	TRADED FUNDS AND COM	MON STOC	KS 0.0%	
2,784	Frontera Energy			
756	Corporation*			77,819
/56			041	10,970
	Total Exchange Traded Full (Cost \$498,091)	nas ana Col	mmon Stocks	88,789
SHORT TER	RM INVESTMENTS 13.9%			00,703
	BlackRock Liquidity			
,,	Funds FedFund -			
	Institutional Shares	1.53%•		55,714,575
55,714,574	Fidelity Institutional			
	Money Market Government Portfolio -			
	Class I	1 47%		55,714,574
55,714,575	Morgan Stanley	1.17 70 \$		00,7 1 1,07 1
, , , , ,	Institutional Liquidity			
	Funds Government			
	Portfolio - Institutional	4.500/		FF 744 F7F
	Share Class Total Short Term Investme	1.56%+		55,714,575
	(Cost \$167,143,724)	nts		167,143,724
	Total Investments 100.5%			
	(Cost \$1,212,602,416)			1,208,537,703
	Liabilities in Excess of Oth	er Assets (	0.5)%	(5,953,325)
	NET ASSETS 100.0%			\$ 1,202,584,378

SECURITY TYPE BREAKDOWN as a % of Net Assets:	40.00/
Non-Agency Residential Collateralized Mortgage Obligations	19.0%
Collateralized Loan Obligations	16.2%
Short Term Investments	13.9%
Foreign Corporate Bonds	12.7% 9.6%
Bank Loans Non-Agency Commercial Mortgage Backed Obligations	9.0%
US Corporate Bonds	5.1%
US Government and Agency Obligations	4.3%
Asset Backed Obligations	3.7%
Affiliated Mutual Funds	3.7%
Foreign Government Bonds, Foreign Agencies and Foreign	0.1 70
Government Sponsored Corporations	3.0%
US Government and Agency Mortgage Backed Obligations	0.3%
Exchange Traded Funds and Common Stocks	0.0%~
Other Assets and Liabilities	(0.5)%
	100.0%
INVESTMENT BREAKDOWN as a % of Net Assets:	
Non-Agency Residential Collateralized Mortgage Obligations	19.0%
Collateralized Loan Obligations	16.2%
Short Term Investments	13.9%
Non-Agency Commercial Mortgage Backed Obligations	9.0%
Banking	4.5%
US Government and Agency Obligations	4.3%
Energy	4.3%
Asset Backed Obligations	3.7%
Affiliated Mutual Funds	3.7%
Foreign Government Bonds, Foreign Agencies and Foreign	
Government Sponsored Corporations	3.0%
Telecommunications	1.8%
Healthcare	1.7%
Business Equipment and Services	1.4%
Electronics/Electric	1.3%
Transportation	1.3%
Technology	0.9%
Media Leisure	0.9% 0.8%
Containers and Glass Products	0.6%
Hotels/Motels/Inns and Casinos	0.7%
Utilities	0.7%
Industrial Equipment	0.7%
Finance	0.6%
Chemicals/Plastics	0.5%
Automotive	0.4%
Aerospace & Defense	0.4%
Consumer Products	0.4%
Insurance	0.4%
Retailers (other than Food/Drug)	0.4%
Conglomerates	0.3%
Food Products	0.3%
Food Service	0.3%
Pulp & Paper	0.3%
US Government and Agency Mortgage Backed Obligations	0.3%
Construction	0.2%
Real Estate	0.2%
Pharmaceuticals	0.2% 0.2%
Mining Food/Drug Retailers	0.2%
Building and Development (including Steel/Metals)	0.2%
Commercial Services	0.2%
Cosmetics/Toiletries	0.1%
Environmental Control	0.1%
Chemical Products	0.0%~
Beverage and Tobacco	0.0%~
Other Assets and Liabilities	(0.5)%
	100.0%
	100.070

The accompanying notes are an integral part of these financial statements.

#### Schedule of Investments DoubleLine Flexible Income Fund (Cont.)

March 31, 2018

- 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 March 31, 2018, the value of these securities amounted to \$474,548,132 or 39.5% of net assets.
- # 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 March 31, 2018.
- ± 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 March 31, 2018.
- † Perpetual Maturity
- I/O Interest only security
- P/O Principal 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.
- & Unfunded or partially unfunded loan commitment. At March 31, 2018, the value of these securities amounted to \$760,842 or 0.1% of net assets.
- PIK A payment-in-kind security in which the issuer may make interest or dividend payments in cash or additional securities. These additional securities generally have the same terms as the original holdings.
- 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 March 31, 2018.
- The interest rate will step up if the issuer does not redeem the bond by an expected redemption date. The interest rate shown is the rate in effect as of March 31, 2018.
- $\Omega$  Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- Value determined using significant unobservable inputs.
- \* Non-income producing security
- ♦ Seven-day yield as of March 31, 2018
- ~ Represents less than 0.05% of net assets.

A summary of the DoubleLine Flexible Income Fund's investments in affiliated mutual funds for the year ended March 31, 2018 is as follows:

						Change in	Dividend Income	Net Realized
						Unrealized for the	Earned in the	Gain (Loss) in
	Value at			Shares Held at	Value at	Year Ended	Year Ended	the Year Ended
	March 31,	Gross	Gross	March 31,	March 31,	March 31,	March 31,	March 31,
Fund	2017	Purchases	Sales	2018	2018	2018	2018	2018
Doublet ine Global Bond Fund (Class I)	\$27 517 456	\$14 500 000	\$—	4 120 005	\$44 125 249	\$2 107 793	\$434 618	\$—

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March 31, 2018

_				
PRINCIPAL	0	D		\
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	CORPORATE BONDS 76.8%			
BRAZIL 0.0		0.050/	10/10/00/10	00.000
600,000	OAS Investments GMBH	$8.25\%\Omega$	10/19/2019	63,000
				63,000
<b>CHILE 8.59</b>	%			
4,800,000	Banco del Estado de Chile	3.88%	02/08/2022	4,855,095
200,000	Banco Santander	2.50%^	12/15/2020	196,250
600,000	Banco Santander	3.88%	09/20/2022	606,319
600,000	Celulosa Arauco y Constitucion			,
,	S.A.	4.75%	01/11/2022	619,609
1,400,000	Corpbanca S.A.	3.88%	09/22/2019	1,412,594
2,245,000	ECL S.A.	5.63%	01/15/2021	2,368,364
1,637,229	Guanay Finance Ltd.	6.00%	12/15/2020	1,678,722
2,620,000	Inversiones CMPC S.A.	4.50%	04/25/2022	2,696,037
400,000	SACI Falabella	3.75%	04/30/2023	397,200
2,120,000	Telefonica Chile S.A.	3.88%	10/12/2022	2,119,448
2,120,000	TOTOTOMOU OTHER OTHER	0.0070	10/12/2022	16,949,638
0111111	00/			10,949,038
CHINA 10.3		0.500/	44/00/0040	4.400.00=
1,500,000	Alibaba Group Holding Ltd.	2.50%	11/28/2019	1,489,867
300,000	Alibaba Group Holding Ltd.	3.13%	11/28/2021	299,416
3,500,000	CNOOC Finance Ltd.	2.63%	05/05/2020	3,462,621
1,080,000	CNOOC Finance Ltd.	3.88%	05/02/2022	1,089,330
3,000,000	CNPC General Capital Ltd.	2.75%	05/14/2019	2,993,423
2,200,000	CNPC General Capital Ltd.	3.95%	04/19/2022	2,240,497
1,020,000	Sinopec Group Overseas			
	Development Ltd.	2.13%	05/03/2019	1,010,592
2,426,000	Sinopec Group Overseas			
	Development Ltd.	2.50%	04/28/2020	2,390,502
900,000	Sinopec Group Overseas			
	Development Ltd.	2.00%^	09/29/2021	862,124
200,000	Sinopec Group Overseas			
	Development Ltd.	2.00%	09/29/2021	191,583
200,000	Sinopec Group Overseas			
	Development Ltd.	3.00%^	04/12/2022	195,506
500,000	Tencent Holdings Ltd.	3.38%	05/02/2019	502,856
3,600,000	Tencent Holdings Ltd.	2.88%	02/11/2020	3,594,511
				20,322,828
COLOMBIA	A 3.2%			
2,400,000	Empresas Publicas de Medellin			
_,	E.S.P.	7.63%	07/29/2019	2,550,000
3,700,000	Transportadora de Gas	110070	0112012010	2,000,000
5,100,000	Internacional S.A.	5.70%	03/20/2022	3,764,750
	The state of the s	5 570	00, _ J, _ ULL	6,314,750
COCTA DI	CA 4.00/			0,314,730
COSTA RIC		E 2E0/	00/40/0040	1 210 440
1,200,000		5.25%	08/12/2018	1,210,440
720,000	Banco Nacional de Costa Rica	4.88%	11/01/2018	721,800
				1,932,240
GUATEMA				
1,500,000	Agromercantil Senior Trust	6.25%	04/10/2019	1,530,945
				1,530,945
HONG KO	NG 2 4%			.,,
	CK Hutchison International Ltd.	2.88%	04/05/2022	2,256,780
2,600,000	CK Hutchison International Ltd.	2.88%	04/05/2022	
2,000,000	OR Hutomson international Ltd.	2.00 /0	04/03/2022	2,551,143
				4,807,923

PRINCIPAL	0	D		
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
1NDIA 14.49				
4,200,000	Adani Ports & Special Economic Zone Ltd.	3.50%	07/29/2020	4 100 022
3,270,000	Bharat Petroleum Corporation	3.30%	07/29/2020	4,180,932
3,270,000	Ltd.	4.63%	10/25/2022	3,385,104
1,800,000	Bharti Airtel Ltd.	5.13%	03/11/2023	1,834,704
200,000	Export-Import Bank of India	2.75%	04/01/2020	197,872
1,500,000	Export-Import Bank of India	3.13%	07/20/2021	1,483,420
1,000,000	Export-Import Bank of India (3	0.1070	01/20/2021	1,400,420
1,000,000	Month LIBOR USD + 1.00%)	2.89%	08/21/2022	998,875
3,360,000	Indian Oil Corporation Ltd.	5.63%	08/02/2021	3,574,818
2.760.000	Oil India Ltd.	3.88%	04/17/2019	2.778.807
3,000,000	ONGC Videsh Ltd.	3.25%	07/15/2019	2,995,050
2,020,000	ONGC Videsh Ltd.	2.88%	01/27/2022	1,953,829
3,600,000	Reliance Holdings, Inc.	4.50%	10/19/2020	3,698,168
1,250,000	Reliance Holdings, Inc.	5.40%	02/14/2022	1,321,597
400,000	UPL Corporation	3.25%	10/13/2021	392,430
,				28,795,606
ISRAEL 2.7	0/_			20,130,000
2,976,000	Delek & Avner Tamar Bond Ltd.	4.44%^	12/30/2020	2,992,844
2,400,000	Israel Electric Corporation Ltd.	5.63%	06/21/2018	2,412,264
2,400,000	israel Liectric Corporation Ltd.	J.0J /0	00/21/2010	
				5,405,108
JAMAICA 0		0.050/	00/00/0000	770 500
900,000	Digicel Ltd.	8.25%	09/30/2020	778,500
				778,500
MALAYSIA				
4,300,000	Axiata SPV2 BHD	3.47%	11/19/2020	4,316,052
900,000	IOI Investment BHD	4.38%	06/27/2022	918,845
2,500,000	Malayan Banking BHD (5 Year			
4 700 000	Swap Rate USD + 2.54%)	3.91%	10/29/2026	2,507,675
4,720,000	Petronas Global Sukuk Ltd.	2.71%	03/18/2020	4,688,848
				12,431,420
MEXICO 6.8				
500,000	America Movil S.A.B. de C.V.	5.00%	03/30/2020	517,191
3,900,000	America Movil S.A.B. de C.V.	3.13%	07/16/2022	3,841,316
4,600,000	Banco Santander (5 Year CMT			
	D-4- : 4 E00/\	5.95%		4,701,200
	Rate + 4.58%)		01/30/2024	
500,000	Coca-Cola Femsa S.A.B. de C.V.	4.63%	02/15/2020	514,389
1,000,000	Coca-Cola Femsa S.A.B. de C.V. Comision Federal de Electricidad	4.63% 4.88%	02/15/2020 05/26/2021	514,389 1,032,500
1,000,000 2,500,000	Coca-Cola Femsa S.A.B. de C.V. Comision Federal de Electricidad Grupo Bimbo S.A.B. de C.V.	4.63% 4.88% 4.88%	02/15/2020 05/26/2021 06/30/2020	514,389 1,032,500 2,592,980
1,000,000	Coca-Cola Femsa S.A.B. de C.V. Comision Federal de Electricidad	4.63% 4.88%	02/15/2020 05/26/2021	514,389 1,032,500 2,592,980 487,907
1,000,000 2,500,000 500,000	Coca-Cola Femsa S.A.B. de C.V. Comision Federal de Electricidad Grupo Bimbo S.A.B. de C.V. Grupo Idesa S.A. de C.V.	4.63% 4.88% 4.88%	02/15/2020 05/26/2021 06/30/2020	514,389 1,032,500 2,592,980
1,000,000 2,500,000 500,000 PANAMA 4	Coca-Cola Femsa S.A.B. de C.V. Comision Federal de Electricidad Grupo Bimbo S.A.B. de C.V. Grupo Idesa S.A. de C.V.	4.63% 4.88% 4.88%	02/15/2020 05/26/2021 06/30/2020	514,389 1,032,500 2,592,980 487,907
1,000,000 2,500,000 500,000	Coca-Cola Femsa S.A.B. de C.V. Comision Federal de Electricidad Grupo Bimbo S.A.B. de C.V. Grupo Idesa S.A. de C.V.  7% Banco Latinoamericano do	4.63% 4.88% 4.88% 7.88%	02/15/2020 05/26/2021 06/30/2020 12/18/2020	514,389 1,032,500 2,592,980 487,907 13,687,483
1,000,000 2,500,000 500,000 PANAMA 4 2,000,000	Coca-Cola Femsa S.A.B. de C.V. Comision Federal de Electricidad Grupo Bimbo S.A.B. de C.V. Grupo Idesa S.A. de C.V.  7% Banco Latinoamericano do Comercio Exterior S.A.	4.63% 4.88% 4.88% 7.88%	02/15/2020 05/26/2021 06/30/2020 12/18/2020 05/07/2020	514,389 1,032,500 2,592,980 487,907 13,687,483
1,000,000 2,500,000 500,000 PANAMA 4 2,000,000 3,285,873	Coca-Cola Femsa S.A.B. de C.V. Comision Federal de Electricidad Grupo Bimbo S.A.B. de C.V. Grupo Idesa S.A. de C.V.  7% Banco Latinoamericano do Comercio Exterior S.A. ENA Norte Trust	4.63% 4.88% 4.88% 7.88% 3.25% 4.95%	02/15/2020 05/26/2021 06/30/2020 12/18/2020 05/07/2020 04/25/2023	514,389 1,032,500 2,592,980 487,907 13,687,483 1,992,500 3,377,056
1,000,000 2,500,000 500,000 PANAMA 4 2,000,000 3,285,873 600,000	Coca-Cola Femsa S.A.B. de C.V. Comision Federal de Electricidad Grupo Bimbo S.A.B. de C.V. Grupo Idesa S.A. de C.V.  7% Banco Latinoamericano do Comercio Exterior S.A. ENA Norte Trust Global Bank Corporation	4.63% 4.88% 4.88% 7.88% 3.25% 4.95% 5.13%	02/15/2020 05/26/2021 06/30/2020 12/18/2020 05/07/2020 04/25/2023 10/30/2019	514,389 1,032,500 2,592,980 487,907 13,687,483 1,992,500 3,377,056 612,720
1,000,000 2,500,000 500,000 PANAMA 4 2,000,000 3,285,873 600,000 2,200,000	Coca-Cola Femsa S.A.B. de C.V. Comision Federal de Electricidad Grupo Bimbo S.A.B. de C.V. Grupo Idesa S.A. de C.V.  7% Banco Latinoamericano do Comercio Exterior S.A. ENA Norte Trust Global Bank Corporation Panama Metro Line SP	4.63% 4.88% 4.88% 7.88% 3.25% 4.95% 5.13% 0.00%^	02/15/2020 05/26/2021 06/30/2020 12/18/2020 05/07/2020 04/25/2023 10/30/2019 12/05/2022	514,389 1,032,500 2,592,980 487,907 13,687,483 1,992,500 3,377,056 612,720 1,989,900
1,000,000 2,500,000 500,000 PANAMA 4 2,000,000 3,285,873 600,000	Coca-Cola Femsa S.A.B. de C.V. Comision Federal de Electricidad Grupo Bimbo S.A.B. de C.V. Grupo Idesa S.A. de C.V.  7% Banco Latinoamericano do Comercio Exterior S.A. ENA Norte Trust Global Bank Corporation	4.63% 4.88% 4.88% 7.88% 3.25% 4.95% 5.13%	02/15/2020 05/26/2021 06/30/2020 12/18/2020 05/07/2020 04/25/2023 10/30/2019	514,389 1,032,500 2,592,980 487,907 13,687,483 1,992,500 3,377,056 612,720 1,989,900 1,447,200
1,000,000 2,500,000 500,000 PANAMA 4 2,000,000 3,285,873 600,000 2,200,000	Coca-Cola Femsa S.A.B. de C.V. Comision Federal de Electricidad Grupo Bimbo S.A.B. de C.V. Grupo Idesa S.A. de C.V.  7% Banco Latinoamericano do Comercio Exterior S.A. ENA Norte Trust Global Bank Corporation Panama Metro Line SP	4.63% 4.88% 4.88% 7.88% 3.25% 4.95% 5.13% 0.00%^	02/15/2020 05/26/2021 06/30/2020 12/18/2020 05/07/2020 04/25/2023 10/30/2019 12/05/2022	514,389 1,032,500 2,592,980 487,907 13,687,483 1,992,500 3,377,056 612,720 1,989,900

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

D=				
PRINCIPAL	0	D		\/ <b>-</b> 0
AMOUNT \$ PERU 4.5%	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
3,000,000	Banco de Credito del Peru	5.38%	09/16/2020	3,152,790
3,600,000	Banco International del	5.50 /6	09/10/2020	3, 132, 190
0,000,000	Peru S.A.A.	5.75%	10/07/2020	3,780,000
1,500,000	Fondo Mivivienda S.A.	3.38%	04/02/2019	1,504,500
220,927	Interoceanica Finance Ltd.	0.00%	11/30/2018	217,060
454,116	Peru Enhanced Pass-			,
	Through Finance Ltd.	0.00%	05/31/2018	449,348
				9,103,698
PHILIPPINE	ES 1.9%			
1,875,000	BDO Unibank, Inc.	2.63%	10/24/2021	1,825,054
1,050,000	BDO Unibank, Inc.	2.95%	03/06/2023	1,010,243
1,000,000	Union Bank of the			
	Philippines	3.37%	11/29/2022	974,116
				3,809,413
SINGAPOR	E 9.1%			
4,000,000	DBS Group Holdings Ltd. (5			
	Year Swap Rate USD +			
	2.39%)	3.60% <sub>†</sub>	12/29/2049	3,877,876
4,500,000	Oversea-Chinese Banking			
	Corporation (5 Year	4.000/	1011510001	4 50 4 450
0.200.000	Swap Rate USD + 2.20%)	4.00%	10/15/2024	4,534,479
2,300,000	PSA International Ltd. PSA International Ltd.	4.63% 3.88%	09/11/2019 02/11/2021	2,359,662
100,000 1,500,000	SP PowerAssets Ltd.	2.70%	09/14/2022	102,883 1,472,676
1.000.000	Temasek Financial Ltd.	2.70%	01/23/2023	969.616
2,400,000	United Overseas Bank Ltd.	2.50 /0	01/25/2025	303,010
2,100,000	(5 Year Swap Rate USD +			
	2.00%)	3.75%	09/19/2024	2,417,928
2,400,000	United Overseas Bank Ltd.			
	(5 Year Swap Rate USD +			
	2.24%)	3.50%	09/16/2026	2,380,414
200,000	United Overseas Bank Ltd.			
	(5 Year Swap Rate USD +	0.000/	00/00/0007	400.000
	1.65%)	2.88%	03/08/2027	193,039
				18,308,573
	Total Foreign Corporate Bond	ls		450.000.50
	(Cost \$156,164,622)			153,660,501
	SOVERNMENT BONDS, FOREIG			
CHILE 3.9%	GOVERNMENT SPONSORED C	UKPUKATIC	JNS 21.7%	
6,800,000	Chile Government			
0,000,000	International Bond	2.25%	10/30/2022	6,531,400
1,240,000	Chile International	2.20/0	10/00/2022	0,001,700
1,210,000	Government Bond	3.25%	09/14/2021	1,249,145
				7,780,545
COSTA RIC	A 0.7%			1,100,040
1.380.000				
.,000,000	International Bond	10.00%	08/01/2020	1,546,635
				1,546,635
				.,0.0,000

Market	or ixed income rand	(COIII.)	IVI	alcii 31, 2010
	Security Descriptic IN REPUBLIC 1.4%		MATURITY	VALUE \$
2,600,000	Dominican Republic Internationa Bond	I 7.50%	05/06/2021	2,771,418
INDONESI	A 3.6%			2,771,418
ŕ	Indonesia Government International Bond	6.13%	03/15/2019	682,387
3,000,000	Indonesia Government International Bond	4.88%	05/05/2021	3,134,049
3,360,000	Indonesia Government International Bond	3.70%	01/08/2022	3,375,355
ISRAEL 1.8	8%			7,191,791
3,500,000	Israel Government International Bond	4.00%	06/30/2022	3,626,088
MALAYSIA	A 1.4%			3,626,088
	Wakala Global Sukuk BHD	4.65%	07/06/2021	2,772,289 2,772,289
MEXICO 1.	.0% Mexico Government Internationa	ı		2,112,200
2,000,000	Bond	3.63%	03/15/2022	2,036,880 2,036,880
PANAMA 2		-1		2,030,000
4,000,000	Panama Government International Bond	5.20%	01/30/2020	4,178,000
PHILIPPIN				4,178,000
7,000,000	Philippine Government International Bond	4.00%	01/15/2021	7,179,221
POLAND 2				7,179,221
4,200,000	Republic of Poland Government International Bond	5.13%	04/21/2021	4,467,540
	Total Foreign Government Bonds	s, Foreign Age	ncies and	4,467,540
	Foreign Government Sponsored (Cost \$44,331,983)	Corporations		43,550,407
<b>EXCHANG</b> 12,734	E TRADED FUNDS AND COMMON Frontera Energy Corporation *	STOCKS 0.2%		355,926
	Total Exchange Traded Funds an (Cost \$2,337,448)	d Common St	ocks	355,926
SHORT TE 244,391	RM INVESTMENTS 0.4%  BlackRock Liquidity Funds			
244,392	FedFund - Institutional Shares Fidelity Institutional Money			244,391
	Market Government Portfolio - Class I	1.47%◆		244,392

100 DoubleLine Funds Trust

March 31, 2018

AMOUNT \$/ SHARES  SECURITY DESCRIPTION RATE MATURITY  VALUE \$  244,392  Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class  1.56% • 244,392  Total Short Term Investments (Cost \$733,175)  Total Investments 99.1% (Cost \$203,567,228) Other Assets in Excess of Liabilities 0.9% NET ASSETS 100.0%  SECURITY TYPE BREAKDOWN as a % of Net Assets:					
SHARES   SECURITY DESCRIPTION   RATE   MATURITY   VALUE \$	PRINCIPAL				
August   Construction   Constructi		0	<b>D</b>		
Institutional Liquidity			RATE	MATURITY	VALUE \$
Funds Government Portfolio - Institutional Share Class 1.56%	244,392				
Portfolio - Institutional   Share Class   1.56%					
Share Class   1.56%					
Total Short Term Investments			4 = 00/		044.000
Cost \$733,175   733,175   733,175   733,175   7501   Investments 99.1% (Cost \$203,567,228)   198,300,009   Other Assets in Excess of Liabilities 0.9%   1,730,132   NET ASSETS 100.0%   \$200,030,141      SECURITY TYPE BREAKDOWN as a % of Net Assets:		0.1.0.0	1.56%◆		244,392
Total Investments 99.1%					
198,300,009		A contract of the second			733,175
NET ASSETS 100.0%   \$200,030,141					
NET ASSETS 100.0%         \$200,030.141           SECURITY TYPE BREAKDOWN as a % of Net Assets:         76.8%           Foreign Corporate Bonds         76.8%           Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations         21.7%           Short Term Investments         0.4%           Exchange Traded Funds and Common Stocks         0.2%           Other Assets and Liabilities         0.9%           INVESTMENT BREAKDOWN as a % of Net Assets:         8           Banking         24.3%           Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations         21.7%           Energy         21.1%           Transportation         9.8%           Telecommunications         6.7%           Utilities         4.9%           Technology         2.9%           Conglomerates         2.4%           Consumer Products         1.8%           Pulp & Paper         1.7%           Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.					
SECURITY TYPE BREAKDOWN as a % of Net Assets:           Foreign Corporate Bonds         76.8%           Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations         21.7%           Short Term Investments         0.4%           Exchange Traded Funds and Common Stocks         0.2%           Other Assets and Liabilities         0.9%           INVESTMENT BREAKDOWN as a % of Net Assets:         8           Banking         24.3%           Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations         21.7%           Energy         21.1%           Transportation         9.8%           Telecommunications         6.7%           Utilities         4.9%           Technology         2.9%           Conglomerates         2.4%           Consumer Products         1.8%           Pulp & Paper         1.7%           Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           <		Other Assets in Excess of Liab	oilities 0.9%	)	1,730,132
Foreign Corporate Bonds		NET ASSETS 100.0%			\$200,030,141
Foreign Corporate Bonds					
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations   21.7%			et Assets:		
Government Sponsored Corporations   21.7%					76.8%
Short Term Investments         0.4%           Exchange Traded Funds and Common Stocks         0.2%           Other Assets and Liabilities         0.9%           INVESTMENT BREAKDOWN as a % of Net Assets:         8           Banking         24.3%           Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations         21.7%           Energy         21.1%           Transportation         9.8%           Telecommunications         6.7%           Utilities         4.9%           Technology         2.9%           Conglomerates         2.4%           Consumer Products         1.8%           Pulp & Paper         1.7%           Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%			ies and For	reign	
Exchange Traded Funds and Common Stocks         0.2%           Other Assets and Liabilities         0.9%           INVESTMENT BREAKDOWN as a % of Net Assets:         100.0%           Banking         24.3%           Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations         21.7%           Energy         21.1%           Transportation         9.8%           Telecommunications         6.7%           Utilities         4.9%           Technology         2.9%           Conglomerates         2.4%           Consumer Products         1.8%           Pulp & Paper         1.7%           Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%					
Other Assets and Liabilities         0.9%           INVESTMENT BREAKDOWN as a % of Net Assets:         24.3%           Banking         24.3%           Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations         21.7%           Energy         21.1%           Transportation         9.8%           Telecommunications         6.7%           Utilities         4.9%           Technology         2.9%           Conglomerates         2.4%           Consumer Products         1.8%           Pulp & Paper         1.7%           Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%					
INVESTMENT BREAKDOWN as a % of Net Assets:   Banking			cks		
INVESTMENT BREAKDOWN as a % of Net Assets:   Banking	Other Asse	ts and Liabilities			
Banking       24.3%         Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations       21.7%         Energy       21.1%         Transportation       9.8%         Telecommunications       6.7%         Utilities       4.9%         Technology       2.9%         Conglomerates       2.4%         Consumer Products       1.8%         Pulp & Paper       1.7%         Finance       0.5%         Short Term Investments       0.4%         Containers and Glass Products       0.3%         Chemical Products       0.2%         Retailers (other than Food/Drug)       0.2%         Chemicals/Plastics       0.2%         Construction       0.0%         Other Assets and Liabilities       0.9%					100.0%
Banking       24.3%         Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations       21.7%         Energy       21.1%         Transportation       9.8%         Telecommunications       6.7%         Utilities       4.9%         Technology       2.9%         Conglomerates       2.4%         Consumer Products       1.8%         Pulp & Paper       1.7%         Finance       0.5%         Short Term Investments       0.4%         Containers and Glass Products       0.3%         Chemical Products       0.2%         Retailers (other than Food/Drug)       0.2%         Chemicals/Plastics       0.2%         Construction       0.0%         Other Assets and Liabilities       0.9%					
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations         21.7%           Energy         21.1%           Transportation         9.8%           Telecommunications         6.7%           Utilities         4.9%           Technology         2.9%           Conglomerates         2.4%           Consumer Products         1.8%           Pulp & Paper         1.7%           Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%		NT BREAKDOWN as a % of Net A	ssets:		
Government Sponsored Corporations         21.7%           Energy         21.1%           Transportation         9.8%           Telecommunications         6.7%           Utilities         4.9%           Technology         2.9%           Conglomerates         2.4%           Consumer Products         1.8%           Pulp & Paper         1.7%           Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%					24.3%
Energy         21.1%           Transportation         9.8%           Telecommunications         6.7%           Utilities         4.9%           Technology         2.9%           Conglomerates         2.4%           Consumer Products         1.8%           Pulp & Paper         1.7%           Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%			ies and For	reign	
Transportation         9.8%           Telecommunications         6.7%           Utilities         4.9%           Technology         2.9%           Conglomerates         2.4%           Consumer Products         1.8%           Pulp & Paper         1.7%           Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%		ment Sponsored Corporations			
Telecommunications         6.7%           Utilities         4.9%           Technology         2.9%           Conglomerates         2.4%           Consumer Products         1.8%           Pulp & Paper         1.7%           Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%					
Utilities       4.9%         Technology       2.9%         Conglomerates       2.4%         Consumer Products       1.8%         Pulp & Paper       1.7%         Finance       0.5%         Short Term Investments       0.4%         Containers and Glass Products       0.3%         Chemical Products       0.2%         Retailers (other than Food/Drug)       0.2%         Chemicals/Plastics       0.2%         Construction       0.0%         Other Assets and Liabilities       0.9%					
Technology         2.9%           Conglomerates         2.4%           Consumer Products         1.8%           Pulp & Paper         1.7%           Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%		inications			
Conglomerates         2.4%           Consumer Products         1.8%           Pulp & Paper         1.7%           Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%					110 70
Consumer Products         1.8%           Pulp & Paper         1.7%           Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%					
Pulp & Paper         1.7%           Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%					
Finance         0.5%           Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%					
Short Term Investments         0.4%           Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%		el			
Containers and Glass Products         0.3%           Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%		Investments			
Chemical Products         0.2%           Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%					
Retailers (other than Food/Drug)         0.2%           Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%					
Chemicals/Plastics         0.2%           Construction         0.0%           Other Assets and Liabilities         0.9%					
Construction 0.0%- Other Assets and Liabilities 0.9%  0.9%					
Other Assets and Liabilities 0.9%					
		**			
100.0%	Culoi Asse	did Liddiilioo			
					100.076

COUNTRY BREAKDOWN as a % of Net Assets:	
India	14.4%
Chile	12.4%
China	10.2%
Singapore	9.1%
Mexico	7.8%
Malaysia	7.6%
Panama	6.8%
Philippines	5.5%
Peru	4.5%
Israel	4.5%
Indonesia	3.6%
Colombia	3.4%
Hong Kong	2.4%
Poland	2.2%
Costa Rica	1.7%
Dominican Republic	1.4%
Guatemala	0.8%
Jamaica	0.4%
United States	0.4%
Brazil	0.0%~
Other Assets and Liabilities	0.9%
	100.0%
	1001070

The accompanying notes are an integral part of these financial statements.

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 March 31, 2018, the value of these securities amounted to \$8,787,767 or 4.4% of net assets.

<sup>♦</sup> Seven-day yield as of March 31, 2018

 $<sup>\</sup>Omega$  Security is in default or has failed to make a scheduled payment. Income is not being accrued.

<sup>†</sup> Perpetual Maturity

<sup>\*</sup> Non-income producing security

<sup>~</sup> Represents less than 0.05% of net assets.

# Schedule of Investments DoubleLine Long Duration Total Return Bond Fund

March 31, 2018

PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION		MATURITY	VALUE \$
	RNMENT AND AGENCY MORTGA	AGE BACKED		
OBLIGATI	ONS 77.3%			
	Federal Home Loan Mortgage (	Corporation.		
1,711,601	Series 4057-ZB	3.50%	06/15/2042	1,685,932
1,711,601	Series 4057-ZC	3.50%	06/15/2042	1,685,288
1,158,720	Series 4194-ZL	3.00%	04/15/2043	1,078,454
2,590,370	Series 4204-QZ	3.00%	05/15/2043	2,378,910
1,776,039	Series 4206-LZ	3.50%	05/15/2043	1,752,139
653,087	Series 4210-Z	3.00%	05/15/2043	604,703
345,022	Series 4226-GZ	3.00%	07/15/2043	321,752
2,487,666	Series 4390-NZ	3.00%	09/15/2044	2,276,556
2,204,555	Series 4417-PZ	3.00%	12/15/2044	2,030,869
2,942,761	Series 4420-CZ	3.00%	12/15/2044	2,694,844
2,160,091	Series 4440-ZD	2.50%	02/15/2045	1,863,494
1,061,513	Series 4460-KB	3.50%	03/15/2045	1,067,471
2,182,646	Series 4461-LZ	3.00%	03/15/2045	1,976,216
	Federal National Mortgage Ass	ociation		
2,100,000	Series 2012-128-UC	2.50%	11/25/2042	1,805,794
1,711,601	Series 2012-68-ZA	3.50%	07/25/2042	1,684,435
2,438,034	Series 2012-92-AZ	3.50%	08/25/2042	2,422,274
3,176,664	Series 2013-127-MZ	3.00%	12/25/2043	2,944,548
535,684	Series 2013-66-ZK	3.00%	07/25/2043	468,134
1,770,874	Series 2013-74-ZH	3.50%	07/25/2043	1,742,402
1,293,316	Series 2014-42-BZ	3.00%	07/25/2044	1.195.561
1,500,000	Series 2014-67-HD	3.00%	10/25/2044	1,452,773
904.000	Series 2014-68-TD	3.00%	11/25/2044	850.623
2,577,181	Series 2014-80-DZ	3.00%	12/25/2044	2,351,969
918,958	Series 2014-80-KL	2.00%	05/25/2043	703,406
3,233,400	Series 2015-16-ZY	2.50%	04/25/2045	2,721,041
2,859,864	Series 2015-52-GZ	3.00%	07/25/2045	2,602,331
1,500,000	Series 2018-21-PO	0.00%P/O	04/25/2048	1,191,563
	Government National Mortgage	Association		
E20 2E0	Series 2013-180-LO	0.00%P/O	11/16/2012	122 045
528,259 3,383,032	Series 2015-180-LO Series 2015-53-EZ	2.00%	11/16/2043 04/16/2045	432,045 2,488,316
2,999,184	Series 2015-79-VZ	2.50%	05/20/2045	2,400,310
288,356	Series 2016-12-MZ	3.00%	01/20/2045	2,552,776
200,550				243,133
	Total US Government and Age	ncy Mortgage i	заскед	
	Obligations			54 276 444
He cover	(Cost \$52,435,258)	TIONS 20 70/		51,276,414
	RNMENT AND AGENCY OBLIGA		04/04/0050	0.604.444
	Tennessee Valley Authority	5.38%	04/01/2056	2,634,411
2,700,000	Tennessee Valley Authority	4.63%	09/15/2060	3,332,706
941,490	United States Treasury	1.009/	02/45/2046	062 700
	Inflation Indexed Bonds	1.00%	02/15/2046	962,729

PRINCIPAL				
AMOUNT \$/	0	<b>5</b>		
SHARES	SECURITY DESCRIPTION	RATE 2 75%	MATURITY	VALUE \$
1,800,000	United States Treasury Notes	2070	11/15/2047	1,717,314
2,000,000	United States Treasury Notes	2.88%	08/15/2045	1,960,353
500,000	United States Treasury Notes	1.00%	05/31/2018	499,430
1,500,000	United States Treasury Notes	2.25%	02/15/2027	1,440,912
500,000	United States Treasury Notes	2.25%	11/15/2027	478,663
800,000	United States Treasury Notes	2.50%	02/15/2046	726,678
	Total US Government and Agen	cy Obligat	ions	
	(Cost \$13,645,756)			13,753,196
SHORT TE	RM INVESTMENTS 1.8%			
399,623	BlackRock Liquidity Funds			
	FedFund - Institutional			
	Shares	1.53%+		399,623
399,622	Fidelity Institutional Money			
	Market Government			
	Portfolio - Class I	1.47%◆		399,622
399,622	Morgan Stanley Institutional			
	Liquidity Funds			
	Government Portfolio -			
	Institutional Share Class	1.56%+		399,622
	Total Short Term Investments			
	(Cost \$1,198,867)			1,198,867
	Total Investments 99.8%			
	(Cost \$67,279,881)			66,228,477
	Liabilities in Excess of Other	Assets 0.2	2%	144,192
	NET ASSETS 100.0%			\$ 66,372,669
	11217100210 1001070			<del>• • • • • • • • • • • • • • • • • • • </del>
SECURITY T	YPE BREAKDOWN as a % of Net	Assets:		
	nent and Agency Mortgage Backe		nns	77.3%
	nent and Agency Obligations	a obligatio	,110	20.7%
Short Term				1.8%
	s and Liabilities			0.2%
2.1101 / 10001	2 a 2. a.b.ii. a.b.ii.			100.0%
				100.070

P/O Principal only security

♦ Seven-day yield as of March 31, 2018

**Futures Contracts** 

					Value/Unrealized Appreciation
Description	Long/Short	Contract Quantity	Expiration Date	Notional Amount•	(Depreciation)
CME Ultra Long Term US Treasury Bond Future	Long	12	06/20/2018	1,925,625	\$62,225

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

102 DoubleLine Funds Trust

## 

March 31, 2018

PRINCIPAL				
AMOUNT \$/				
SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
US GOVER	NMENT AND AGENCY OBLIGAT	IONS 20.7%		
41,818,530	United States Treasury Inflation Indexed Bonds	0.13%.	04/15/2018	41,874,887
40,000,000		U. 13 /0 <u>*</u>	04/13/2010	41,074,007
16,092,300	United States Treasury Inflation Indexed Bonds	1.38%.	07/15/2018	16 257 000
				16,257,099
	Total US Government and Age	ncy Obligatio	ns	
	(Cost \$58,020,747)			58,131,986
SHORT TER	RM INVESTMENTS 78.1%			
9,248,163	BlackRock Liquidity Funds FedFund - Institutional			
	Shares	1.53% • ♣		9,248,163
9,248,163	Dreyfus Government Cash Management - Institutional			
	Shares	1.50% • 🗷		9,248,163
62,000,000	United States Treasury Bills	0.00%‡	04/12/2018	61,971,911
60,000,000	United States Treasury Bills	0.00%.	04/19/2018	59,953,852
	•			

	PRINCIPAL				
	AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	14,000,000	United States Treasury Bills	0.00% ‡	05/24/2018	13,966,719
	20,000,000	United States Treasury Bills	0.00%	06/21/2018	19,925,056
	22,000,000	United States Treasury Bills	0.00%.±.‡	07/12/2018	21,892,869
	24,000,000	United States Treasury Bills	0.00%‡	08/16/2018	23,833,299
		<b>Total Short Term Investments</b>			
		(Cost \$220,078,582)			220,040,032
		Total Investments 98.8%			
		(Cost \$278,099,329)			278,172,018
		Other Assets in Excess of Lia	bilities 1.2%		3,418,111
		NET ASSETS 100.0%			\$ 281,590,129
S	SECURITY TY	PE BREAKDOWN as a % of Ne	t Assets:		
S	Short Term Ir	nvestments			78.1%
ι	JS Governme	ent and Agency Obligations			20.7%
(	Other Assets	and Liabilities			1.2%
					100.0%

#### **Excess Return Swaps**

			Financing	Payment	Termination	Notional	Appreciation (Depreciation) /
Reference Entity	Counterparty	Long/Short	Rate	Frequency	Date	Amount	Value
Long Commodity Basket Swap <sub>φ</sub> ■	Bank of America Merrill Lynch	Long	0.20%	Termination	04/03/2018	100,000	\$ 6,093
Commodity Beta Basket Swap <sub>7</sub> ■	Bank of America Merrill Lynch	Long	0.23%	Termination	04/03/2018	278,400,000	56,875
Short Commodity Basket Swap <sub>Ψ</sub>	Bank of America Merrill Lynch	Short	0.00%	Termination	04/03/2018	(100,000)	4,896
							\$67,864

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.

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Sub-Index	Ticker	Contract Valueδ	Value	of Index	Weightings
S&P GSCI 2 Month Forward Brent Crude Oil Index ER	SG2MBRP	0.04	\$	27	20.5%
S&P GSCI 2 Month Forward Gas Oil Index ER	SG2MGOP	0.36		27	20.5%
S&P GSCI 2 Month Forward Crude Oil Index ER	SG2MCLP	0.07		27	20.2%
S&P GSCI 2 Month Forward Unleaded Gas Index ER	SG2MHUP	0.03		27	20.0%
S&P GSCI 2 Month Forward Cotton Index ER	SG2MCTP	0.63		25	18.8%
			\$	133	100.0%

The accompanying notes are an integral part of these financial statements.

Seven-day yield as of March 31, 2018

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.

<sup>‡</sup> All or a portion of this security has been pledged as collateral in connection with swaps.

## 

March 31, 2018

Commodity Beta Basket Swap represents a swap on a basket of commodity indices designed to approximate the broad commodity market. At March 31, 2018, all constituents and their weightings were as follows:

Index	Ticker	Contract Valueδ	Value of Index	Weightings
Soybean Future	S1	0.31	\$ 97	21.3%
Electrolytic Copper Future	LP1	0.18	88	19.3%
Nickel Future	LN1	0.21	58	12.8%
Crude Oil Future	CL1	0.10	47	10.3%
Brent Crude Future	CO1	0.10	47	10.3%
Low Sulphur Gas Oil Future	QS1	0.11	23	5.1%
Gasoline RBOB Future	XB1	0.07	22	4.8%
Sugar No. 11 Future	SB1	0.16	21	4.6%
Live Cattle Future	LC1	0.12	21	4.5%
Cotton No. 2 Future	CT1	0.34	19	4.1%
NY Harbor ULSD Heating Oil Future	HO1	0.09	13	2.9%
			\$ 456	100.0%

Short Commodity Basket Swap represents a swap on a basket of commodity sub-indices of the S&P GSCI index. At March 31, 2018, all constituents and their weightings were as follows:

Sub-Index	Ticker	Contract Valueδ	Value	of Index	Weightings
S&P GSCI 2 Month Forward Corn Index ER	SG2MCNP	0.72	\$	19	21.2%
S&P GSCI 2 Month Forward Natural Gas Index ER	SG2MNGP	1.37		19	21.2%
S&P GSCI 2 Month Forward Coffee Index ER	SG2MKCP	1.49		18	20.1%
S&P GSCI 2 Month Forward Sugar Index ER	SG2MSBP	0.25		18	19.0%
S&P GSCI 2 Month Forward Wheat Index ER	SG2MWHP	1.47		18	18.5%
			\$	92	100.0%

δ 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.

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### Schedule of Investments DoubleLine Global Bond Fund

March 31, 2018

_					
PRINCIPAL		0-01	D		\/ <b>-</b> 0
AMOUNT		SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
		ENT BONDS, FOREIGN AGENO SORED CORPORATIONS 71.8		FUREIGN	
AUSTRALIA 3.8		NSURED CORPORATIONS /1.8	70		
		Australia Cavarament Band	1.75%	11/21/2020	11 545 200
15,150,000 18,500,000		Australia Government Bond Australia Government Bond	3.25%	04/21/2025	11,545,208 14,900,997
10,000,000	AUD	Australia Government Bond	3.23%	04/21/2023	
					26,446,205
BELGIUM 4.0%					
8,650,000	EUR	Kingdom of Belgium	0.000/4	00/00/0005	40.070.070
10 100 000		Government Bond	0.80%^	06/22/2025	10,970,379
13,100,000	EUR	Kingdom of Belgium	4.000/ 4	00/00/0000	40.700.400
		Government Bond	1.00%^	06/22/2026	16,763,409
					27,733,788
CANADA 3.0%					
9,300,000		Canadian Government Bond	2.75%	06/01/2022	7,452,597
14,000,000		Canadian Government Bond	1.50%	06/01/2023	10,615,865
3,240,000	CAD	Canadian Government Bond	2.25%	06/01/2025	2,547,022
					20,615,484
CZECH REPUB	LIC 4.	5%			
412,000,000	CZK	Czech Republic Government			
		Bond	0.45%	10/25/2023	19,162,078
200,000,000	CZK	Czech Republic Government			
		Bond	5.70%	05/25/2024	12,285,593
					31,447,671
FRANCE 3.9%					
17,390,000	EUR	French Republic			
,,		Government Bond	0.25%	11/25/2026	20,924,147
4,600,000	EUR	French Republic			-,- ,
,,		Government Bond	1.00%	05/25/2027	5,868,536
					26,792,683
GERMANY 2.49	<b>/</b>				
6,500,000		Bundesrepublik Deutschland	0.50%	02/15/2026	8,153,996
4,950,000		Bundesrepublik Deutschland	0.00%	08/15/2026	5,933,130
1,900,000		Bundesrepublik Deutschland	0.25%	02/15/2027	2,313,768
1,000,000	LOIT	Barracoropasiin Boatcornaria	0.2070	OL/ TO/LOL!	16,400,894
HUNGARY 2.29	,				10,400,034
3,100,000,000		Hungary Government Bond	3.50%	06/24/2020	13,078,776
500.000.000		Hungary Government Bond Hungary Government Bond	1.75%	10/26/2022	2,020,108
300,000,000	ПОГ	Hungary Government Bond	1.73/0	10/20/2022	
					15,098,884
IRELAND 5.2%			= 400/	001101005=	47.075.0-0
10,725,000		Ireland Government Bond	5.40%	03/13/2025	17,675,353
14,200,000	EUR	Ireland Government Bond	1.00%	05/15/2026	17,993,434
					35,668,787
ISRAEL 4.1%					
38,450,000		Israel Government Bond	4.25%	03/31/2023	12,793,099
52,925,000	ILS	Israel Government Bond	1.75%	08/31/2025	15,628,084
					28,421,183

PRINCIPAL AMOUNT JAPAN 19.4%		SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
700,000,000	JPY	Japan Government Ten Year Bond	0.60%	06/20/2024	6,861,447
1,210,000,000	JPY	Japan Government Ten Year Bond	0.40%	06/20/2025	11,756,212
1,287,500,000	JPY	Japan Government Ten Year Bond	0.40%	09/20/2025	12,511,286
332,000,000	JPY	Japan Government Ten Year Bond	0.30%	12/20/2025	3,204,520
1,650,000,000	JPY	Japan Government Ten Year Bond	0.10%	12/20/2026	15,656,400
1,385,000,000	JPY	Japan Government Twenty Year Bond	2.20%	09/20/2027	15,706,177
1,495,000,000		Japan Government Twenty Year Bond	2.10%	12/20/2027	16,879,036
910,000,000		Japan Government Twenty Year Bond	1.90%	12/20/2028	10,225,542
1,305,000,000		Japan Government Twenty Year Bond	1.50%	06/20/2034	14,530,872
1,300,000,000		Japan Government Twenty Year Bond	1.30%	06/20/2035	14,081,356
1,240,000,000	JPY	Japan Government Twenty Year Bond	1.20%	09/20/2035	13,236,180
MEXICO 2.4%					134,649,028
314,300,000	MXN	Mexican Bonos	6.50%	06/09/2022	16,856,542 16,856,542
<b>NEW ZEALAND</b>	3.3%				
8,000,000	NZD	New Zealand Government Bond	3.00%	04/15/2020	5,912,299
3,875,000		New Zealand Government Bond	5.50%	04/15/2023	3,225,984
18,900,000	NZD	New Zealand Government Bond	2.75%	04/15/2025	13,855,802
POLAND 3.6%					22,994,085
81,100,000	PLN	Republic of Poland Government Bond	1.50%	04/25/2020	23,720,059
5,000,000	PLN	Republic of Poland Government Bond	2.50%	01/25/2023	1,471,890
					25,191,949
PORTUGAL 3.9°	%				
14,200,000		Portugal Obrigacoes do Tesouro OT	2.20%^	10/17/2022	19,006,642
5,900,000	EUR	Portugal Obrigacoes do Tesouro OT	2.88%^	10/15/2025	8,169,878
					27,176,520
SOUTH AFRICA	1.5%				
59,525,000		Republic of South Africa Government Bond	7.75%	02/28/2023	5,107,674
60,900,000	ZAR	Republic of South Africa Government Bond	8.00%	01/31/2030	5,009,348
					10,117,022

The accompanying notes are an integral part of these financial statements.

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PRINCIPAL					
AMOUNT/ SHARES		SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
<b>SPAIN 4.6%</b> 7,550,000		Spain Government Bond	5.85%^	01/31/2022	11,417,630
3,550,000		Spain Government Bond	0.40%	04/30/2022	4,448,374
				10/31/2024	
10,900,000		Spain Government Bond	2.75%		15,351,684
350,000	EUR	Spain Government Bond	1.60%^	04/30/2025	459,390
					31,677,078
		Total Foreign Government Board Foreign Government Spo (Cost \$457,706,514)	onsored C		497,287,803
		FAND AGENCY OBLIGATION	S 24.8%		
UNITED STA					
11,500,000	บอบ	United States Treasury	0.750/	04/00/0040	44 400 500
0.500.000		Notes	0.75%	04/30/2018	11,492,582
8,500,000	USD	United States Treasury			
		Notes	1.38%	04/30/2020	8,337,370
8,100,000	USD	United States Treasury			
		Notes	1.63%	06/30/2020	7,974,846
7,000,000	USD	United States Treasury			
		Notes	1.38%	08/31/2020	6,839,695
7,000,000	USD	United States Treasury			
, ,		Notes	2.00%	12/31/2021	6,875,544
10,000,000	USD	United States Treasury			
.,,		Notes	1.50%	01/31/2022	9,636,634
7,500,000	USD	United States Treasury		• • = • = =	-,,
1,000,000	005	Notes	1.75%	04/30/2022	7,278,449
12,500,000	HSD	United States Treasury	1.1070	OHOOILOLL	1,210,110
12,300,000	OOD	Notes	1.88%	08/31/2022	12,156,128
12,300,000	Hen	United States Treasury	1.00 /0	00/31/2022	12, 130, 120
12,300,000	USD	Notes	2.00%	11/30/2022	12 002 740
6 000 000	Hen	United States Treasury	2.00 /0	11/30/2022	12,003,740
6,000,000	USD	-	0.050/	04/24/2024	E 074 442
0.400.000	HCD	Notes	2.25%	01/31/2024	5,874,443
8,100,000	עסט	United States Treasury	0.500/	05/45/0004	0.000.704
0.000.000	HCD	Notes	2.50%	05/15/2024	8,029,731
9,200,000	บรม	United States Treasury	0.000/	00/45/0004	0.044.000
40 000 000		Notes	2.38%	08/15/2024	9,041,299
13,000,000	USD	United States Treasury			
40.000.000		Notes	2.00%	02/15/2025	12,434,022
10,000,000	USD	United States Treasury			
		Notes	2.00%	08/15/2025	9,525,600
13,500,000	USD	United States Treasury			
		Notes	1.63%	02/15/2026	12,448,705
11,500,000	USD	United States Treasury			
		Notes	2.00%	11/15/2026	10,840,374
12,000,000	USD	United States Treasury			
		Notes	2.25%	08/15/2027	11,499,319
9,100,000	USD	United States Treasury			
		Notes	2.88%	05/15/2043	8,953,906
800,000	USD	United States Treasury			
		Notes	3.75%	11/15/2043	912,179
		Total US Government and Ag	ency Ohli	nations	
		(Cost \$176,586,209)	, cho, com	3-110110	172,154,566
CHODT TER	BA IND				112,104,000
	IVI INV	ESTMENTS 1.5%			
3,386,023		BlackRock Liquidity Funds			
		FedFund - Institutional	4 500/		0.000.000
0.000.00		Shares	1.53%+		3,386,023
3,386,023		Fidelity Institutional Money			
		Market Government	4 4===		0.000.000
		Portfolio - Class I	1.47%◆		3,386,023

SHARES	SECURITY DESCRIPTION RATE	MATURITY	VALUE \$
3,386,023	Morgan Stanley Institutional		
	Liquidity Funds Government		
	Portfolio - Institutional Share		
	Class 1.56% ◆		3,386,022
	Total Short Term Investments		
	(Cost \$10,158,068)		10,158,068
	Total Investments 98.1%		
	(Cost \$644,450,791)		679,600,437
	Other Assets in Excess of Liabilities 1.9%		13,151,775
	NET ASSETS 100.0%		\$692,752,212
	YPE BREAKDOWN as a % of Net Assets:		
	ernment Bonds, Foreign Agencies and Foreign		71.8%
	nent Sponsored Corporations ent and Agency Obligations		24.8%
Short Term I			1.5%
	and Liabilities		1.9%
Other Assets	and Elabilities		100.0%
			100.070
COUNTRY B	REAKDOWN as a % of Net Assets:		
United States			26.3%
Japan			19.4%
Ireland			5.2%
Spain			4.6%
Czech Repul	blic		4.5%
Israel			4.1%
Belgium			4.0%
Portugal			3.9%
France			3.9%
Australia			3.8%
Poland			3.6%
New Zealand			3.3%
Canada			3.0%
Mexico			2.4%
Germany			2.4%
Hungary			2.2% 1.5%
South Africa	and Liabilities		1.5%
Other Assets	and Liadilities		
			100.0%

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March 31, 2018

- ^ 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 March 31, 2018, the value of these securities amounted to \$82,139,012 or 11.9% of net assets.
- ♦ Seven-day yield as of March 31, 2018

AUD Australian Dollar

EUR Euro

CAD Canadian Dollar

CZK Czech Republic Koruna

**HUF** Hungarian Forint

ILS Israeli Shekel

JPY Japanese Yen

MXN Mexican Peso

NZD New Zealand Dollar

PLN Polish Zloty

ZAR South African Rand

USD US Dollar

#### **Forward Currency Exchange Contracts**

								Appreciation
Settlement Date	Counterparty	Currency to be	e Sold	Value	Currency to be P	urchased	Value	(Depreciation)
04/13/2018	Goldman Sachs	18,300,000	EUR	\$22,541,001	22,786,768	USD	\$22,786,768	\$245,767
04/06/2018	Citigroup Inc.	14,650,000	AUD	11,251,720	11,453,597	USD	11,453,597	201,877
04/06/2018	Goldman Sachs	16,875,000	NZD	12,195,691	12,317,781	USD	12,317,781	122,090
04/06/2018	Goldman Sachs	9,525,000	EUR	11,726,516	11,840,434	USD	11,840,434	113,918
04/06/2018	Goldman Sachs	13,940,000	CAD	10,821,723	10,797,291	USD	10,797,291	(24,432)
				\$68,536,651			\$69,195,871	\$659,220

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

Doubloida				
PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	CKED OBLIGATIONS 39.2%	IVAIL	WATORITI	VALUE Ψ
7.002.27.1				
1,969,600	AASET Ltd., Series 2018-1A-A	3.84%^	01/16/2038	1,962,289
1,000,000	Blackbird Capital Aircraft Lease Se			.,002,200
6,026,042	Series 2016-1A-B	5.68%^§	12/16/2041	6,013,080
0,020,042		0.0070 0	12/10/2041	0,010,000
1,940,000	CAL Funding Ltd., Series 2013-1A-A	3.35%^	03/27/2028	1,929,095
4,958,333	Series 2018-1A-A	3.96%	02/25/2043	5,006,477
1,000,000	Castlelake Aircraft Securitization Tr		02/20/20 10	0,000,
1,849,413	Series 2015-1A-A	4.70%^§	12/15/2040	1,859,265
8,774,554	Series 2016-1-A	4.45%	08/15/2041	8,788,461
7,501,721	Series 2017-1-A	3.97%	07/15/2042	7,470,724
	CLI Funding LLC,			
229,047	Series 2013-1A-NOTE	2.83%^	03/18/2028	225,233
1,713,600		3.22%	06/18/2028	1,699,094
855,356	Series 2014-1A-A	3.29%^	06/18/2029	846,869
4,370,295 4,540,107	Series 2014-2A-A Series 2017-1A-A	3.38% <sup>^</sup> 3.62% <sup>^</sup>	10/18/2029 05/18/2042	4,331,297
4,040,107		3.02%	03/10/2042	4,511,596
750,000	Eagle Ltd.,	2 E70/ A	10/15/0000	747.000
750,000	Series 2014-1A-A1	2.57%^	12/15/2039	747,990
0.004.540	ECAF Ltd.,	2 470/1	06/45/0040	0 077 505
2,291,542	Series 2015-1A-A1	3.47%^	06/15/2040	2,277,595
40.047.000	Falcon Aerospace Ltd.,	4 F00/A	00/45/0040	44.070.500
13,917,000	Series 2017-1-A	4.58%^	02/15/2042	14,079,592
	Global SC Finance SRL,			
2,795,833	Series 2013-1A-A	2.98%^	04/17/2028	2,756,408
78,120 3,461,167	Series 2013-2A-A Series 2014-1A-A1	3.67% <sup>^</sup> 3.19% <sup>^</sup>	11/17/2028 07/17/2029	78,060 3,410,615
3,401,101		3.13/0	01/11/2029	3,410,013
17 520 000	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	17 507 262
17,520,000		4.00 /0	11/15/2037	17,507,263
14 004 007	Helios Issuer LLC,	4.040/ ^	00/20/2040	44 527 042
14,261,887	Series 2017-1A-A	4.94%^	09/20/2049	14,537,913
64 207	HERO Funding Trust,	3.99%^	00/00/0040	60.007
61,387 1,818,772	Series 2015-2A-A Series 2016-3A-A2	3.91%	09/20/2040 09/20/2042	60,927 1,865,192
4,088,423	Series 2016-4A-A2	4.29%	09/20/2047	4,173,420
,,	InSite Issuer LLC,			, , ,
2,250,000	Series 2016-1A-B	4.56%^	11/15/2046	2,220,198
_,,,	Mosaic Solar Loans LLC,			_,,
10,923,311	Series 2017-1A-A	4.45%^	06/20/2042	11,156,892
.0,020,011	NP SPE II LLC,		00/20/20 12	,,
208.639	Series 2016-1A-A1	4.16%^	04/20/2046	209.724
3,184,518	Series 2017-1A-A1	3.37%	10/21/2047	3,109,252
	Shenton Aircraft Investment Ltd.,			
241,070		4.75%^	10/15/2042	248,370
.,	Sprite Ltd.,			-,
5,884,800	Series 2017-1-A	4.25%^	12/15/2037	5,776,726
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	TAL Advantage LLC,			., , . = •
198,333	Series 2013-2A-A	3.55%^	11/20/2038	197,391
652,017		3.51%	02/22/2039	650,558
976,249	Series 2014-1A-B	4.10%^	02/22/2039	938,614
20,218,693	Series 2017-1A-A	4.50%	04/20/2042	20,809,136
	Textainer Marine Containers Ltd.,			
6,421,100	Series 2017-1A-A	3.72%^	05/20/2042	6,423,546
	Thunderbolt Aircraft Lease Ltd.,			
8,464,286	Series 2017-A-A	4.21%^§	05/17/2032	8,649,213
	Trinity Rail Leasing LLC,			
4,170,082	Series 2010-1A-A	5.19%^	10/16/2040	4,327,879
	Trip Rail Master Funding LLC,			
3,308,198	Series 2017-1A-A1	2.71%^	08/15/2047	3,273,165
	Triton Container Finance LLC,			
4,640,824	Series 2017-1A-A	3.52%^	06/20/2042	4,594,493
1,896,276	Series 2017-2A-A	3.62%^	08/20/2042	1,874,417
10,000,000	Series 2018-1A-A	3.95%^	03/20/2043	10,058,300

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
11,740,208	Vantage Data Centers Issuer LLC, Series 2018-1A-A2	4.07%^	02/16/2043	11,861,586
6,000,000	VB-S1 Issuer LLC, Series 2018-1A-C	3.41%^	02/15/2048	6,005,224
8,000,000	Wildcat LLC, Series 2017-1A-A	4.12‰ <sup>Þ</sup>	06/30/2027	7,985,600
	Total Asset Backed Obligations (Cost \$215,006,274)			216,508,739
<b>FOREIGN C</b>	ORPORATE BONDS 24.6%			
2,136,455 3,650,000	Abengoa Transmision Sur S.A. Adani Ports & Special Economic	6.88%	04/30/2043	2,344,759
7,474,923	Zone Ltd. Aeropuerto Internacional de	4.00%^	07/30/2027	3,413,312
	Tocumen S.A.	5.75%	10/09/2023	7,932,762
10,500,000 771,000	APT Pipelines Ltd. Canadian Pacific Railway	4.25%^	07/15/2027	10,510,402
	Company	2.90%	02/01/2025	741,893
10,500,000	Celeo Redes Operacion Chile	= 00°' A	00/00/22	10 500 000
	S.A.	5.20%^	06/22/2047	10,563,000
2,520,000	Delek & Avner Tamar Bond Ltd.	5.41%^	12/30/2025	2,571,685
2,000,000	Emirates Semb Corp Water &			
	Power Company PJSC	4.45%^	08/01/2035	1,975,932
10,652,000	Empresa de Transporte de			
	Pasajeros Metro S.A.	5.00%^	01/25/2047	11,024,820
10,104,356	Energia Eolica S.A.	6.00‰Þ	08/30/2034	10,382,226
3,084,722	Fermaca Enterprises S. de R.L. de C.V.	6.38%^	03/30/2038	3,339,212
5,341,970	Fermaca Enterprises S. de R.L. de C.V.	6.38%	03/30/2038	5,782,682
8,223,500	GNL Quintero S.A.	4.63%	07/31/2029	8,346,852
	Interoceanica Finance Ltd.	0.00%	11/30/2025	6,695,244
7,842,159	Interoceanica Finance Ltd.	0.00%	11/30/2025	
3,409,631		5.00%		2,910,972
3,640,000	Israel Electric Corporation Ltd.	5.00%	11/12/2024	3,796,848
8,600,000	Korea Expressway Corporation (3 Month LIBOR USD + 0.70%)	2.44%^	0.4/0.0/0.00	0.005.704
6 500 000			04/20/2020	8,605,701
6,500,000	Lima Metro Finance Ltd.	5.88%^	07/05/2034	6,735,625
1,950,000	Lima Metro Finance Ltd.	5.88%	07/05/2034	2,020,687
8,300,000	Mexico City Airport Trust	4.25%^	10/31/2026	8,015,725
4,850,000 4,216,000	Panama Metro Line SP Sydney Airport Finance Company	0.00%^	12/05/2022	4,386,825
	Pty Ltd.	3.38%^	04/30/2025	4,105,980
2,440,000	Sydney Airport Finance Company			
	Pty Ltd.	3.63%	04/28/2026	2,380,916
840,000	Transelec S.A.	4.63%^	07/26/2023	878,333
500,000	Transelec S.A.	4.25%	01/14/2025	505,421
6,000,000	Transelec S.A.	3.88%^	01/12/2029	5,790,000
	Total Foreign Corporate Bonds (Cost \$136,702,429)			135,757,814
US CORPOI	RATE BONDS 27.5%			
3,865,000	Ameren Corporation	3.65%	02/15/2026	3,821,197
6,860,000	American Electric Power Company, Inc.	2.95%	12/15/2022	6,787,657
11,250,000	American Tower Corporation	4.40%	02/15/2026	11,380,389
700,000	American Tower Corporation	3.38%	10/15/2026	659,223
474,000	American Transmission Systems,	,		-50,225
	Inc.	5.25%^	01/15/2022	504,987
7,515,000	American Water Capital			
	Corporation	3.40%	03/01/2025	7,531,362
2,500,000	Commonwealth Edison Company	4.35%	11/15/2045	2,643,648

March 31, 2018

PRINCIPAL		_		
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
2,500,000	Connecticut Light & Power			
0.555.000	Company	3.20%	03/15/2027	2,446,543
3,557,000	Crown Castle International	0.700/	0014510000	0.400.000
5 050 000	Corporation	3.70%	06/15/2026	3,426,988
5,250,000	Crown Castle International	0.050/	00/04/0007	F 000 700
0.000.000	Corporation	3.65%	09/01/2027	5,008,728
9,000,000	Digital Realty Trust	3.70%	08/15/2027	8,683,719
175,000	DTE Energy Company	2.85%	10/01/2026	161,363
8,000,000	DTE Energy Company	3.80%	03/15/2027	7,905,595
700,000	Duke Energy Corporation	3.15%	08/15/2027	659,765
6,250,000	Duke Energy Florida LLC	3.20%	01/15/2027	6,105,519
8,655,000	Duquesne Light Holdings, Inc.	3.62%^	08/01/2027	8,328,148
8,635,000	Eversource Energy	2.80%	05/01/2023	8,398,329
7,266,000	Exelon Corporation	3.40%	04/15/2026	7,024,127
10,000,000	ITC Holdings Corporation	3.25%	06/30/2026	9,612,307
3,730,000	Metropolitan Edison Company	4.00%^	04/15/2025	3,766,946
7,069,000	NextEra Energy Capital	0.000/	00/45/0000	7 400 070
400.000	Holdings, Inc.	3.63%	06/15/2023	7,106,070
100,000	Oglethorpe Power Corporation	4.25%	04/01/2046	96,454
7,220,000	Oncor Electric Delivery	0.050/	04/04/0005	0.007.004
0.500.000	Company LLC	2.95%	04/01/2025	6,967,824
2,500,000	SBA Tower Trust	2.88%^	07/09/2021	2,474,750
8,050,000	SBA Tower Trust	3.17%	04/11/2022	7,975,947
7,350,000	Sierra Pacific Power Company	2.60%	05/01/2026	6,855,546
7,250,000	Sunoco Logistics Partners	2.000/	07/45/0000	0.004.007
0.000.000	Operations LP	3.90%	07/15/2026	6,894,827
2,000,000	Union Pacific Corporation	2.75%	03/01/2026	1,906,749
6,417,000	Xcel Energy, Inc.	3.30%	06/01/2025	6,304,640
	Total US Corporate Bonds			
	(Cost \$156,550,178)			151,439,347

0	RES	SECURITY DESCRIPTION INVESTMENTS 7.6%	RATE	MATURITY	VALUE \$
13,968,	543	BlackRock Liquidity Funds FedFund - Institutional Shares	1.53%•		13,968,543
13,968,	544	Fidelity Institutional Money Market Government Portfolio - Class I	1 47%.		13,968,544
13,968,	544	Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share	1.11704		10,000,011
		Class	1.56%+		13,968,544
		<b>Total Short Term Investments</b>			
		(Cost \$41,905,631)			41,905,631
		Total Investments 98.9% (Cost \$550,164,512)			545,611,531
		Other Assets in Excess of Liabilities 1.1%			6,171,439
		NET ASSETS 100.0%			<u>\$551,782,970</u>
SECURI <sup>*</sup>	TY TY	PE BREAKDOWN as a % of Net As	sets:		
		Obligations			39.2%
US Corp					27.5%
		rate Bonds			24.6%
		vestments			7.6%
Other As	ssets a	and Liabilities			<u>1.1%</u>
					100.0%
INIVECTA	AFAIT	DDEAKDOMN 0/ -f N-+ A+			
		BREAKDOWN as a % of Net Assets Obligations	S:		39.2%
Utilities	ackeu	Obligations			25.3%
Transpo	rtation	1			12.8%
		vestments			7.6%
Telecom					7.2%
Energy					6.8%
	ssets a	and Liabilities			1.1%
					100.0%

<sup>^</sup> 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 March 31, 2018, the value of these securities amounted to \$268,509,042 or 48.7% of net assets.

- The interest rate will step up if the issuer does not redeem the bond by an expected redemption date. The interest rate shown is the rate in effect as of March 31, 2018.
- P Value determined using significant unobservable inputs.
- Seven-day yield as of March 31, 2018

The accompanying notes are an integral part of these financial statements.

## 

March 31, 2018

VALUE \$

1,101,910 998,926 2,414,063

3,767,020 702,355 350,067 1,504,848 1,600,378

2,009,354 1,012,050 2,001,640 1,502,348

251,738

1,807,710 2,026,891

997,652 3,002,760 250,463 1,500,648 2,126,010 43,882,634

1,499,570 1,499,200 949,813 2,982,686

2,998,976 2,499,022 996,594 997,674

PRINCIPAL AMOUNT \$ FOREIGN	SECURITY DESCRIPTION CORPORATE BONDS 15.3%	RATE	MATURITY	VALUE \$	An	RINCIPAL MOUNT \$ 100,000	SECURITY DESCRIPTION Caterpillar Financial Services	RATE	MATURITY
	AMRO Funding LLC (3 Month LIBOR USD + 0.41%)	2.15%^	01/19/2021	2,000,704	,,,		Corporation (3 Month LIBOR USD + 0.28%)	2.53%	03/22/2019
1,750,000	Australia and New Zealand Banking Group Ltd. (3 Month	0.000/A	00/10/000	4 === ===			USD + 0.26%)	2.44%	09/18/2019
1,300,000		2.38%^	08/19/2020	1,758,588		400,000	USD + 0.50%)	2.57%	06/12/2020
3,500,000	LIBOR USD + 0.44%) Bank of Nova Scotia (3 Month LIBOR USD + 0.20%)	2.56%	06/15/2020 11/09/2018	1,303,539 3,499,880	3,1	750,000	Daimler Finance North America LLC (3 Month LIBOR USD + 0.53%)	2.32%^	05/05/2020
3,000,000	Canadian Imperial Bank of Commerce (3 Month LIBOR	2.0070	11/03/2010	0,400,000	7	700,000	IBM Credit LLC (3 Month LIBOR USD + 0.26%)	2.00%	01/20/2021
1,700,000	USD + 0.41%) Mitsubishi UFJ Financial	2.61%	09/20/2019	3,001,495	3	350,000	JP Morgan Chase & Company (3 Month LIBOR USD + 0.55%)	2.30%	04/25/2018
	Group, Inc. (3 Month LIBOR USD + 1.06%)	3.15%	09/13/2021	1,725,853			JP Morgan Chase & Company (3 Month LIBOR USD + 0.63%)	2.39%	01/28/2019
2,000,000	Month LIBOR USD + 0.51%)	2.41%^	05/22/2020	2,008,017			Lowe's Companies, Inc. (3 Month LIBOR USD + 0.42%)	2.49%	09/10/2019
1,750,000 3,000,000	National Bank of Canada (3 Month LIBOR USD + 0.56%) Santander UK PLC (3 Month	2.63%	06/12/2020	1,759,484	2,0	000,000	Metropolitan Life Global Funding (3 Month LIBOR USD + 0.40%)	2.47%^	06/12/2020
	LIBOR USD + 0.30%) Sumitomo Mitsui Banking	2.09%	11/03/2020	2,995,426	1,0	000,000	Morgan Stanley (3 Month LIBOR USD + 0.98%)	3.13%	06/16/2020
	Corporation (3 Month LIBOR USD + 0.54%)	2.24%	01/11/2019	250,551		000,000	Morgan Stanley (3 Month LIBOR USD + 0.55%)	2.29%	02/10/2021
2,000,000	Corporation (3 Month LIBOR	2.04%	10/18/2019	2,000,270		500,000 250,000	Month LIBOR USD + 0.27%)	1.97%^	04/09/2020
3,000,000	USD + 0.31%) UBS AG (3 Month LIBOR USD + 0.58%)	2.63%	06/08/2020	3,012,645	2	250,000	Nissan Motor Acceptance Corporation (3 Month LIBOR USD + 1.01%)	3.06%^	03/08/2019
250,000	Westpac Banking Corporation (3 Month LIBOR USD +			0,0 1=,0 10	1,8	800,000	Nissan Motor Acceptance Corporation (3 Month LIBOR		
	0.56%) Total Foreign Corporate Bonds	2.44%	08/19/2019	251,083		025,000	USD + 0.58%) Oracle Corporation	2.30% <sup>^</sup> 5.75%	01/13/2020 04/15/2018
	(Cost \$25,539,602) DRATE BONDS 26.4%			25,567,535		000,000	Pacific Gas & Electric Company (3 Month LIBOR USD + 0.23%) PNC Bank N.A. (3 Month LIBOR	2.21%^	11/28/2018
	Allstate Corporation (3 Month LIBOR USD + 0.43%)	2.73%	03/29/2021	1,001,480		250,000	USD + 0.25%)	1.99%	01/22/2021
1,500,000 250,000	Altria Group, Inc. American Express Credit Corporation (3 Month LIBOR	9.70%	11/10/2018	1,563,575		500,000	(3 Month LIBOR USD + 0.26%) United Parcel Service, Inc. (3	1.99%	04/17/2020
1,700,000	USD + 0.61%)	2.38%	07/31/2018	250,265	2,1	100,000	Month LIBOR USD + 0.15%) Wells Fargo & Company (3	1.56%	04/01/2021
	Corporation (3 Month LIBOR USD + 0.55%)	2.73%	03/18/2019	1,704,944			Month LIBOR USD + 1.01%) Total US Corporate Bonds	3.04%	12/07/2020
1,000,000	American Express Credit Corporation (3 Month LIBOR USD + 0.33%)	2.12%	05/03/2019	1,001,318			(Cost \$43,872,261) RM INVESTMENTS 58.3% IAL PAPER 56.2%		
1,000,000	,	2.12%	10/10/2018	996,612	1,5	500,000	3M Company 3M Company	0.00% <sup>^</sup> 0.00% <sup>^</sup>	04/04/2018 04/09/2018
2,000,000	American Honda Finance Corporation (3 Month LIBOR			·	3,0	950,000 000,000	AMRO Funding LLC Apple, Inc.	0.00% <sup>^</sup> 0.00% <sup>^</sup>	04/02/2018 07/09/2018
1,950,000		1.97%	11/13/2019	1,999,204		000,000	Corporation	0.00%^	04/05/2018
475,000	LIBOR USD + 0.57%) BMW Capital LLC (3 Month LIBOR USD + 0.41%)	2.69% 2.53% <sup>^</sup>	06/15/2020 09/13/2019	1,958,861 477,290			Atmos Energy Corporation Australia and New Zealand Banking Group Ltd.	0.00%^	04/06/2018 06/01/2018
2,000,000		2.00 /0	03/13/2013	711,230	1,0	000,000	• .	0.00%	05/11/2018
	USD + 0.18%)	2.21%	12/06/2018	2,000,254					

110 DoubleLine Funds Trust

March 31, 2018

PRINCIPAL					PRINCIPAL				
AMOUNT \$/					AMOUNT \$/				
SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$	SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
1,500,000	BMW Capital LLC	0.00%	06/01/2018	1,494,709	162,656	Morgan Stanley Institutional			
2,500,000	BNP Paribas SA	0.00%	08/15/2018	2,477,538		Liquidity Funds			
1,000,000	Boeing Company	0.00%	04/11/2018	999,359		Government Portfolio -			
2,000,000	Boeing Company	0.00%	05/23/2018	1,994,081		Institutional Share Class	1.56% •		162,656
1,000,000	Canadian National Railway								487,968
	Company	0.00%	04/18/2018	998,979	HS TREAS	JRY BILLS 1.8%			.07,000
2.000.000	Canadian National Railway			,.		United States Treasury Bills	0.00%	06/07/2018	1.495.444
,,	Company	0.00%^	05/29/2018	1.993.155		United States Treasury Bills	0.00%	09/20/2018	,,
1,000,000	Chevron Corporation	0.00%^	04/09/2018	999,470	1,300,000	Officed States Treasury Bills	0.00%	09/20/2010	1,486,668
2,000,000	Chevron Corporation	0.00%^	04/23/2018	1.997.501					2,982,112
1,750,000	Coca Cola Company	0.00%	04/11/2018	1,748,878		Total Short Term Investments			
1.000.000	Coca Cola Company	0.00%	06/19/2018	995.419		(Cost \$97,121,345)			97,055,531
1,000,000	Coca Cola Company	0.00%	03/19/2019	975,012		Total Investments 100.0%			
1,475,000	Credit Suisse First Boston LLC	0.00%	06/15/2018	1,468,298		(Cost \$166,533,208)			166,505,700
2,500,000	Exxon Mobil Corporation	0.00%	06/01/2018	2,491,667		Other Assets in Excess of Liab	ilities 0.0%		26,526
3,000,000	General Dynamics Corporation	0.00%	05/16/2018	2,992,084		NET ASSETS 100.0%			\$ 166,532,226
3,000,000	GlaxoSmithKline LLC	0.00%	05/08/2018	2,993,483		NET A33E13 100.0 %			\$ 100,332,220
3,500,000	Hershey Company	0.00%	05/06/2018	3,491,404	OF OUDITY T	VDE DDE AKDOMAL 0/ -f N-	4. 4 4		
1.000.000	Honeywell International, Inc.	0.00%	04/26/2018	998,538		YPE BREAKDOWN as a % of Ne	t Assets:		FC 00/
		0.00%			Commercial				56.2%
1,000,000	Intel Corporation		04/03/2018	999,762	US Corporat				26.4%
1,000,000	Intel Corporation	0.00%^	05/01/2018	998,277		orate Bonds			15.3%
1,000,000	Intel Corporation	0.00%^	05/24/2018	997,016	US Treasury				1.8%
1,150,000	JP Morgan Chase & Company	0.00%^	11/29/2018	1,130,356	Money Mark				0.3%
3,000,000	Kimberly Clark Corporation	0.00%^	04/20/2018	2,996,597	Other Assets	s and Liabilities			0.0%~
1,000,000	Macquarie Bank Ltd.	0.00%^	05/21/2018	996,981					100.0%
1,875,000	Macquarie Bank Ltd.	0.00%^	07/19/2018	1,862,009					
3,000,000	Nestle Capital Corporation	0.00%	07/31/2018	2,978,331	INVESTMEN	T BREAKDOWN as a % of Net As	ssets:		
3,200,000	PepsiCo, Inc.	0.00%^	04/09/2018	3,198,274	Banking				35.8%
3,500,000	Pfizer, Inc.	0.00%	06/01/2018	3,487,948	Automotive				9.1%
1,000,000	Procter & Gamble Company	0.00%	04/20/2018	998,890	Food Produc	ets			8.0%
1,550,000	Procter & Gamble Company	0.00%	05/04/2018	1,547,078	Energy	,,,,			7.5%
3,500,000	Province of British Columbia	0.00%	04/06/2018	3,498,655	Technology				5.2%
3,000,000	Shell International Finance BV	0.00%	04/02/2018	2,999,430		lanufacturing			4.2%
3,000,000	Siemens Capital Company LLC	0.00%	06/26/2018	2,985,078	Pharmaceut				3.9%
1,500,000	Southern California Gas Company	0.00%	04/02/2018	1,499,712	Aerospace 8				3.6%
2.000.000	Toronto-Dominion Bank	0.00%^	11/14/2018	1.969.116	Consumer P				3.3%
1,000,000	Toronto-Dominion Bank	0.00%^	11/30/2018	983,327					2.8%
1,000,000	Toyota Motor Credit Corporation	0.00%	05/09/2018	997.859		her than Food/Drug)			
2,000,000	Toyota Motor Credit Corporation	0.00%	06/29/2018	1,988,413	Insurance				2.7%
2.000.000	Walmart, Inc.	0.00%	04/16/2018	1.998.148	Transportation	on			2.7%
1,000,000	Walmart, Inc.	0.00%	04/30/2018	998,287	Utilities	10 15			2.4%
1.000,000	Walt Disney Company	0.00%	04/13/2018	999.256		ernment Bonds, Foreign Agenci	es and Foreign	l	0.404
2.000,000	Walt Disney Company	0.00%	06/26/2018	1,989,953		nent Sponsored Corporations			2.1%
3,000,000	Westpac Banking Corporation	0.00%	11/21/2018	2,953,588	Construction				1.9%
5,000,000	Mesthac paliking corporation	0.00 /0	11/21/2010		Media				1.8%
				93,585,451		nent and Agency Obligations			1.8%
	ARKET FUNDS 0.3%				Beverage ar				0.9%
162,656	BlackRock Liquidity Funds				Money Mark				0.3%
	FedFund - Institutional Shares	1.53%+		162,656	Other Assets	and Liabilities			0.0%~
162,656	Fidelity Institutional Money Market								100.0%
	Government Portfolio - Class I	1.47%◆		162,656					

<sup>^</sup> 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 March 31, 2018, the value of these securities amounted to \$97,277,756 or 58.4% of net assets.

The accompanying notes are an integral part of these financial statements.

<sup>♦</sup> Seven-day yield as of March 31, 2018

Represents less than 0.05% of net assets.

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March 31, 2018

<b>D</b>				
PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	CKED OBLIGATIONS 14.3%	KAIE	WATURIT	VALUE \$
AUULI DA				
149,215	Arcadia Receivables Credit Trust Series 2017-1-A	3.25%	06/15/2023	149,870
149,210		3.23 /0	00/13/2023	149,070
440 407	AVANT Loans Funding Trust,	0.440/	00/45/0004	440.074
143,427	Series 2017-A-A Series 2017-B-A	2.41% <sup>^</sup> 2.29% <sup>^</sup>	03/15/2021	143,374
312,316	Series 2017-B-A	2.29%	06/15/2020	311,771
	CAL Funding Ltd.,			
3,237,500	Series 2017-1A-A	3.62%^	06/25/2042	3,220,253
	CLUB Credit Trust,			
500,000	Series 2017-NP1-B	3.17%	04/17/2023	499,608
	Conn Funding LP,			
64,002	Series 2017-A-A	2.73%^	07/15/2019	63,999
	DRB Prime Student Loan Trust,			
83,186	Series 2015-B-A3	2.54%^	04/27/2026	82,866
00,100		2.0470	04/21/2020	02,000
204 500	Global SC Finance SRL,	2.400/ /	07/47/0000	200 400
294,500	Series 2014-1A-A1	3.19%^	07/17/2029	290,199
	Kabbage Asset Securitization LL			
500,000	Series 2017-1-A	4.57%	03/15/2022	509,382
	Lendmark Funding Trust,			
2,000,000	Series 2017-1A-A	2.83%^	12/22/2025	1,990,583
	Navient Private Education Loan 1	Trust.		
500,000	Series 2018-A-B	3.68%^	02/18/2042	501,634
,				,
135,230	OneMain Financial Issuance Trus Series 2015-2A-A	2.57%	07/18/2025	135,216
2,000,000	Series 2017-1A-A1	2.37%	09/14/2032	1,967,152
2,000,000			00/11/2002	1,007,102
665,446	SoFi Consumer Loan Program LL Series 2017-3-A	2.77% <sup>^</sup>	05/25/2026	661,117
005,440			03/23/2020	001,117
447.740	SoFi Consumer Loan Program Tr		00/05/0000	440 440
147,718 645,632	Series 2017-2-A Series 2017-5-A1	3.28% <sup>^</sup> 2.14% <sup>^</sup>	02/25/2026 09/25/2026	148,113 642,112
468,283	Series 2018-1-A1	2.55%	02/25/2027	466,931
400,200			02/23/2021	400,551
240 400	SpringCastle America Funding LI		04/05/0000	240 407
310,128	Series 2016-AA-A	3.05%^	04/25/2029	310,107
	Springleaf Funding Trust,			
1,000,000	Series 2017-AA-A	2.68%^	07/15/2030	985,044
	TAL Advantage LLC,			
273,842	Series 2017-1A-A	4.50%	04/20/2042	281,839
	Westlake Automobile Receivable	s Trust.		
500,000	Series 2017-1A-C	2.70%^	10/17/2022	498,770
1,500,000	Series 2017-2A-C	2.59%^	12/15/2022	1,486,068
	<b>Total Asset Backed Obligations</b>			
	(Cost \$15,423,514)			15,346,008
COLLATER	RALIZED LOAN OBLIGATIONS 18.4	4%		
	AIMCO,			
500,000	Series 2014-AA-AR (3 Month			
,	LIBOR USD + 1.10%)	2.84%^	07/20/2026	500,527
	Atlas Senior Loan Fund Ltd.,			
1,000,000	Series 2013-2A-A1LR (3 Month			
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	LIBOR USD + 0.98%)	2.82%^	02/17/2026	1,000,053
	Benefit Street Partners Ltd.,			,,
250,000	Series 2013-IIIA-A1R (3 Month			
200,000	LIBOR USD + 1.25%)	2.99%^	07/20/2029	251,407
	,	,		_3.,,
500,000	BlueMountain Ltd.,			
300,000	Series 2016-1A-D (3 Month LIBOR USD + 4.80%)	6.54%^	04/20/2027	501,105
	,	0.0 170	V II EVI EVET	551,105
2 000 000	Cathedral Lake Ltd.,			
2,000,000	Series 2016-4A-A (3 Month LIBOR USD + 1.65%)	3.39%^	10/20/2028	2,034,634
		0.00 /0	ISIZUIZUZU	<u>-,00</u> -,00 <del>-1</del>

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
500,000	CFIP Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 1.32%)	3.04%^	07/13/2029	502,763
1,000,000	Cutwater Ltd., Series 2014-1A-A1AR (3 Month LIBOR USD + 1.25%)	2.97%^	07/15/2026	999,800
500,000	CVP Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.34%)	3.08%^	07/20/2030	503,869
1,000,000	Galaxy Ltd., Series 2016-22A-B1 (3 Month LIBOR USD + 2.10%)	3.82%^	07/16/2028	1,002,173
500,000	Highbridge Loan Management, Series 2014-3A-CR (3 Month LIBOR USD + 3.60%)	5.33%^	07/18/2029	503,637
1,000,000	KVK Ltd., Series 2015-1A-AR (3 Month LIBOR USD + 1.25%)	3.14%^	05/20/2027	1,000,799
1,000,000	Marathon Ltd., Series 2014-7A-A1R (3 Month LIBOR USD + 1.32%)	3.08%^	10/28/2025	1,000,471
500,000	Midocean Credit, Series 2017-7A-A1 (3 Month LIBOR USD + 1.32%)	3.04%^	07/15/2029	503,028
1,000,000	Milos Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.25%)	2.99%^	10/20/2030	1,004,540
500,000	MP Ltd., Series 2013-2A-ARR (3 Month LIBOR USD + 1.28%)	3.03%^	07/25/2029	503,207
896,666	Palmer Square Loan Funding Ltd., Series 2017-1A-A1 (3 Month LIBOR USD + 0.74%)	2.46%^	10/15/2025	896,760
500,000	Rockford Tower Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.27%)	2.99%^	10/15/2029	505,729
500,000	Steele Creek Ltd., Series 2015-1A-AR (3 Month LIBOR USD + 1.26%)	3.15%^	05/21/2029	500,568
1,000,000	TCI-Cent Ltd., Series 2016-1A-A2 (3 Month LIBOR USD + 2.20%)	3.96%^	12/21/2029	1,010,383
	Venture Ltd.,	3.30 /0	12/2 1/2025	1,010,303
506,912	Series 2006-7A-A2 (3 Month LIBOR USD + 0.24%)	1.98%^	01/20/2022	507,190
1,000,000	Series 2007-8A-B (3 Month LIBOR USD + 0.42%)	2.16%^	07/22/2021	996,870
500,000	Series 2017-29A-A (3 Month LIBOR USD + 1.28%)	3.12%^	09/07/2030	502,574
1,000,000	Wellfleet Ltd., Series 2017-2A-A1 (3 Month LIBOR USD + 1.25%)	2.63%^	10/20/2029	1,006,986
1,000,000	Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14% Floor)	2.86%^	01/15/2031	1,005,050
1,000,000	Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%)	2.95%^	07/25/2026	1,001,021
	Total Collateralized Loan Obligatio (Cost \$19,708,233)	ns		19,745,144
	,			

112 DoubleLine Funds Trust

March 31, 2018

PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	CORPORATE BONDS 9.0%			
200,000	Agromercantil Senior Trust	6.25%	04/10/2019	204,126
300,000	Alibaba Group Holding Ltd.	3.13%	11/28/2021	299,416
250,000	America Movil S.A.B. de C.V.	5.00%	03/30/2020	258,596
360,000	AstraZeneca PLC	2.38%	11/16/2020	354,476
200,000	Axiata SPV2 BHD	3.47%	11/19/2020	200,747
150,000	Banco de Credito del Peru	5.38%	09/16/2020	157,639
200,000	Banco del Estado de Chile	2.67%^	01/08/2021	196,267
150,000	Banco del Estado de Chile	3.88%	02/08/2022	151,722
200,000	Banco International del Peru	0.0070	02/00/2022	.0.,.22
200,000	S.A.A.	5.75%	10/07/2020	210,000
150,000	Banco Latinoamericano do			,
,	Comercio Exterior S.A.	3.25%	05/07/2020	149,438
150,000	Banco Santander	3.88%	09/20/2022	151,580
200,000	Banco Santander (5 Year CMT			,,,,,,
,	Rate + 4.58%)	5.95%	01/30/2024	204,400
200,000	Banistmo S.A.	3.65%^	09/19/2022	192,250
100,000	Bank of Nova Scotia	2.15%	07/14/2020	98,112
250,000	BDO Unibank, Inc.	2.63%	10/24/2021	243,340
200,000	Bharat Petroleum Corporation Ltd.	4.63%	10/25/2022	207,040
200,000	Bharti Airtel Ltd.	5.13%	03/11/2023	203,856
165.000	BNP Paribas S.A.	5.00%	01/15/2021	173,708
200,000	CK Hutchison International Ltd.	2.88%^	04/05/2022	196,242
200,000	CNOOC Finance Ltd.	2.63%	05/05/2020	197,864
200,000	CNPC General Capital Ltd.	3.95%	04/19/2022	203,682
200,000	Comision Federal de Electricidad	4.88%	05/26/2021	206,500
200,000	Corpbanca S.A.	3.88%	09/22/2019	201,799
200,000	Corporacion Financiera de	0.0070	OUIZZIZOTO	201,100
200,000	Desarrollo S.A.	3.25%	07/15/2019	200,250
200,000	ECL S.A.	5.63%	01/15/2021	210,990
180,147	ENA Norte Trust	4.95%	04/25/2023	185,146
200,000	Global Bank Corporation	5.13%	10/30/2019	204,240
200,000	Grupo Bimbo S.A.B. de C.V.	4.88%	06/30/2020	207,438
200,000	Indian Oil Corporation Ltd.	5.63%	08/02/2021	212,787
150,000	Inversiones CMPC S.A.	4.50%	04/25/2022	154,353
200,000	Malayan Banking BHD (5 Year	1.0070	O II/LOI/LOLL	101,000
200,000	Swap Rate USD + 2.54%)	3.91%	10/29/2026	200,614
200,000	ONGC Videsh Ltd.	3.25%	07/15/2019	199,670
200,000	ONGC Videsh Ltd.	2.88%	01/27/2022	193,448
200,000	Oversea-Chinese Banking	2.0070	0.72.72022	100,110
200,000	Corporation (5 Year Swap Rate			
	USD + 2.20%)	4.00%	10/15/2024	201,532
200,000	Panama Metro Line SP	0.00%	12/05/2022	180,900
200,000	Petronas Global Sukuk Ltd.	2.71%	03/18/2020	198,680
200,000	PSA International Ltd.	4.63%	09/11/2019	205,188
250,000	Reliance Holdings, Inc.	4.50%	10/19/2020	256,817
65,000	Shell International Finance B.V.	1.38%	05/10/2019	64,173
400,000	Sinopec Group Overseas		33, .0/2010	01,110
.00,000	Development Ltd.	2.50%	04/28/2020	394,147
200,000	SP PowerAssets Ltd.	2.70%	09/14/2022	196,357
285,000	Sumitomo Mitsui Financial Group,	570	JO, . I/LULL	.00,001
200,000	Inc.	2.06%	07/14/2021	275,065
300,000	Transportadora de Gas		J.,/LUL	0,000
555,555	Internacional S.A.	5.70%	03/20/2022	305,250
200,000	United Overseas Bank Ltd. (5 Year	3.1 0 /0	OOILOILOLL	000,200
200,000	Swap Rate USD + 2.00%)	3.75%	09/19/2024	201,494
200,000	UPL Corporation	3.25%	10/13/2021	196,215
315,000	Westpac Banking Corporation	1.60%	08/19/2019	310,043
0.0,000	Total Foreign Corporate Bonds		33, .0/2010	3.0,010
	(Cost \$9,787,468)			9,617,597
	(555: \$5,101,400)			3,011,031

				War 617 6 1, 20 16
PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
FOREIGN C	GOVERNMENT BONDS, FOREIGN ENT SPONSORED CORPORATION Chile Government		ND FOREIGN	
	International Bond	2.25%	10/30/2022	144,075
200,000	Chile International Government Bond	3.25%	09/14/2021	201,475
100,000	Dominican Republic International Bond	7.50%	05/06/2021	106,593
200,000	Indonesia Government International Bond	4.88%		
400,000	Israel Government		05/05/2021	208,937
300,000	International Bond Philippine Government	4.00%	06/30/2022	414,410
250,000	International Bond Wakala Global Sukuk BHD	4.00% 4.65%	01/15/2021 07/06/2021	307,681 264,027
200,000	Total Foreign Government Bond	s, Foreign Ag	encies and	201,027
	Foreign Government Sponsored (Cost \$1,687,839)	Corporations	;	1,647,198
NON-AGEN	ICY COMMERCIAL MORTGAGE B DNS 9.0%	ACKED		
	AREIT Trust,			
207,000	Series 2018-CRE1-AS (1 Month LIBOR USD + 1.25%, 1.25%			
126 000	Floor)	2.75%^	02/15/2035	207,487
136,000	Series 2018-CRE1-B (1 Month LIBOR USD + 1.65%, 1.65%			
	Floor)	3.15%^	02/15/2035	136,498
251,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month			
	LIBOR USD + 3.05%) BANK,	4.83%^	12/15/2036	249,157
5,142,930	Series 2017-BNK6-XA	0.88%# I/O	07/15/2060	305,256
3,575,023	Series 2017-BNK9-XA	0.83%# I/O	11/15/2054	219,787
4,379,380	Series 2018-BN10-XA	0.75%# I/O	02/15/2061	258,272
319,000	BBCMS Mortgage Trust, Series 2017-GLKS-E (1 Month			
,	LIBOR USD + 2.85%, 2.75% Floor)	4.63%^	11/15/2034	319,084
	BB-UBS Trust,	4.0370	11/13/2034	313,004
6,982,000	Series 2012-SHOW-XA	0.60%#^ I/O	11/05/2036	258,807
3,844,000	Series 2012-SHOW-XB	0.14%#^ I/O	11/05/2036	44,519
267,000	Bsprt Issuer Ltd., Series 2017-FL2-A (1 Month			
	LIBOR USD + 0.82%, 0.82% Floor)	2.60%^	10/15/2034	267,763
93,000	Series 2017-FL2-AS (1 Month LIBOR USD + 1.10%, 1.10%			
02.000	Floor)	2.88%^	10/15/2034	93,252
93,000	Series 2017-FL2-B (1 Month LIBOR USD + 1.40%, 1.40%			
	Floor)	3.18%^	10/15/2034	93,268
321,000	BX Trust, Series 2017-FL1-C (1 Month			
	LIBOR USD + 1.95%, 1.95% Floor)	3.74%^	06/15/2035	321,802
	Caesars Palace Las Vegas Trust		00, 10,2000	021,002
234,000	Series 2017-VICI-D	4.35%#^	10/15/2034	237,707
234,000	Series 2017-VICI-E	4.35%#^	10/15/2034	229,320
4,734,899	CD Mortgage Trust, Series 2017-CD6-XA	0.98%# I/O	11/13/2050	306,656
2 545 000	CFCRE Commercial Mortgage To	rust,	00/45/0000	OFF 540
3,545,000	Series 2018-TAN-X Citigroup Commercial Mortgage	1.63%#^ I/O	02/15/2033	255,519
4,338,538	Series 2014-GC19-XA	1.19%# 1/0	03/10/2047	214,971
137,000	Series 2015-GC27-D	4.43%#^	02/10/2048	116,744
319,000	Series 2016-GC36-D	2.85%^	02/10/2049	245,661

The accompanying notes are an integral part of these financial statements.

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March 31, 2018

PRINCIPAL AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
268,000	Citigroup Commercial Mortga Series 2018-TBR-E (1 Month LIBOR USD + 2.80%,	age Trust, (Co	nt.)	
255,000	2.90% Floor) Series 2018-TBR-F (1 Month LIBOR USD + 3.65%,	4.58%^	12/15/2036	269,242
	3.75% Floor)	5.43% <sup>^</sup>	12/15/2036	256,685
5,604,582	CSAIL Commercial Mortgage Series 2017-CX10-XA	0.73%# I/O	11/15/2050	303,635
	GS Mortgage Securities Trus			
6,193,224	Series 2016-GS4-XA	0.60%# I/O	11/10/2049	219,771
319,000 4,191,935	Series 2017-GS8-C Series 2017-GS8-XA	4.34%# 0.98%# I/O	11/10/2050 11/10/2050	322,347 306,163
4, 191,933				300,103
2,524,808	Morgan Stanley Bank of Ame Series 2017-C33-XA	erica Merrill Ly 1.45%# 1/0	os/15/2050	217,492
	Morgan Stanley Capital Trus	t,		
88,000	Series 2017-ASHF-D (1 Month LIBOR USD +	2.000/ Å	44/45/0024	00.400
188,000	2.20%, 2.20% Floor) Series 2017-ASHF-E (1 Month LIBOR USD +	3.98%^	11/15/2034	88,483
142,000	3.15%, 3.15% Floor) Series 2017-ASHF-F	4.93%^	11/15/2034	187,791
1-72,000	(1 Month LIBOR USD +			
	4.35%, 4.35% Floor)	6.13%^	11/15/2034	142,986
15,277,000	Series 2017-ASHF-XCP	1.39%#^ I/O	05/15/2019	253,231
216,000	Series 2017-CLS-E (1 Month			
	LIBOR USD + 1.95%, 1.95% Floor)	3.73%^	11/15/2034	217,164
240,000	Series 2017-CLS-F (1 Month	3.7370	11/10/2004	217,104
2.0,000	LIBOR USD + 2.60%,			
	2.60% Floor)	4.38%^	11/15/2034	240,899
3,686,960	Series 2017-HR2-XA	0.81%# I/O	12/15/2050	227,434
	Tharaldson Hotel Portfolio Ti	rust.		
263,000	Series 2018-THL-E (1 Month LIBOR USD + 3.18%,			
	3.10% Floor)	4.92%^	11/11/2034	264,546
	UBS Commercial Mortgage T			
228,000	Series 2017-C6-C	4.45%#	12/15/2050	227,629
98,000	Series 2018-C8-C	4.71%#	02/15/2051	97,755
	Wells Fargo Commercial Moi			
323,000	Series 2012-LC5-C	4.69%#	10/15/2045	326,492
8,154,630	Series 2015-NXS2-XA	0.77%# 1/0	07/15/2058	297,123
5,538,539	Series 2015-P2-XA	1.02%# I/O	12/15/2048	298,637
69,000	Series 2017-SMP-C (1 Month LIBOR USD + 1.20%, 1.20% Floor)	3.10%^	12/15/2034	69,093
41,000	Series 2017-SMP-D	3.1070	12/10/2007	03,030
,	(1 Month LIBOR USD + 1.65%, 1.65% Floor)	3.55%^	12/15/2034	41,094
128,000	Series 2017-SMP-E (1 Month LIBOR USD +			
264,000	2.25%, 2.25% Floor) Series 2018-BXI-E (1 Month	4.15%^	12/15/2034	128,307
	LIBOR USD + 2.16%) Total Non-Agency Commercia	3.93% <sup>^</sup> ial Mortgage B	12/15/2036 acked	263,878
	Obligations (Cost \$9,637,021)			9,649,407
NON-AGENO	CY RESIDENTIAL COLLATERA	LIZED MORTO	GAGE	
798,627	Alternative Loan Trust, Series 2005-64CB-1A10	5.75%	12/25/2035	806,459
	Bayview Opportunity Master	Fund Trust		
182,698	Series 2017-RN2-A1	3.47%#^	04/28/2032	182,894
372,729	Series 2017-RN6-A1	3.10%^§	08/28/2032	371,489
293,927	Series 2017-RPL1-A1	3.10% <sup>^</sup> §	07/28/2032	292,733
	CIM Trust,			
1,108,665	Series 2017-8-A1	3.00%# ^	12/25/2065	1,107,584

	Oliai CAPE® (Cont.)			March 31, 2018
PRINCIPAL				
AMOUNT \$	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
	COLT Mortgage Loan Trust,			
576,748	Series 2017-1-A2	2.82%#^	05/27/2047	575,829
576,748	Series 2017-1-A3	3.07%#^	05/27/2047	578,701
1,436,271	Series 2018-1-A1	2.93%# ^	02/25/2048	1,439,803
,,	Deephaven Residential Mortgage	Truet		,,
410,244	Series 2017-1A-A1	2.73%#^	12/26/2046	405,835
410,244	Series 2017-1A-A2	2.93%#^	12/26/2046	407,077
710,277		2.50 /0"	12/20/2040	401,011
000 050	GCAT LLC,	3.50%^§	04/05/0047	000 745
609,252	Series 2017-2-A1	3.50% 8	04/25/2047	606,715
	Mastr Asset Backed Securities Ti	ust,		
1,346,396	Series 2006-NC3-A5 (1 Month			
	LIBOR USD + 0.21%, 0.21%	0.000/	40/05/0000	070.005
	Floor)	2.08%	10/25/2036	878,605
	New Residential Mortgage Loan			
806,408	Series 2017-RPL1-A1	3.60% <sup>^</sup> §	04/25/2022	814,353
	Oak Hill Advisors Residential Loa	ın Trust.		
1,426,912	Series 2017-NPL2-A1	3.00%^§	07/25/2057	1,418,771
	Pretium Mortgage Credit Partners	all C		
732,761	Series 2017-NPL1-A1	3.50%^§	04/29/2032	733,937
102,101		0.0070 3	JTIZJIZUJZ	100,007
600 161	Verus Securitization Trust,	3.16%#^	01/25/2047	604 022
600,161	Series 2017-1A-A2	3.10%#**	01/25/2047	601,833
	VOLT LLC,			
1,299,174	Series 2017-NP10-A1	3.00%^§	10/25/2047	1,290,283
485,619	Series 2017-NPL4-A1	3.38%^§	04/25/2047	485,817
908,076	Series 2017-NPL5-A1	3.38% <sup>^</sup> §	05/28/2047	908,826
298,780	Series 2017-NPL6-A1	3.25% <sup>^</sup> §	05/25/2047	298,138
1,237,327	Series 2017-NPL8-A1 Series 2017-NPL9-A1	3.13% <sup>\\$</sup> 3.13% <sup>\\$</sup>	06/25/2047	1,234,048
885,686			09/25/2047	<u>883,040</u>
	Total Non-Agency Residential Co Obligations	ilateralized ivi	ortgage	
	(Cost \$16,384,870)			16,322,770
US CORPO				10,022,110
	DRATE BONDS 8.5%	1 80%	05/14/2018	
60,000	DRATE BONDS 8.5% AbbVie, Inc.	1.80% 2.50%	05/14/2018 03/01/2021	59,958
	ORATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation	1.80% 2.50% 2.95%	05/14/2018 03/01/2021 01/12/2021	
60,000 375,000	DRATE BONDS 8.5% AbbVie, Inc.	2.50%	03/01/2021	59,958 367,917
60,000 375,000 190,000	PRATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc.	2.50% 2.95%	03/01/2021 01/12/2021	59,958 367,917 189,466
60,000 375,000 190,000 85,000	PRATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3	2.50% 2.95% 2.50% 2.80%	03/01/2021 01/12/2021 11/21/2020	59,958 367,917 189,466 83,600
60,000 375,000 190,000 85,000 355,000 170,000	PRATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%)	2.50% 2.95% 2.50% 2.80%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024	59,958 367,917 189,466 83,600 351,702
60,000 375,000 190,000 85,000 355,000 170,000	AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation	2.50% 2.95% 2.50% 2.80%	03/01/2021 01/12/2021 11/21/2020 02/17/2021	59,958 367,917 189,466 83,600 351,702
60,000 375,000 190,000 85,000 355,000 170,000	AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020	59,958 367,917 189,466 83,600 351,702 169,290 289,358
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000	AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000	ABATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc.	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020	59,958 367,917 189,466 83,600 351,702 169,290 289,358
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000	PRATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 185,000 320,000	ABATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 185,000 320,000	ABATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 08/15/2020	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 185,000 320,000	PRATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Cintas Corporation Citas Corporation Citas Corporation Citigroup, Inc.	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 185,000 320,000 315,000 310,000	ABATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Cintas Corporation	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88% 2.90%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 08/15/2020 04/01/2022	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 185,000 320,000 315,000 310,000 60,000	PRATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Cintas Corporation Citas Corporation Citas Corporation Citigroup, Inc.	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88% 2.90% 2.05%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 04/01/2022 12/07/2018	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 185,000 320,000 315,000 310,000 60,000 285,000	ARATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Citigroup, Inc. Citigroup, Inc. (3 Month LIBOR USD + 0.96%) Consolidated Edison, Inc.	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88% 2.90% 2.05% 2.71% 2.00%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786 286,804 358,950
60,000 375,000 190,000 85,000 355,000 370,000 295,000 350,000 185,000 310,000 60,000 285,000 310,000	ABATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Citigroup, Inc. Citigroup, Inc. (3 Month LIBOR USD + 0.96%) Consolidated Edison, Inc. CVS Health Corporation	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88% 2.90% 2.05%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 04/01/2022 12/07/2018	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 185,000 320,000 315,000 310,000 60,000 285,000	ABATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Citigroup, Inc. Citigroup, Inc. (3 Month LIBOR USD + 0.96%) Consolidated Edison, Inc. CVS Health Corporation Daimler Finance North America	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88% 2.90% 2.05% 2.71% 2.00% 2.80%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 08/15/2020 04/01/2022 12/07/2018	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786 286,804 358,950 308,203
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 185,000 310,000 60,000 285,000 310,000 250,000	ABATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Cintas Corporation Citigroup, Inc. Citigroup, Inc. (3 Month LIBOR USD + 0.96%) Consolidated Edison, Inc. CVS Health Corporation Daimler Finance North America LLC	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88% 2.90% 2.05% 2.71% 2.00%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786 286,804 358,950
60,000 375,000 190,000 85,000 355,000 370,000 295,000 350,000 185,000 310,000 60,000 285,000 310,000	ARATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Cittas Corporation Cittigroup, Inc. Cittigroup, Inc. (3 Month LIBOR USD + 0.96%) Consolidated Edison, Inc. CVS Health Corporation Daimler Finance North America LLC Daimler Finance North America	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88% 2.95% 2.05% 2.71% 2.00% 2.80% 2.25%^	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020 07/20/2020	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786 286,804 358,950 308,203
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 315,000 310,000 60,000 285,000 365,000 310,000 250,000	ARATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Cintas Corporation Citigroup, Inc. Citigroup, Inc. Citigroup, Inc. (3 Month LIBOR USD + 0.96%) Consolidated Edison, Inc. CVS Health Corporation Daimler Finance North America LLC Daimler Finance North America	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88% 2.90% 2.05% 2.71% 2.00% 2.80%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 08/15/2020 04/01/2022 12/07/2018	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786 286,804 358,950 308,203
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 185,000 310,000 60,000 285,000 310,000 250,000	ABATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Citigroup, Inc. Citigroup, Inc. (3 Month LIBOR USD + 0.96%) Consolidated Edison, Inc. CVS Health Corporation Daimler Finance North America LLC Enterprise Products Operating	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88% 2.90% 2.05% 2.71% 2.00% 2.80% 2.25%^	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020 07/20/2020 03/02/2020	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786 286,804 358,950 308,203 246,117 180,479
60,000 375,000 190,000 85,000 355,000 370,000 170,000 295,000 320,000 310,000 285,000 310,000 250,000 185,000 30,000	ABATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Citigroup, Inc. Citigroup, Inc. (3 Month LIBOR USD + 0.96%) Consolidated Edison, Inc. CVS Health Corporation Daimler Finance North America LLC Daimler Finance North America LLC Enterprise Products Operating LLC	2.50% 2.95% 2.50% 2.80% 2.81% 2.30% 2.40% 1.95% 2.10% 2.88% 2.90% 2.05% 2.71% 2.00% 2.80% 2.25%^ 2.30%^	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 08/15/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020 07/20/2020 02/12/2021	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786 286,804 358,950 308,203 246,117 180,479 29,688
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 185,000 310,000 60,000 285,000 310,000 250,000 185,000 310,000 250,000	ABATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Cintas Corporation Citigroup, Inc. Citigroup, Inc. Citigroup, Inc. (3 Month LIBOR USD + 0.96%) Consolidated Edison, Inc. CVS Health Corporation Daimler Finance North America LLC Daimler Finance North America LLC Enterprise Products Operating LLC General Mills, Inc.	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88% 2.90% 2.05% 2.71% 2.00% 2.80% 2.25%^	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020 07/20/2020 03/02/2020	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786 286,804 358,950 308,203 246,117 180,479
60,000 375,000 190,000 85,000 355,000 370,000 170,000 295,000 320,000 310,000 285,000 310,000 250,000 185,000 30,000	ABATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Cittas Corporation Cittigroup, Inc. Cittigroup, Inc. Cittigroup, Inc. Cittigroup, Inc. CVS Health Corporation Daimler Finance North America LLC Daimler Finance North America LLC Enterprise Products Operating LLC General Mills, Inc. General Motors Financial	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88% 2.95% 2.71% 2.00% 2.80% 2.25%^ 2.30%^ 2.30%^	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020 07/20/2020 02/12/2021 02/15/2021 02/15/2021	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786 286,804 358,950 308,203 246,117 180,479 29,688 143,061
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 185,000 310,000 60,000 285,000 310,000 250,000 185,000 310,000 250,000	ABATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Cintas Corporation Citigroup, Inc. Citigroup, Inc. Citigroup, Inc. (3 Month LIBOR USD + 0.96%) Consolidated Edison, Inc. CVS Health Corporation Daimler Finance North America LLC Daimler Finance North America LLC Enterprise Products Operating LLC General Mills, Inc.	2.50% 2.95% 2.50% 2.80% 2.81% 2.30% 2.40% 1.95% 2.10% 2.88% 2.90% 2.05% 2.71% 2.00% 2.80% 2.25%^ 2.30%^	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 08/15/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020 07/20/2020 02/12/2021	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786 286,804 358,950 308,203 246,117 180,479 29,688
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 315,000 310,000 60,000 285,000 310,000 250,000 185,000 310,000 250,000 185,000	ABATE BONDS 8.5% AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Cintas Corporation Citigroup, Inc. Citigroup, Inc. (3 Month LIBOR USD + 0.96%) Consolidated Edison, Inc. CVS Health Corporation Daimler Finance North America LLC Daimler Finance North America LLC Enterprise Products Operating LLC General Mills, Inc. General Motors Financial Company	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88% 2.95% 2.71% 2.00% 2.80% 2.25%^ 2.30%^ 2.30%^	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020 07/20/2020 02/12/2021 02/15/2021 02/15/2021	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786 286,804 358,950 308,203 246,117 180,479 29,688 143,061
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 185,000 310,000 60,000 285,000 310,000 250,000 185,000 310,000 250,000 145,000 135,000 225,000	AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Arthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Citigroup, Inc. Citigroup, Inc. Citigroup, Inc. (3 Month LIBOR USD + 0.96%) Consolidated Edison, Inc. CVS Health Corporation Daimler Finance North America LLC Daimler Finance North America LLC Ceneral Mills, Inc. General Motors Financial Company General Motors Financial Company Goldman Sachs Group, Inc.	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88% 2.90% 2.05% 2.71% 2.00% 2.80% 2.25%^ 2.30%^ 2.30%^ 2.65% 3.20% 2.30%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 08/15/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020 07/20/2020 02/12/2021 02/15/2021 10/21/2019 04/13/2020 07/06/2021 12/13/2019	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786 286,804 358,950 308,203 246,117 180,479 29,688 143,061 133,415 223,181 346,366
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 315,000 310,000 60,000 285,000 310,000 250,000 185,000 310,000 250,000 145,000 135,000 350,000	AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Anthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Cittas Corporation Cittgroup, Inc. Citigroup, Inc. (3 Month LIBOR USD + 0.96%) Consolidated Edison, Inc. CVS Health Corporation Daimler Finance North America LLC Daimler Finance North America LLC Enterprise Products Operating LLC General Mills, Inc. General Motors Financial Company General Motors Financial Company Goldman Sachs Group, Inc. JP Morgan Chase & Company	2.50% 2.95% 2.50% 2.80% 2.81% 2.30% 2.40% 1.95% 2.10% 2.88% 2.90% 2.05% 2.71% 2.00% 2.25% 2.30% 2.25% 3.20% 2.30% 2.25%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020 02/12/2021 02/15/2021 10/21/2019 04/13/2020 07/06/2021 12/13/2019 01/23/2020	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786 286,804 358,950 308,203 246,117 180,479 29,688 143,061 133,415 223,181 346,366 326,042
60,000 375,000 190,000 85,000 355,000 170,000 295,000 350,000 185,000 310,000 60,000 285,000 310,000 250,000 185,000 310,000 250,000 145,000 135,000 225,000	AbbVie, Inc. Air Lease Corporation Analog Devices, Inc. Arthem, Inc. AT&T, Inc. Bank of America Corporation (3 Month LIBOR USD + 0.79%) BAT Capital Corporation Capital One Financial Corporation Cardinal Health, Inc. Caterpillar Financial Services Corporation Celgene Corporation Citigroup, Inc. Citigroup, Inc. Citigroup, Inc. (3 Month LIBOR USD + 0.96%) Consolidated Edison, Inc. CVS Health Corporation Daimler Finance North America LLC Daimler Finance North America LLC Ceneral Mills, Inc. General Motors Financial Company General Motors Financial Company Goldman Sachs Group, Inc.	2.50% 2.95% 2.50% 2.80% 2.81% 2.30%^ 2.40% 1.95% 2.10% 2.88% 2.90% 2.05% 2.71% 2.00% 2.80% 2.25%^ 2.30%^ 2.30%^ 2.65% 3.20% 2.30%	03/01/2021 01/12/2021 11/21/2020 02/17/2021 03/05/2024 08/14/2020 10/30/2020 06/14/2019 01/10/2020 08/15/2020 04/01/2022 12/07/2018 04/25/2022 03/15/2020 07/20/2020 02/12/2021 02/15/2021 10/21/2019 04/13/2020 07/06/2021 12/13/2019	59,958 367,917 189,466 83,600 351,702 169,290 289,358 343,233 183,034 316,409 313,888 305,354 59,786 286,804 358,950 308,203 246,117 180,479 29,688 143,061 133,415 223,181 346,366

114 DoubleLine Funds Trust

March 31, 2018

PRINCIPAL				
AMOUNT \$/		_		
SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
360,000		0.070/	07/00/0000	204 524
7,000	USD + 0.93%)	2.67%	07/22/2022	361,534
7,000		2.60%	03/29/2019	6,970
350,000		3.15%	04/01/2021	346,964
370,000		2.08%	10/15/2020	362,232
325,000	Packaging Corporation of America	2.45%	12/15/2020	220 022
205.000		4.38%		320,023
295,000 235,000	· .	7.38%	08/11/2020 06/15/2019	303,907 247,581
30,000		3.25%	06/12/2020	30,015
250,000		3.17%	04/11/2022	247,700
330,000		2.25%	05/15/2020	324,649
285,000		2.20%	02/01/2019	284,014
65,000	. , .	3.60%	08/15/2021	65,624
90,000		3.0070	00/13/2021	00,024
30,000	Finance Company LLC	2.95%^	11/01/2019	89,804
125,000		2.30%	07/15/2018	124,901
295,000		2.15%	01/30/2020	290,434
200,000	Total US Corporate Bonds	2.1070	01/00/2020	250,404
	(Cost \$9,281,681)			0 452 557
110 001/55				9,153,557
	RNMENT AND AGENCY MORTGAG	E BACKED		
OBLIGATION	UNS 3.0%			
	Federal Home Loan Mortgage Cor			
883,890	Pool G0-8762	4.00%	05/01/2047	909,540
	Federal Home Loan Mortgage Cor	poration.		
831,582		1.75%	10/15/2032	802,033
422,948	Series 4484-CD	1.75%	07/15/2030	410,836
490,411	Series 4738-LA	3.00%	11/15/2043	485,534
	Endoval National Mortgage Acces	iation		,
525,810	Federal National Mortgage Assoc Series 2011-146-MJ	3.00%	08/25/2041	521,042
67,329	Series 2014-66-QE	2.00%	01/25/2040	66,374
01,323				00,574
	Total US Government and Agency	/ Wortgage	Васкец	
	Obligations (Cost \$3,251,968)			2 405 250
110 001/55		NO 0 00/		3,195,359
	RNMENT AND AGENCY OBLIGATIO	JNS 9.0%		
2,591,151	United States Treasury Inflation Indexed Bonds	1.38%±	07/15/2018	2,624,360
3,010,000		2.00%±	08/31/2021	2,964,654
4,120,000	United States Treasury Notes	2.00 %‡ 2.13%±	09/30/2021	4,072,635
4,120,000	•			4,072,033
	Total US Government and Agency	/ Obligation	ns (Cost	0.004.040
	\$9,830,889)			9,661,649
	D MUTUAL FUNDS 9.7%			
1,047,849	· · · · · · · · · · · · · · · · · · ·			40 445 004
	(Class I)			10,415,621
	Total Affiliated Mutual Funds			
	(Cost \$10,397,184)			10,415,621
	RM INVESTMENTS 3.6%			
521,163	BlackRock Liquidity Funds			
	FedFund - Institutional			
	Shares	1.53%+		521,163
521,163				
	Market Government Portfolio	4 4===:		
	- Class I	1.47%◆		521,163

PRINCIPAL				
AMOUNT \$/				
SHARES	SECURITY DESCRIPTION	RATE	MATURITY	VALUE \$
521,163	Morgan Stanley Institutional			
	Liquidity Funds			
	Government Portfolio -			
	Institutional Share Class	1.56% •		521,163
2,300,000	United States Treasury Bills	0.00%	04/19/2018	2,298,232
	Total Short Term Investments			
	(Cost \$3,861,730)			3,861,721
	Total Investments 101.2%			
	(Cost \$109,252,397)			108,616,031
	Liabilities in Excess of Other A	ssets (1.2)%		(1,294,559)
	NET ASSETS 100.0%			<u>\$ 107,321,472</u>
OF OUDITY 7	TYPE PREAKROUMN 0/ -f.N-	4. 4 4		
	TYPE BREAKDOWN as a % of Ne ed Loan Obligations	t Assets:		18.4%
	Residential Collateralized Morto	nage Obligation	nne	15.2%
	ed Obligations	Jage Obligation	0113	14.3%
Affiliated Mu				9.7%
	nent and Agency Obligations			9.0%
	Commercial Mortgage Backed	Obligations		9.0%
Foreign Cor	porate Bonds	_		9.0%
US Corpora				8.5%
Short Term				3.6%
	nent and Agency Mortgage Back			3.0%
	rernment Bonds, Foreign Agenci	es and Foreig	gn	1 50/
	nent Sponsored Corporations sand Liabilities			1.5% (1.2)%
Other Asset	s and Liabilities			100.0%
				100.0%
INVESTMEN	IT BREAKDOWN as a % of Net As	cente:		
	d Loan Obligations	55015.		18.4%
	Residential Collateralized Morto	gage Obligation	ons	15.2%
	ed Obligations	,		14.3%
Affiliated Mu	itual Funds			9.7%
	nent and Agency Obligations			9.0%
	Commercial Mortgage Backed	Obligations		9.0%
Banking				6.0%
Short Term		od Obligation	20	3.6% 3.0%
Energy	nent and Agency Mortgage Back	eu Obligation	15	2.0%
	rernment Bonds, Foreign Agenci	es and Foreio	nn	2.070
	nent Sponsored Corporations		j''	1.5%
Telecommu				1.2%
Utilities				0.9%
Transportati	on			0.8%
Healthcare				0.8%
Automotive				0.7%
Pharmaceut				0.7%
Consumer F Chemicals/F				0.5% 0.5%
Technology	riastics			0.5%
Pulp & Pape	er			0.4%
Finance	•			0.3%
Aerospace 8	& Defense			0.3%
Insurance				0.3%
Beverage ar				0.3%
Construction				0.3%
Industrial Ed	quipment			0.3%
Real Estate Conglomera	toc			0.3% 0.2%
Food Produc				0.2%
Food/Drug F				0.1%
	s and Liabilities			(1.2)%
				100.0%
				00.070

The accompanying notes are an integral part of these financial statements.

### Schedule of Investments DoubleLine Shiller Enhanced International CAPE® (Cont.)

March 31, 2018

Unrealized

Unrealized

- 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 March 31, 2018, the value of these securities amounted to \$56,585,223 or 52.7% of net assets.
- # 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 March 31, 2018.
- I/O Interest only security
- Seven-day yield as of March 31, 2018
- § The interest rate will step up if the issuer does not redeem the bond by an expected redemption date. The interest rate shown is the rate in effect as of March 31, 2018.
- ‡ All or a portion of this security has been pledged as collateral in connection with swaps.

#### **Total Return Swaps**

Reference Entity	Counterparty	Long/Short	Financing Rate	Payment Frequency	Termination Date	Notional Amount	Appreciation (Depreciation)/ Value
Shiller Barclays CAPE® Europe Sector Net ER NoC Index  Shiller Barclays CAPE® Europe Sector Net ER NoC Index	Barclays Capital, Inc.	Long	0.20%	Termination	04/26/2018	20,000,000 EUR	\$(1,208,038)
H	Barclays Capital, Inc.	Long	0.20%	Termination	05/31/2018	16,000,000 EUR	(827,416)
Shiller Barclays CAPE® Europe Sector Net ER NoC Index	Barclays Capital, Inc.	Long	0.20%	Termination	07/01/2018	5,000,000 EUR	(407,017)
Shiller Barclays CAPE® Europe Sector Net ER NoC Index	Barclays Capital, Inc.	Long	0.20%	Termination	07/31/2018	5,000,000 EUR	(245,600)
Shiller Barclays CAPE® Europe Sector Net ER NoC Index	BNP Paribas	Long	0.20%	Termination	07/31/2018	10,000,000 EUR	(635,742)
Shiller Barclays CAPE® Europe Sector Net ER NoC Index	Barclays Capital, Inc.	Long	0.20%	Termination	09/03/2018	5,000,000 EUR	(255,249)
Shiller Barclays CAPE® Europe Sector Net ER NoC Index	Barclays Capital, Inc.	Long	0.20%	Termination	09/30/2018	7,000,000 EUR	(360,894)
Shiller Barclays CAPE® Europe Sector Net ER NoC Index	, .					, ,	,
Shiller Barclays CAPE® Europe Sector Net ER NoC Index	Barclays Capital, Inc.	Long	0.20%	Termination	10/31/2018	4,000,000 EUR	(287,690)
H	BNP Paribas	Long	0.20%	Termination	12/02/2018	10,000,000 EUR	(913,135)
Shiller Barclays CAPE® Europe Sector Net ER NoC Index	BNP Paribas	Long	0.20%	Termination	01/31/2019	5,000,000 EUR	(277,619)
Shiller Barclays CAPE® Europe Sector Net ER NoC Index	BNP Paribas	Long	0.20%	Termination	04/30/2019	5,000,000 EUR	<u>—</u> \$(5,418,400)

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 March 31, 2018, 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 De	elivered	Value	Currency to be Re	eceived	Value	Appreciation (Depreciation)
06/29/2018	Goldman Sachs	125,563,337	USD	\$ 125,563,337	104,120,000	EUR	\$ 129,022,434	\$ 3,459,097
06/29/2018	Barclays Capital, Inc.	11,730,300	USD	11,730,300	9,730,000	EUR	12,057,129	326,829
06/29/2018	JP Morgan Securities LLC	4,866,758	USD	4,866,758	4,000,000	EUR	4,956,682	89,924
06/29/2018	Goldman Sachs	25,850,000	EUR	32,032,558	32,071,677	USD	32,071,677	39,119
				\$ 174,192,953			\$ 178,107,922	\$ 3,914,969

EUR Euro USD US Dollar

A summary of the DoubleLine Shiller Enhanced International CAPE®'s investments in affiliated mutual funds for the year ended March 31, 2018 is as follows:

						Change in	Dividend Income	Net Realized
						Unrealized for the	Earned in the	Gain (Loss) in
	Value at			Shares Held at	Value at	Year Ended	Year Ended	the Year Ended
	March 31,	Gross	Gross	March 31,	March 31,	March 31,	March 31,	March 31,
Fund	2017	Purchases	Sales	2018	2018	2018	2018	2018
DoubleLine Floating Rate Fund (Class I)	\$—	\$12,200,000	\$(1,800,000)	1,047,849	\$10,415,621	\$18,437	\$199,252	\$(2,816)

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## **Statements of Assets and Liabilities**

March 31, 2018

						111011011, 2010
	DoubleLine Total Return	DoubleLine Core Fixed	DoubleLine Emerging Markets	DoubleLine Multi-Asset Growth Fund	DoubleLine Low Duration	DoubleLine Floating
400570	Bond Fund	Income Fund	Fixed Income Fund	(Consolidated)	Bond Fund	Rate Fund
ASSETS Investments in Unaffiliated Securities, at Value *	\$48,814,555,322	\$ 8,875,491,743 1,023,141,097	\$1,085,987,973	\$129,134,122 63,678,156	\$5,115,142,322	\$553,982,365
Investments in Affiliated Securities, at Value * Short Term Investments, at Value *	2,675,948,763	507,854,132	34,979,653	21,665,039	48,500,000 402,815,483	51,810,045
Foreign Currency, at Value *	-	-	O+,575,000 —		+02,010,+00	-
Interest and Dividends Receivable	161,922,906	55,529,951	11,212,754	652,335	26,136,829	1,712,431
Cash	770,534	4,647,336	78,625	703,252	1,716,737	7,286,904
Receivable for Fund Shares Sold	110,890,446	28,627,974	6,536,232	1,567,600	14,085,213	2,403,686
Prepaid Expenses and Other Assets Receivable for Investments Sold	389,380 307,853	81,999 23,316,455	38,653	26,375 150,464	97,009 11,129,472	45,416 23,112,651
Net Unrealized Appreciation on Forward Currency Exchange Contracts	307,055	23,310,433		752,579	11,129,472	23,112,031
Net Unrealized Appreciation on Swaps	_	_	_	3,094,936	_	_
Deposit at Broker for Futures	_	_	_	2,462,226	_	_
Deposit at Broker for Swaps (Upfront Payments/(Receipts) of \$0, \$0, \$0, \$(843,389), \$0, \$0)	_	_	_	378,710	_	_
Variation Margin Receivable		<del></del>	<del></del>	612,380	<del></del>	<del></del>
Total Assets	51,764,785,204	10,518,690,687	1,138,833,890	224,878,174	5,619,623,065	640,353,498
LIABILITIES  Provide for least to the Provide Act of the Control o	100 0 10 00=	00.400.00=		4.050.050	04 740 000	04 750 00-
Payable for Investments Purchased Payable for Fund Shares Redeemed	186,916,297 94,718,180	86,489,995 12,501,449	1,607,454	4,353,956 1,249,152	81,740,923 23,181,753	64,756,927 446,881
Distribution Payable	33,185,485	7,842,703	465,860	993,110	2,377,735	979,827
Investment Advisory Fees Payable	17,552,936	3,050,146	719,217	158,649	1,645,129	240,047
Transfer Agent Expenses Payable	5,111,955	896,866	256,295	30,404	806,805	122,983
Distribution Fees Payable	2,835,371	338,667	63,344	33,788	677,122	35,672
Administration, Fund Accounting and Custodian Fees Payable	1,716,144	374,471	45,559	15,920	226,143	40,097
Accrued Expenses Trustees Fees Payable	1,543,817 663,025	125,600 83,846	34,811 10,376	3,481 1,772	38,569 36,690	12,645 3,746
Professional Fees Payable	577,399	160,820	89,520	50,601	46,305	46,519
Payable to Broker	—	-	-	350,438	-	-
Due to Custodian	_	_	_	_	_	_
Net Unrealized Depreciation on Swaps	_	_	_	_		
Total Liabilities	344,820,609	111,864,563	3,292,436	7,241,271	110,777,174	66,685,344
Commitments and Contingencies (See Note 2)  Net Assets	\$51,419,964,595	\$10,406,826,124	\$1,135,541,454	\$217,636,903	\$5,508,845,891	\$573,668,154
NET ASSETS CONSIST OF: Paid-in Capital	\$54,841,020,813	\$10,556,786,590	\$1,187,649,624	\$221,075,538	\$5,583,614,700	\$580,109,525
Undistributed (Accumulated) Net Investment Income (Loss) (See Note 6)	(7,258,988)	(357,650)		824,634	785,074	211,111
Accumulated Net Realized Gain (Loss) on Investments	(2,825,990,028)	(56,572,314)	703,967	(2,866,395)	(33,568,177)	(8,427,631)
Net Unrealized Appreciation (Depreciation) on:						
Investments in Unaffiliated Securities	(587,190,527)	(113,759,460)	,	(1,456,788)	(40,468,268)	1,775,149
Investments in Affiliated Securities	(616 675)	20,741,097	_	(2,472,159)	(1,500,000)	
Short Term Investments Foreign Currency	(616,675)	(12,139)		(3,028)	(17,438)	
Forwards	_	_	_	752,579	_	_
Futures	_	_	_	(1,312,414)	_	_
Swaps	_	_	_	3,094,936	_	_
Translation of Other Assets and Liabilities Denominated in Foreign Currency	_	_	_	_	_	_
Net Assets	\$51,419,964,595	\$10,406,826,124	\$1,135,541,454	\$217,636,903	\$5,508,845,891	\$573,668,154
*Identified Cost:						
Investments in Unaffiliated Securities	\$49,401,745,849	\$ 8,989,251,203	\$1,138,866,040	\$130,590,910	\$5,155,610,590	\$552,207,216
Investments in Affiliated Securities	_	1,002,400,000		66,150,315	50,000,000	
Short Term Investments	2,676,565,438	507,866,271	34,979,653	21,668,067	402,832,921	51,810,045
Foreign Currency	_		_	_		
Class I (unlimited shares authorized): Net Assets	\$42,992,354,070	\$ 9,381,508,342	\$ 937,977,710	\$ 63,650,916	\$4,069,943,147	\$428,378,692
Shares Outstanding	4,101,764,788	868,138,614	89,977,920	6,748,834	408,294,996	43,114,430
Net Asset Value, Offering and Redemption Price per Share	\$ 10.48	\$ 10.81	\$ 10.42	\$ 9.43	\$ 9.97	\$ 9.94
Class N (unlimited shares authorized):	¢ 0.407.040.505	£ 4.005.047.700	ф 407 F00 744	<b>.</b>	£4.420.000.744	¢445 000 400
Net Assets	\$ 8,427,610,525	\$ 1,025,317,782	\$ 197,563,744	\$ —	\$1,438,902,744	\$145,289,462
Shares Outstanding Net Asset Value, Offering and Redemption Price per Share	804,421,445 \$ 10.48	94,949,905 \$ 10.80	18,947,617 \$ 10.43	\$ —	144,456,797 \$ 9.96	14,600,236 \$ 9.95
Class A (unlimited shares authorized):	Ţ 10. <del>1</del> 0	÷ 10.00	¥ 10T0	Ψ	Ų 0.00	<del>y</del> 0.00
Net Assets	\$ _	\$ —	\$ —	\$153,985,987	\$ —	\$ —
Shares Outstanding	_	_	_	16,389,598	_	_
Net Asset Value, Offering Price per Share	\$ —	\$ —	\$ —	\$ 9.80	\$ -	\$ -
Net Asset Value, Redemption Price per Share	\$ —	\$	\$	\$ 9.40	\$	\$

The accompanying notes are an integral part of these financial statements.

Annual Report March 31, 2018

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## Statements of Assets and Liabilities (Cont.)

March 31, 2018

Cash         6,668,251         1,524,547         49,625         5,625           Receivable for Fund Shares Sold         17,914,205         6,040,548         190,108         55,020         7,134	032 10,158,068 — 8,299,628 145 4,555,111 — —
Investments in Affiliated Securities, at Value *     150,050,000     44,125,249     —     —       Short Term Investments, at Value *     879,640,214     167,143,724     733,175     1,198,867     220,040       Foreign Currency, at Value *     —     —     —     —     —       Interest and Dividends Receivable     19,395,007     6,749,191     2,027,498     232,944     98       Cash     6,668,251     1,524,547     49,625     5,625       Receivable for Fund Shares Sold     17,914,205     6,040,548     190,108     55,020     7,134	
Short Term Investments, at Value *     879,640,214     167,143,724     733,175     1,198,867     220,040       Foreign Currency, at Value *     —     —     —     —     —       Interest and Dividends Receivable     19,395,007     6,749,191     2,027,498     232,944     98       Cash     6,668,251     1,524,547     49,625     5,625       Receivable for Fund Shares Sold     17,914,205     6,040,548     190,108     55,020     7,134	- 8,299,628 145 4,555,111  850 72,274 169 14,210  659,220
Interest and Dividends Receivable         19,395,007         6,749,191         2,027,498         232,944         98           Cash         6,668,251         1,524,547         49,625         5,625           Receivable for Fund Shares Sold         17,914,205         6,040,548         190,108         55,020         7,134	145 4,555,111 — — — 850 72,274 169 14,210 — — 659,220
Cash         6,668,251         1,524,547         49,625         5,625           Receivable for Fund Shares Sold         17,914,205         6,040,548         190,108         55,020         7,134	850 72,274 169 14,210 — — 659,220
Receivable for Fund Shares Sold 17,914,205 6,040,548 190,108 55,020 7,134	850 72,274 169 14,210 — — 659,220
	169 14,210 — — 659,220
Prepaid Expenses and Other Assets 137,436 81,577 31,572 19,053 19	<b>—</b> 659,220
Receivable for Investments Sold 42,687,620 4,458,405 — —	
Net Unrealized Appreciation on Forward Currency Exchange Contracts — — — — — — — — — — — — — — — — — — —	nn4 —
Net Unrealized Appreciation on Swaps  139,386,237 — — 67  Deposit at Broker for Futures  — — 39,600	
Deposit at Broker for Swaps (Upfront Payments/(Receipts) of \$0, \$0, \$0, \$0, \$0, \$0, \$0 — — — —	
Variation Margin Receivable — — 13,875	
Total Assets 5,122,330,262 1,227,391,971 200,598,812 66,594,594 285,492	046 693,200,880
LIABILITIES	
Payable for Investments Purchased 53,384,229 21,633,380 — — — — — — — — — — — — — — — — — — —	
Payable for Fund Shares Redeemed         7,261,872         1,445,533         112,914         11,278         3,466           Distribution Payable         2,301,944         705,164         174,692         138,308	032 15,000
	193 292,216
	674 51,765
	428 6,080
	418 35,822
Accrued Expenses 8,571 6,198 15,995 5,024 22 Trustees Fees Payable 15,038 4,656 2,598 874	729 10,386 693 4,171
	693 4,171 951 33,228
Payable to Broker	
Due to Custodian — — — — 60	799 —
Net Unrealized Depreciation on Swaps	
Total Liabilities         66,067,007         24,807,593         568,671         221,925         3,901           Commitments and Contingencies (See Note 2)	917 448,668
Net Assets \$5,056,263,255 \$1,202,584,378 \$200,030,141 \$66,372,669 \$281,590	129 \$692,752,212
NET ASSETS CONSIST OF: Paid-in Capital \$4,662,072,262 \$1,209,296,587 \$205,133,259 \$68,773,878 \$278,914	
Undistributed (Accumulated) Net Investment Income (Loss) (See Note 6) 952,972 302,963 (117,171) 12,015 2,535	
Accumulated Net Realized Gain (Loss) on Investments 282,062,935 (2,950,459) 281,272 (1,424,045)	(6) (46,158)
Net Unrealized Appreciation (Depreciation) on:	
	239 35,149,646
Investments in Affiliated Securities         50,000         2,075,249         —         —           Short Term Investments         (25,641)         —         —         —         (38	
Foreign Currency	— 117,381
Forwards — — — — —	— 659,220
Futures — — — 62,225	
	864 —
Translation of Other Assets and Liabilities Denominated in Foreign Currency         —	<u>83,511</u> 129 \$692,752,212
110(11000t0 \$1,202,004,010 \$200,000,141 \$00,012,000 \$201,000	ΨΟΟΣ,ΤΟΣ,ΣΤΣ
*Identified Cost:	
Investments in Unaffiliated Securities \$3,894,686,802 \$1,003,408,692 \$202,834,053 \$66,081,014 \$58,020	747 \$634,292,723
Investments in Affiliated Securities 150,000,000 42,050,000 — — —	
Short Term Investments         879,665,855         167,143,724         733,175         1,198,867         220,078           Foreign Currency         —         —         —         —         —	582 10,158,068 — 8,182,247
Class I (unlimited shares authorized):	0,102,211
Net Assets \$4,013,700,022 \$1,007,491,379 \$142,173,857 \$55,356,997 \$213,752	310 \$663,207,877
Shares Outstanding 264,832,371 102,684,769 14,662,592 5,691,766 21,139	320 61,938,221
Net Asset Value, Offering and Redemption Price per Share \$ 15.16 \$ 9.81 \$ 9.70 \$ 9.73 \$ 1	0.11 \$ 10.71
Class N (unlimited shares authorized):	
Net Assets \$1,042,563,233 \$ 195,092,999 \$ 57,856,284 \$11,015,672 \$ 67,837	
Shares Outstanding         68,851,883         19,896,396         5,960,455         1,133,524         6,759           Net Asset Value, Offering and Redemption Price per Share         \$ 15.14         \$ 9.81         \$ 9.71         \$ 9.72         \$ 15.14	
	0.04 \$ 10.69
Class A (unlimited shares authorized):  Net Assets  \$ - \$ - \$ - \$  - \$	_ \$ _
Shares Outstanding — — — — — — — — — — — — — — — — — — —	_
Net Asset Value, Offering Price per Share \$ - \$ - \$ - \$	- \$ -
Net Asset Value, Redemption Price per Share \$ - \$ - \$ - \$	_ \$

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March 31, 2018

			March 31, 2016
	5	B 1111	DoubleLine
	DoubleLine Infrastructure	DoubleLine Ultra Short	Shiller Enhanced International
	Income Fund	Bond Fund	CAPE®
ASSETS			
Investments in Unaffiliated Securities, at Value *	\$503,705,900	\$ 69,450,169	\$ 94,338,689
Investments in Affiliated Securities, at Value *			10,415,621
Short Term Investments, at Value *	41,905,631	97,055,531	3,861,721
Foreign Currency, at Value * Interest and Dividends Receivable	2,843,356	300,213	504,921
Cash	388,788	300,213	6,250
Receivable for Fund Shares Sold	93,525	10,420	161,754
Prepaid Expenses and Other Assets	15,839	1,293	14,924
Receivable for Investments Sold	4,655,297	_	51,594
Net Unrealized Appreciation on Forward Currency Exchange Contracts	_	_	3,914,969
Net Unrealized Appreciation on Swaps Deposit at Broker for Futures			_
Deposit at Broker for Swaps (Upfront Payments/(Receipts) of \$0, \$0, \$0)			
Variation Margin Receivable			_
Total Assets	553,608,336	166,817,626	113,270,504
LIABILITIES			
Payable for Investments Purchased	_		280,815
Payable for Fund Shares Redeemed	153,168	2,955	95,657
Distribution Payable	1,361,305	193,980	62,217
Investment Advisory Fees Payable	233,426	21,115	7,629
Transfer Agent Expenses Payable	28,578	23,081	24,472
Distribution Fees Payable Administration, Fund Accounting and Custodian Fees Payable	5,934 25,765	110 7,945	10,079 22,781
Accrued Expenses	5,310	7,528	323
Trustees Fees Payable	1,491	822	365
Professional Fees Payable	10,389	27,864	26,294
Payable to Broker			
Due to Custodian	_	_	_
Net Unrealized Depreciation on Swaps	<del>-</del>		5,418,400
Total Liabilities	1,825,366	285,400	5,949,032
Commitments and Contingencies (See Note 2)  Net Assets	\$551,782,970	\$166,532,226	\$107,321,472
NET ASSETS CONSIST OF:	\$ 00 1,1 02,01 0	ψ100,00 <u>L,</u> 220	ψ101,021,112
Paid-in Capital	\$556,657,874	\$166,548,706	\$109,203,978
Undistributed (Accumulated) Net Investment Income (Loss) (See Note 6)	(409,161)	13,576	420,956
Accumulated Net Realized Gain (Loss) on Investments	87,238	(2,548)	545,212
Net Unrealized Appreciation (Depreciation) on:			
Investments in Unaffiliated Securities	(4,552,981)	38,306	(654,794)
Investments in Affiliated Securities		(CF 044)	18,437
Short Term Investments Foreign Currency		(65,814)	(9)
Forwards			3,914,969
Futures	_	_	- 0,514,505
Swaps	_	_	(5,418,400)
Translation of Other Assets and Liabilities Denominated in Foreign Currency	_	_	(708,877)
Net Assets	\$551,782,970	\$166,532,226	\$107,321,472
*Identified Cook			
*Identified Cost: Investments in Unaffiliated Securities	\$508,258,881	\$ 69,411,863	\$ 94,993,483
Investments in Orlamiated Securities	Ψ300,230,001	ψ 09,411,003 —	10,397,184
Short Term Investments	41,905,631	97,121,345	3,861,730
Foreign Currency	<del>-</del>	_	61
Class I (unlimited shares authorized):			
Net Assets	\$532,403,737	\$166,254,502	\$ 78,161,781
Shares Outstanding	53,231,250	16,583,250	6,956,252
Net Asset Value, Offering and Redemption Price per Share	\$ 10.00	\$ 10.03	\$ 11.24
Class N (unlimited shares authorized):	<u>.</u> ,		
Net Assets	\$ 19,379,233	\$ 277,724	\$ 29,159,691
Shares Outstanding  Not Acces Value, Offician and Redometica Price and Share	1,938,752	27,678	2,595,634
Net Asset Value, Offering and Redemption Price per Share	\$ 10.00	\$ 10.03	\$ 11.23
Class A (unlimited shares authorized):	\$ —	¢	¢
Net Assets Shares Outstanding	\$ —	\$ <u> </u>	\$ <u>—</u>
Net Asset Value, Offering Price per Share	\$ <del>_</del>	\$ —	\$ <del>_</del>
Net Asset Value, Redemption Price per Share	\$ —	\$ -	\$ -
· · · · · · · · · · · · · · · · · · ·	•		

The accompanying notes are an integral part of these financial statements.

# **Statements of Operations**

For the Year Ended March 31, 2018

				DoubleLine	B 1111	5 1111
	DoubleLine Total Return	DoubleLine Core Fixed	DoubleLine Emerging Markets	Multi-Asset Growth Fund	DoubleLine Low Duration	DoubleLine Floating
	Bond Fund	Income Fund	Fixed Income Fund	(Consolidated)	Bond Fund	Rate Fund
INIVECTMENT INCOME	Dona i ana	moomo r unu	Tixou moomo Tunu	(conconductor)		
INVESTMENT INCOME Income:						
Interest	\$1,877,096,594	\$287,458,013	\$ 45,530,588	\$ 2,431,357	\$136,224,492	\$22,289,199
Dividends from Unaffiliated Securities	Ψ 1,077,000,004 —	Ψ201,400,010 —	Ψ 40,000,000 —	2,312,001	Ψ 100,224,432	Ψ22,200,100
Dividends from Affiliated Securities	_	21,932,928	_	1,961,294	1,387,849	_
Total Investment Income	1,877,096,594	309,390,941	45,530,588	6,704,652	137,612,341	22,289,199
Expenses:	,. ,,	, , .	-,,	-, - ,	- ,- ,-	,,
Investment Advisory Fees	213,517,475	37,711,030	8,513,532	1,904,785	18,072,009	2,406,497
Distribution Fees - Class N	22,492,397	2,714,362	542,269	_	3,708,359	336,456
Distribution Fees - Class A	_	_	_	349,254	_	_
Transfer Agent Expenses	25,656,660	3,662,116	938,562	84,734	2,104,080	322,243
Administration, Fund Accounting and Custodian Fees	7,403,045	1,569,507	203,136	68,797	875,491	191,176
Registration Fees	1,251,512	318,258	88,812	48,165	187,027	62,799
Shareholder Reporting Expenses	1,935,085	273,202	66,946	13,254	97,989	20,597
Professional Fees	1,291,419	345,892	147,204	117,254	152,495	81,894
Insurance Expenses	565,356	90,839	10,096	3,587	45,006	3,224
Trustees Fees	653,016	124,798	12,110	2,131	51,542	4,337
Miscellaneous Expenses	451,156	74,109	32,335	10,265	30,480	56,224
Total Expenses	275,217,121	46,884,113	10,555,002	2,602,226	25,324,478	3,485,447
Less: Investment Advisory Fees (Waived) Less: Other Fees (Reimbursed)/Recouped	_	(4,756,058)	_	(235,275) 26,412	(246,867)	_
Net Expenses	275,217,121	42,128,055	10,555,002	2,393,363	25,077,611	3,485,447
Net Expenses	213,211,121	42,120,000	10,555,002	2,030,000	23,077,011	3,403,447
Net Investment Income (Loss)	1,601,879,473	267,262,886	34,975,586	4,311,289	112,534,730	18,803,752
REALIZED & UNREALIZED GAIN (LOSS) ON INVESTMENTS						
Net Realized Gain (Loss) on:						
Investments in Unaffiliated Securities	(79,667,201)	5,657,761	24,199,913	751,943	1,779,181	473,607
Investments in Affiliated Securities	_	_	_	(167,537)	40,200	_
Foreign Currency	_	_	_	107,790	_	_
Forwards Futures	_	_	_	1,805,226 3,549,867	_	_
Swaps	_	_	_	7,612,042	_	_
In-Kind Transactions	_	_	_	7,012,042		_
Net Change in Unrealized Appreciation (Depreciation) on:						
Investments in Unaffiliated Securities	(384,200,073)	(91,795,693)	(25,901,517)	(929,488)	(30,211,309)	538,365
Investments in Affiliated Securities	` <i>'</i>	23,970,030	· · · · · · · · · · · · · · · · · · ·	(708,342)	(750,000)	·—
Short Term Investments	82,583	(12,139)	_	(2,928)	(17,438)	_
Foreign Currency	_	_	_	(16,827)	_	_
Forwards	_	-	_	704,707	_	_
Futures Swaps	_	_	_	(1,177,237) (4,060,911)	_	_
Translation of Other Assets and Liabilities Denominated in	_	_	_	(4,000,911)	_	_
Foreign Currency	_	_	_	_	_	_
Net Realized and Unrealized Gain (Loss) on Investments	(463,784,691)	(62,180,041)	(1,701,604)	7,468,305	(29,159,366)	1,011,972
(2000) 0	(100,101,001)	(02, .00,011)	(.,. 5.,661)	.,,	(23, .33,300)	.,,
NET INCREASE (DECREASE) IN NET ASSETS RESULTING						
FROM OPERATIONS	\$1,138,094,782	\$205,082,845	\$ 33,273,982	\$11,779,594	\$ 83,375,364	\$19,815,724

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For the Year Ended March 31, 2018

	DoubleLine Shiller Enhanced CAPE®	DoubleLine Flexible Income Fund	DoubleLine Low Duration Emerging Markets Fixed Income Fund	DoubleLine Long Duration Total Return Bond Fund	DoubleLine Strategic Commodity Fund (Consolidated)	DoubleLine Global Bond Fund
INVESTMENT INCOME						
Income:	£440,000,474	£ 44 000 00E	A C 200 404	¢0.500.004	£4.004.400	A 0 0 40 00F
Interest	\$118,623,174	\$41,033,885	\$ 6,320,421	\$2,596,284	\$1,031,168	\$ 8,349,995
Dividends from Unaffiliated Securities	4 000 000	404.040	_		_	
Dividends from Affiliated Securities	1,298,692	434,618			4 004 400	
Total Investment Income	119,921,866	41,468,503	6,320,421	2,596,284	1,031,168	8,349,995
Expenses:	40,000,700	5 070 400	4 000 444	000 470	0.40.000	0.004.700
Investment Advisory Fees	19,908,700	5,872,498	1,022,144	326,478	648,028	3,034,736
Distribution Fees - Class N	2,436,457	443,571	158,468	30,936	44,013	61,258
Distribution Fees - Class A						<del>_</del>
Transfer Agent Expenses	2,824,863	637,512	529,242	78,667	78,894	52,824
Administration, Fund Accounting and Custodian Fees	871,632	374,898	59,025	14,811	9,283	139,641
Registration Fees	277,472	115,332	71,386	48,058	10,852	69,963
Shareholder Reporting Expenses	151,658	33,906	38,055	4,386	9,203	7,559
Professional Fees	131,998	87,447	75,302	43,489	75,522	50,632
Insurance Expenses	28,594	9,432	4,954	1,919	1,351	6,362
Trustees Fees	37,569	11,591	3,698	808	677	7,638
Miscellaneous Expenses	22,344	11,861	16,129	7,081	133	827
Total Expenses Less: Investment Advisory Fees (Waived)	26,691,287 (159,373)	7,598,048 (180,231)	1,978,403 —	556,633 —	877,956 —	3,431,440 —
Less: Other Fees (Reimbursed)/Recouped	` — '	333,665	(613,726)	(101,274)	(41,906)	_
Net Expenses	26,531,914	7,751,482	1,364,677	455,359	836,050	3,431,440
Net Investment Income (Loss)	93,389,952	33,717,021	4,955,744	2,140,925	195,118	4,918,555
REALIZED & UNREALIZED GAIN (LOSS) ON INVESTMENTS						
Net Realized Gain (Loss) on:						
Investments in Unaffiliated Securities	1,358,858	3,850,423	852,485	(41,968)	(84)	4,276,489
Investments in Affiliated Securities	_	_	_	` _ '	<del>`</del> ′	_
Foreign Currency	_	_	_	_	_	365,225
Forwards	_	_	_	-	_	(2,564,600)
Futures	<del></del> .	_	_	(36,627)	<u> </u>	_
Swaps	472,936,672	_	<del>.</del> .	-	2,411,153	_
In-Kind Transactions	_	_	(1,774,375)	-	_	_
Net Change in Unrealized Appreciation (Depreciation) on:	(00.00= = 40)	(0.500.554)	(4.004.050)	(0.40.400)	444.000	000400=0
Investments in Unaffiliated Securities	(22,805,543)	(6,502,574)	(1,394,856)	(340,138)	111,239	36,316,250
Investments in Affiliated Securities	50,000	2,107,793	_	-	(20 520)	_
Short Term Investments	(29,857)	_	_	-	(36,530)	440 527
Foreign Currency Forwards	_	_	_	-	_	119,537
Futures	_	_	_	62,225	_	932,612
Swaps	(72,017,815)		_	02,223	1,818,088	_
Translation of Other Assets and Liabilities Denominated in Foreign	(12,011,013)	_		_	1,010,000	_
Currency	_	_	_	_	_	68,704
Net Realized and Unrealized Gain (Loss) on Investments	379,492,315	(544.358)	(2,316,746)	(356.508)	4.303.866	39,514,217
TOUT TOURIED GITTE OF THE OTHER CONTROL OTHER CONTR	010,702,010	(0-1-1,000)	(2,010,140)	(000,000)	4,000,000	00,017,217
NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM	A 470 000 000	£ 00 470 000	<b>A.</b> O.	0470444	<b>6.4.400.00</b> ;	A 4 400 770
OPERATIONS	\$472,882,267	\$33,172,663	\$ 2,638,998	\$1,784,417	\$4,498,984	\$44,432,772

The accompanying notes are an integral part of these financial statements.

# Statements of Operations (Cont.)

For the Year Ended March 31, 2018

	DoubleLine Infrastructure Income Fund	DoubleLine Ultra Short Bond Fund	DoubleLine Shiller Enhanced International CAPE®
INVESTMENT INCOME			
Income:	A 40 000 470	A 4 00= 000	A 0 10= 000
Interest	\$18,806,473	\$1,687,906	\$ 2,197,223
Dividends from Unaffiliated Securities	142,994	_	-
Dividends from Affiliated Securities			199,252
Total Investment Income	18,949,467	1,687,906	2,396,475
Expenses:			
Investment Advisory Fees	2,533,522	165,854	496,859
Distribution Fees - Class N	38,048	476	81,457
Distribution Fees - Class A	_		_
Transfer Agent Expenses	85,555	66,795	139,170
Administration, Fund Accounting and Custodian Fees	115,014	21,961	76,719
Registration Fees	49,625	52,751	59,847
Shareholder Reporting Expenses	8,214	697	8,429
Professional Fees	58,783	35,364	241,101
Insurance Expenses	3,838	937	923
Trustees Fees	4,731	515	75
Miscellaneous Expenses	5,823	4,317	11,844
Total Expenses	2,903,153	349,667	1,116,424
Less: Investment Advisory Fees (Waived)	_		(23,371)
Less: Other Fees (Reimbursed)/Recouped	<del>-</del>	(30,967)	(389,095)
Net Expenses	2,903,153	318,700	703,958
Net Investment Income (Loss)	16,046,314	1,369,206	1,692,517
REALIZED & UNREALIZED GAIN (LOSS) ON INVESTMENTS  Net Realized Gain (Loss) on:     Investments in Unaffiliated Securities     Investments in Affiliated Securities     Foreign Currency     Forwards     Futures	566,203 — — — —	(2,548)   	(190,464) (2,816) (2,276,027) 7,246,804
Swaps	_	_	672,441
In-Kind Transactions	_	_	<del>-</del>
Net Change in Unrealized Appreciation (Depreciation) on: Investments in Unaffiliated Securities	(4,998,882)	31,090	(685,124)
Investments in Affiliated Securities			18,437
Short Term Investments	_	(65,567)	(9)
Foreign Currency	_		
Forwards	_	_	3,918,082
Futures	_	_	· -
Swaps	_	_	(5,566,040)
Translation of Other Assets and Liabilities Denominated in Foreign Currency	_		(708,877)
Net Realized and Unrealized Gain (Loss) on Investments	(4,432,679)	(37,025)	2,426,407
NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS	\$11,613,635	\$1,332,181	\$ 4,118,924

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# **Statements of Changes in Net Assets**

March 31, 2018

	Year Ended		DoubleLine Core Fixed Income Fund				
	March 31, 2018	Year Ended March 31, 2017	Year Ended March 31, 2018	Year Ended March 31, 2017			
OPERATIONS							
Net Investment Income (Loss)	\$ 1,601,879,473	\$ 1,413,520,591	\$ 267,262,886	\$ 197,066,782			
Net Realized Gain (Loss) on Investments	(79,667,201)	47,277,263	5,657,761	14,684,386			
Net Change in Unrealized Appreciation (Depreciation) on Investments	(384,117,490)	(694,407,429)	(67,837,802)	(33,129,336)			
Net Increase (Decrease) in Net Assets Resulting from Operations	1,138,094,782	766,390,425	205,082,845	178,621,832			
DISTRIBUTIONS TO SHAREHOLDERS From Net Investment Income							
Class I	(1,587,278,268)	(1,736,543,665)	(248,741,913)	(181,347,576)			
Class N	(298, 205, 292)	(393,065,536)	(29,189,489)	(27,354,511)			
Total Distributions to Shareholders	(1,885,483,560)	(2,129,609,201)	(277,931,402)	(208,702,087)			
NET SHARE TRANSACTIONS							
Class I	(760,988,821)	(601,278,088)	2,415,105,289	1,947,964,711			
Class N	(1,425,651,870)	(1,514,557,094)	(44.949.834)	124.379.558			
Increase (Decrease) in Net Assets Resulting from Net Share Transactions	(2,186,640,691)	(2,115,835,182)	2,370,155,455	2,072,344,269			
Total Increase (Decrease) in Net Assets	\$ (2,934,029,469)	\$ (3,479,053,958)	\$ 2,297,306,898	\$2,042,264,014			
NET ASSETS							
Beginning of Period	\$54,353,994,064	\$57,833,048,022	\$ 8,109,519,226	\$6,067,255,212			
End of Period	\$51,419,964,595	\$54,353,994,064	\$10,406,826,124	\$8,109,519,226			
Undistributed (Accumulated) Net Investment Income (Loss) (See Note 6)	\$ (7,258,988)	\$ 17,150,907	\$ (357,650)	\$ 1,606,145			

The accompanying notes are an integral part of these financial statements.

Annual Report March 31, 2018

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# Statements of Changes in Net Assets (Cont.)

March 31, 2018

	DoubleLine Emergi Income		DoubleLine Multi-Ass (Consolid	olidated)		
	Year Ended March 31, 2018	Year Ended March 31, 2017	Year Ended March 31, 2018	Year Ended March 31, 2017		
OPERATIONS						
Net Investment Income (Loss)	\$ 34,975,586	\$ 37,199,421	\$ 4,311,289	\$ 2,612,432		
Net Realized Gain (Loss) on Investments	24,199,913	7,893,429	13,659,331	9,808,959		
Net Change in Unrealized Appreciation (Depreciation) on Investments	(25,901,517)	59,538,767	(6,191,026)	8,612,496		
Net Increase (Decrease) in Net Assets Resulting from Operations	33,273,982	104,631,617	11,779,594	21,033,887		
DISTRIBUTIONS TO SHAREHOLDERS						
From Net Investment Income						
Class I	(28,862,910)	(28,818,155)	(1,695,424)	(1,307,129)		
Class N	(6,320,084)	(8,401,863)	_	_		
Class A	_		(3,639,520)	(3,138,601)		
From Net Realized Gain						
Class I	(8,025,591)	_	(4,963,716)	_		
Class N	(1,843,901)	_		_		
Class A			(11,668,777)			
Total Distributions to Shareholders	(45,052,486)	(37,220,018)	(21,967,437)	(4,445,730)		
NET SHARE TRANSACTIONS						
Class I	172,821,116	176,618,809	17,200,778	2,686,021		
Class N	(32,549,587)	13,507,133	· · · -	_		
Class A	` _ ′	· · · · ·	41,809,017	(6,340,222)		
Increase (Decrease) in Net Assets Resulting from Net Share Transactions	140,271,529	190,125,942	59,009,795	(3,654,201)		
Total Increase (Decrease) in Net Assets	\$ 128,493,025	\$ 257,537,541	\$ 48,821,952	\$ 12,933,956		
NET ASSETS						
Beginning of Period	\$1,007,048,429	\$ 749,510,888	\$168,814,951	\$155,880,995		
End of Period	\$1,135,541,454	\$1,007,048,429	\$217,636,903	\$168,814,951		
Undistributed (Accumulated) Net Investment Income (Loss)						
(See Note 6)	\$ 65,930	\$ (348,570)	\$ 824,634	\$ (903,060)		

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March 31, 2018

	Doubl Low Duration		DoubleLine Floating Rate Fund					
	Year Ended March 31, 2018	Year Ended March 31, 2017	Year Ended March 31, 2018	Year Ended March 31, 2017				
OPERATIONS	<b>6</b> 440 524 720	¢ 70.047.050	A 40 000 750	¢ 44 205 042				
Net Investment Income (Loss)	\$ 112,534,730	\$ 70,617,059	\$ 18,803,752	\$ 11,325,643				
Net Realized Gain (Loss) on Investments	1,819,381	2,730,970	473,607	1,008,729				
Net Change in Unrealized Appreciation (Depreciation) on Investments	(30,978,747)	17,964,493	538,365	2,633,916				
Net Increase (Decrease) in Net Assets Resulting from Operations	83,375,364	91,312,522	19,815,724	14,968,288				
DISTRIBUTIONS TO SHAREHOLDERS From Net Investment Income								
Class I	(93,171,195)	(49,550,718)	(13,777,809)	(8,515,997)				
Class N	(33,405,488)	(28,675,848)	(4,927,977)	(2,793,714)				
Total Distributions to Shareholders	(126,576,683)	(78,226,566)	(18,705,786)	(11,309,711)				
NET SHARE TRANSACTIONS								
Class I	1,346,007,730	1,026,115,258	130,570,439	64,616,215				
Class N	(90,906,784)	372,499,199	13,983,910	57,836,015				
Increase (Decrease) in Net Assets Resulting from Net Share Transactions	1,255,100,946	1,398,614,457	144,554,349	122,452,230				
Total Increase (Decrease) in Net Assets	\$1,211,899,627	\$1,411,700,413	\$145,664,287	\$126,110,807				
NET ASSETS								
Beginning of Period	\$4,296,946,264	\$2,885,245,851	\$428,003,867	\$301,893,060				
End of Period	\$5,508,845,891	\$4,296,946,264	\$573,668,154	\$428,003,867				
Undistributed (Accumulated) Net Investment Income (Loss) (See Note 6)	\$ 785,074	\$ 250,567	\$ 211,111	\$ 113,145				
(OCC INOIC O)	Ψ 705,074	ψ 230,301	۷ ∠۱۱,۱۱۱	ψ 113,143				

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# Statements of Changes in Net Assets (Cont.)

March 31, 2018

	Doub Shiller Enha	DoubleLine Flexible Income Fund					
	Year Ended	Year Ended	Year Ended	Year Ended			
	March 31, 2018	March 31, 2017	March 31, 2018	March 31, 2017			
OPERATIONS							
Net Investment Income (Loss)	\$ 93,389,952	\$ 30,672,850	\$ 33,717,021	\$ 12,444,778			
Net Realized Gain (Loss) on Investments	474,295,530	157,397,086	3,850,423	954,406			
Net Change in Unrealized Appreciation (Depreciation) on Investments	(94,803,215)	170,276,322	(4,394,781)	8,920,465			
Net Increase (Decrease) in Net Assets Resulting from Operations	472,882,267	358,346,258	33,172,663	22,319,649			
DISTRIBUTIONS TO SHAREHOLDERS							
From Net Investment Income							
Class I	(78,619,862)	(26,323,650)	(31,106,931)	(10,043,521)			
Class N	(19,603,610)	(6,691,277)	(6,652,922)	(3,341,565)			
From Net Realized Gain							
Class I	(241,906,043)	(26,627,563)	_	_			
Class N	(66,566,564)	(7,449,458)	_	_			
Total Distributions to Shareholders	(406,696,079)	(67,091,948)	(37,759,853)	(13,385,086)			
NET SHARE TRANSACTIONS							
Class I	1,535,049,774	1,534,079,370	418,381,598	425,937,884			
Class N	263.902.803	505.497.768	48.541.725	81.906.031			
Increase (Decrease) in Net Assets Resulting from Net Share Transactions	1.798.952.577	2,039,577,138	466.923.323	507,843,915			
increase (Decrease) in Net Assets Resulting from Net Orlare Transactions	1,730,332,377	2,000,011,100	400,323,023	307,043,313			
Total Increase (Decrease) in Net Assets	\$1,865,138,765	\$2,330,831,448	\$ 462,336,133	\$516,778,478			
NET ASSETS							
Beginning of Period	\$3,191,124,490	\$ 860,293,042	\$ 740,248,245	\$223,469,767			
End of Period	\$5,056,263,255	\$3,191,124,490	\$1,202,584,378	\$740,248,245			
Undistributed (Accumulated) Net Investment Income (Loss) (See Note 6)	\$ 952,972	\$ 273,584	\$ 302,963	\$ 164,531			

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March 31, 2018

	Doubl Low Duration Er Fixed Inco	DoubleLine Long Duration Total Return Bond Fund				
	Year Ended March 31, 2018	Year Ended March 31, 2017	Year Ended March 31, 2018	Year Ended March 31, 2017		
OPERATIONS						
Net Investment Income (Loss)	\$ 4,955,744	\$ 8,339,689	\$ 2,140,925	\$ 2,201,878		
Net Realized Gain (Loss) on Investments	(921,890)	910,129	(78,595)	(363,906)		
Net Change in Unrealized Appreciation (Depreciation) on Investments	(1,394,856)	4,439,898	(277,913)	(3,969,120)		
Net Increase (Decrease) in Net Assets Resulting from Operations	2,638,998	13,689,716	1,784,417	(2,131,148)		
DISTRIBUTIONS TO SHAREHOLDERS From Net Investment Income						
Class I	(3,775,543)	(3,196,392)	(1,760,556)	(1,739,864)		
Class N	(1,453,338)	(5,136,394)	(378,109)	(474,185)		
From Net Realized Gain						
Class I	(303,772)	(145,250)	_	_		
Class N	(334,250)	(251,863)	_			
Total Distributions to Shareholders	(5,866,903)	(8,729,899)	(2,138,665)	(2,214,049)		
NET SHARE TRANSACTIONS						
Class I	11,528,754	64.287.333	5,169,028	(3,195,885)		
Class N	(158,035,173)	94,918,197	(183,291)	(13,323,494)		
Increase (Decrease) in Net Assets Resulting from Net Share Transactions	(146,506,419)	159,205,530	4,985,737	(16,519,379)		
Total Increase (Decrease) in Net Assets	\$(149,734,324)	\$164,165,347	\$ 4,631,489	\$ (20,864,576)		
NET ASSETS						
Beginning of Period	\$ 349,764,465	\$185,599,118	\$61,741,180	\$ 82,605,756		
End of Period	\$ 200,030,141	\$349,764,465	\$66,372,669	\$ 61,741,180		
Undistributed (Accumulated) Net Investment Income (Loss)  (See Note 6)	\$ (117,171)	\$ (57,445)	\$ 12,015	\$ (5,110)		

The accompanying notes are an integral part of these financial statements.

# Statements of Changes in Net Assets (Cont.)

March 31, 2018

	Strategic Cor (Conso		Global B	
	Year Ended March 31, 2018	Year Ended March 31, 2017	Year Ended March 31, 2018	Year Ended March 31, 2017
OPERATIONS				
Net Investment Income (Loss)	\$ 195,118	\$ (202,526)	\$ 4,918,555	\$ 1,476,400
Net Realized Gain (Loss) on Investments	2,411,069	3,855,568	2,077,114	(5,247,244)
Net Change in Unrealized Appreciation (Depreciation) on Investments	1,892,797	(2,194,950)	37,437,103	(6,510,883)
Net Increase (Decrease) in Net Assets Resulting from Operations	4,498,984	1,458,092	44,432,772	(10,281,727)
DISTRIBUTIONS TO SHAREHOLDERS From Net Investment Income				
Class I	(2,843,569)	(169,986)	(7,054,278)	(348,763)
Class N	(831,407)	(12,617)	(244,997)	(48,215)
From Net Realized Gain	,	, ,	, ,	,
Class I	(712)	_	_	_
Class N	(262)	_	_	_
From Return of Capital	,			
Class I	_	_	_	(249,602)
Class N	_	_	_	(34,507)
Total Distributions to Shareholders	(3,675,950)	(182,603)	(7,299,275)	(681,087)
NET SHARE TRANSACTIONS				
Class I	190,837,288	(6,967,137)	152,313,116	389,038,263
Class N	61,146,520	5,056,471	3,919,226	(15,257,228)
Increase (Decrease) in Net Assets Resulting from Net Share Transactions	251,983,808	(1,910,666)	156,232,342	373,781,035
Total Increase (Decrease) in Net Assets	\$252,806,842	\$ (635,177)	\$193,365,839	\$362,818,221
NET ASSETS Beginning of Period	\$ 28,783,287	\$29,418,464	\$499,386,373	\$136,568,152
End of Period	\$281,590,129	\$28,783,287	\$692,752,212	\$499,386,373
Undistributed (Accumulated) Net Investment Income (Loss) (See Note 6)	\$ 2,535,455	\$ (150,622)	\$ (4,042,102)	\$ (2,816,373)

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March 31, 2018

		Infrastructure ne Fund		e Ultra Short I Fund
	Year Ended March 31, 2018	Period Ended March 31, 2017 <sup>1</sup>	Year Ended March 31, 2018	Period Ended March 31, 2017 <sup>2</sup>
OPERATIONS				
Net Investment Income (Loss)	\$ 16,046,314	\$ 3,490,716	\$ 1,369,206	\$ 20,281
Net Realized Gain (Loss) on Investments	566,203	98,565	(2,548)	1,637
Net Change in Unrealized Appreciation (Depreciation) on Investments	(4,998,882)	445,901	(34,477)	6,969
Net Increase (Decrease) in Net Assets Resulting from Operations	11,613,635	4,035,182	1,332,181	28,887
DISTRIBUTIONS TO SHAREHOLDERS From Net Investment Income				
Class I	(16,144,693)	(3,422,792)	(1,351,595)	(19,756)
Class N	(489,074)	(6,782)	(1,731)	_
From Net Realized Gain				
Class I	(385,190)	(61,163)	(4,461)	_
Class N	(13,836)	(191)	(5)	
Total Distributions to Shareholders	(17,032,793)	(3,490,928)	(1,357,792)	(19,756)
NET SHARE TRANSACTIONS				
Class I	145,347,246	391,569,220	157,986,489	8,284,896
Class N	19,171,708	569,700	153,060	124,261
Increase (Decrease) in Net Assets Resulting from Net Share Transactions	164,518,954	392,138,920	158,139,549	8,409,157
Total Increase (Decrease) in Net Assets	\$159,099,796	\$392,683,174	\$158,113,938	\$8,418,288
NET ASSETS				
Beginning of Period	\$392,683,174	\$ —	\$ 8,418,288	\$ —
End of Period	\$551,782,970	\$392,683,174	\$166,532,226	\$8,418,288
Undistributed (Accumulated) Net Investment Income (Loss) (See Note 6)	\$ (409,161)	\$ 103,324	\$ 13,576	\$ 525

The accompanying notes are an integral part of these financial statements.

Commencement of operations on April 1, 2016. Commencement of operations on June 30, 2016.

## Statements of Changes in Net Assets (Cont.)

March 31, 2018

	DoubleLine Shiller Enhanced	d International CAPE®
	Year Ended	Period Ended
	March 31, 2018	March 31, 2017 <sup>1</sup>
OPERATIONS		
Net Investment Income (Loss)	\$ 1,692,517	\$ 19,585
Net Realized Gain (Loss) on Investments	5.449.938	582.251
Net Change in Unrealized Appreciation (Depreciation) on Investments	(3,023,531)	174,857
Net Increase (Decrease) in Net Assets Resulting from Operations	4,118,924	776,693
DISTRIBUTIONS TO SHAREHOLDERS		
From Net Investment Income		
Class I	(2,106,115)	(16,423)
Class N	(929,707)	(4,345)
From Net Realized Gain	(323,101)	(4,545)
Class I	(2,493,918)	
Class N	(1,227,615)	
Cidas IV	(1,221,013)	
Total Distributions to Shareholders	(6,757,355)	(20,768)
NET SHARE TRANSACTIONS		
Class I	60,515,779	18,692,469
Class N	18,561,118	11,434,612
Increase (Decrease) in Net Assets Resulting from Net Share Transactions	79,076,897	30,127,081
increase (Decrease) in Net Assets Resulting from Net Share Transactions	19,010,091	30, 127,001
Total Increase (Decrease) in Net Assets	\$ 76,438,466	\$30,883,006
NET ASSETS		
Beginning of Period	\$ 30,883,006	\$ —
End of Period	\$107,321,472	\$30,883,006
11 11 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	A 400.050	0 (0.40)
Undistributed (Accumulated) Net Investment Income (Loss) (See Note 6)	\$ 420,956	\$ (948)

<sup>1</sup> Commencement of operations on December 23, 2016.

<sup>130</sup> DoubleLine Funds Trust

## **Financial Highlights**

				Do	ubleLine Total R	eturn Bond Fur	ıd			
	Year Ended March 31, 2018	Year Ended March 31, 2017	Year Ended March 31, 2016	Year Ended March 31, 2015	Year Ended March 31, 2014	Year Ended March 31, 2018	Year Ended March 31, 2017	Year Ended March 31, 2016	Year Ended March 31, 2015	Year Ended March 31, 2014
	Class I	Class N	Class N	Class N	Class N	Class N				
Net Asset Value, Beginning of Period	\$ 10.63	\$ 10.87	\$ 11.04	\$ 10.90	\$ 11.34	\$ 10.63	\$ 10.87	\$ 11.04	\$ 10.89	\$ 11.33
Income (Loss) from Investment Operations:										
Net Investment Income (Loss) <sup>1</sup>	0.32	0.27	0.35	0.41	0.42	0.30	0.24	0.33	0.40	0.39
Net Gain (Loss) on Investments (Realized and Unrealized)	(0.09)	(0.11)	(0.09)	0.22	(0.30)	(0.09)	(0.11)	(0.09)	0.22	(0.30)
Total from Investment Operations	0.23	0.16	0.26	0.63	0.12	0.21	0.13	0.24	0.62	0.09
Less Distributions:										
Distributions from Net Investment Income	(0.38)	(0.40)	(0.43)	(0.49)	(0.56)	(0.36)	(0.37)	(0.41)	(0.47)	(0.53)
Total Distributions	(0.38)	(0.40)	(0.43)	(0.49)	(0.56)	(0.36)	(0.37)	(0.41)	(0.47)	(0.53)
Net Asset Value. End of Period	\$ 10.48	\$ 10.63	\$ 10.87	\$ 11.04	\$ 10.90	\$ 10.48	\$ 10.63	\$ 10.87	, ,	\$ 10.89
Total Return	2.19%	1.46%	2.45%	5.93%	1.13%	1.93%	1.21%	2.20%	5.76%	0.88%
Supplemental Data:										
Net Assets, End of Period (000's)	\$ 42.992.354	\$ 44.379.730	\$ 46.082.294	\$ 36.286.609	\$ 24.631.306	\$ 8.427.611	\$ 9.974.264	\$ 11.750.754	\$ 9,439,999	\$ 7.070.779
Ratios to Average Net Assets:	¥ 1.2,002,000	,	*,	<b>+</b> ,,		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,		, ,,,,,,,,,	.,
Expenses Before Advisory Fees (Waived) and Other Fees										
(Reimbursed)/Recouped	0.47%	0.47%	0.47%	0.47%	0.47%	0.72%	0.72%	0.72%	0.72%	0.72%
Expenses After Investment Advisory Fees (Waived)	0.47%	0.47%	0.47%	0.47%	0.47%	0.72%	0.72%	0.72%	0.72%	0.72%
Expenses After Advisory Fees (Waived) and Other Fees										
(Reimbursed)/Recouped	0.47%	0.47%	0.47%	0.47%	0.48%	0.72%	0.72%	0.72%	0.72%	0.73%
Net Investment Income (Loss)	3.04%	2.45%	3.29%	3.74%	3.78%	2.79%	2.20%	3.04%	3.50%	3.25%
Portfolio Turnover Rate	22%	22%	15%	13%	14%	22%	22%	15%	13%	14%

<sup>1</sup> Calculated based on average shares outstanding during the period.

The accompanying notes are an integral part of these financial statements.

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# Financial Highlights (Cont.)

						D	oubleLine Core	Fixed Income	Fund	d						
		Year Ended You March 31, M		Year E March 20	h 31,	Year Ended March 31, 2015	Year Ended March 31, 2014	Year Ended March 31, 2018		ear Ended March 31, 2017	Year Ended March 31, 2016		Year E March 201	31,	Year Ended March 31, 2014	
	(	Class I	Class I	Clas	ss I	Class I	Class I	Class N		Class N	Cla	ss N	Class	N	CI	lass N
Net Asset Value, Beginning of Period	\$	10.86	\$ 10.87	\$	11.10	\$ 10.88	\$ 11.29	\$ 10.8	5 \$	10.86	\$	11.10	\$	10.87	\$	11.28
Income (Loss) from Investment Operations:																
Net Investment Income (Loss) <sup>1</sup>		0.31	0.29		0.36	0.39	0.41	0.2	9	0.27		0.32		0.37		0.40
Net Gain (Loss) on Investments (Realized and Unrealized)		(0.04)	0.01		(0.22)	0.26	(0.31)			0.01		(0.22)		0.26		(0.31)
Total from Investment Operations		0.27	0.30		0.14	0.65	0.10	0.2	5	0.28		0.10		0.63		0.09
Less Distributions:																
Distributions from Net Investment Income		(0.32)	(0.31	)	(0.37)	(0.43)	(0.47)	(0.3)	2)	(0.29)		(0.34)		(0.40)		(0.46)
Distributions from Net Realized Gain		(0.02)	(0.0	,	(0.07)	(0.40)	(0.04)		,	(0.23)		(0.04)		(U. <del>1</del> U)		(0.04)
Total Distributions		(0.32)	(0.31	)	(0.37)	(0.43)	(0.51)		))	(0.29)		(0.34)		(0.40)		(0.50)
Net Asset Value, End of Period	\$	10.81	\$ 10.86		10.87	\$ 11.10	\$ 10.88	\$ 10.8	,	10.85	\$	. ,		11.10	\$	10.87
Total Return		2.51%	2.80%	. 1	1.31%	6.07%	1.03%	2.26%	6	2.54%		0.97%	5	.91%		0.77%
Supplemental Data:																
Net Assets, End of Period (000's)	\$ 0	,381,508	\$ 7.034.665	\$ 5,11	14 336	\$ 3,406,628	\$ 1,351,760	\$ 1,025,31	8 \$	1,074,854	\$ 9	52,919	\$ 61	2,066	\$	383,712
Ratios to Average Net Assets:		,001,000	ψ 1,001,000	Ψ 0,11	11,000	ψ 0,100,020	ψ 1,001,100	Ψ 1,020,01	υ ψ	1,07 1,001	Ψ 0	02,010	Ψ 01.	_,000	Ÿ	000,112
Expenses Before Advisory Fees (Waived) and Other Fees																
(Reimbursed)/Recouped		0.47%	0.47%	. (	0.47%	0.48%	0.51%	0.729	6	0.72%		0.72%	0	.73%		0.76%
Expenses After Investment Advisory Fees (Waived)		0.42%	0.44%	(	0.46%	0.46%	0.48%	0.67%	6	0.69%		0.71%	0	.71%		0.73%
Expenses After Advisory Fees (Waived) and Other Fees																
(Reimbursed)/Recouped		0.42%	0.44%	(	0.46%	0.47%	0.48%	0.67%	6	0.69%		0.71%	0	.72%		0.73%
Net Investment Income (Loss)		2.86%	2.72%	3	3.17%	3.60%	3.76%	2.61%	6	2.47%		2.92%	3	.39%		3.32%
Portfolio Turnover Rate		77%	81%		70%	65%	53%	779	6	81%		70%		65%		53%

<sup>1</sup> Calculated based on average shares outstanding during the period.

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				DoubleL	ine Emerging N	Markets Fixed In	come Fund			
	Year Ended March 31, 2018	Year Ended March 31, 2017	Year Ended March 31, 2016	Year Ended March 31, 2015	Year Ended March 31, 2014	Year Ended March 31, 2018	Year Ended March 31, 2017	Year Ended March 31, 2016	Year Ended March 31, 2015	Year Ended March 31, 2014
	Class I	Class N	Class N	Class N	Class N	Class N				
Net Asset Value, Beginning of Period	\$ 10.50	\$ 9.68	\$ 10.23	\$ 10.48	\$ 11.03	\$ 10.50	\$ 9.68	\$ 10.23	\$ 10.48	\$ 11.03
Income (Loss) from Investment Operations:										
Net Investment Income (Loss) <sup>1</sup>	0.33	0.45	0.49	0.55	0.46	0.31	0.42	0.46	0.52	0.44
Net Gain (Loss) on Investments (Realized and Unrealized)	0.02	0.81	(0.54)	(0.24)	(0.38)	0.02	0.81	(0.54)	(0.24)	(0.38)
Total from Investment Operations	0.35	1.26	(0.05)	0.31	0.08	0.33	1.23	(0.08)	0.28	0.06
Less Distributions: Distributions from Net Investment Income	(0.34)	(0.44)	(0.50)	(0.56)	(0.48)	(0.31)	(0.41)	(0.47)	(0.53)	(0.46)
Distributions from Net Realized Gain	(0.09)	_	_	_	(0.15)	(0.09)	_	_	_	(0.15)
Total Distributions	(0.43)	(0.44)	(0.50)	(0.56)	(0.63)	(0.40)	(0.41)	(0.47)	(0.53)	(0.61)
Net Asset Value, End of Period	\$ 10.42	\$ 10.50	\$ 9.68	\$ 10.23	\$ 10.48	\$ 10.43	\$ 10.50	\$ 9.68	\$ 10.23	\$ 10.48
Total Return	3.30%	13.19%	(0.48)%	2.90%	0.95%	3.14%	12.91%	(0.73)%	2.64%	0.69%
Supplemental Data: Net Assets, End of Period (000's)	\$ 937,978	\$ 775,961	\$ 548,221	\$ 539,542	\$ 331,790	\$ 197,564	\$ 231,087	\$ 201,290	\$ 233,347	\$ 183,977
Ratios to Average Net Assets:										
Expenses Before Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped	0.88%	0.92%	0.90%	0.90%	0.92%	1.13%	1.17%	1.15%	1.15%	1.17%
Expenses After Investment Advisory Fees (Waived)	0.88%	0.92%	0.90%	0.90%	0.92%	1.13%	1.17%	1.15%	1.15%	1.17%
Expenses After Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped	0.88%	0.92%	0.90%	0.90%	0.92%	1.13%	1.17%	1.15%	1.15%	1.17%
Net Investment Income (Loss)	3.12%	4.28%	4.92%	5.20%	4.40%	2.93%	4.03%	4.67%	4.95%	4.25%
Portfolio Turnover Rate	78%	108%	75%	67%	79%	78%	108%	75%	67%	79%

<sup>1</sup> Calculated based on average shares outstanding during the period.

The accompanying notes are an integral part of these financial statements.

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## Financial Highlights (Cont.)

Vear Ended   March 31, 2017   2016   2015									DoubleLir	ne Mu	ılti-Asset G	rowt	h Fund (Con	soli	lated)						
Net Asset Value, Beginning of Period   \$ 9.84 \$ 8.85 \$ 9.81 \$ 10.10 \$ 9.96 \$ 9.81 \$ 8.83 \$ 9.78 \$ 10.07 \$ 9.95		End Marc 20	ded h 31, 118	Ма	rch 31, 2017	M	arch 31, 2016	M	larch 31, 2015	M	arch 31, 2014	N	March 31, 2018	M	arch 31, 2017	M	arch 31, 2016	Ma	arch 31, 2015	Ma	arch 31, 2014
Income (Loss) from Investment Operations:		Cla	ss I	С	lass I	(	Class I		Class I	- (	Class I	-	Class A		Class A	- (	Class A		lass A	С	lass A
Net Investment Income (Loss) 1   0.23   0.18   0.24   0.28   0.18   0.21   0.15   0.22   0.26   0.12     Net Gain (Loss) on Investments (Realized and Unrealized)   0.43   1.09   (0.65)   0.32   0.18   0.43   1.09   (0.65)   0.32   0.19     Total from Investment Operations   0.66   1.27   (0.41)   0.60   0.36   0.64   1.24   (0.43)   0.58   0.31     Less Distributions:	Net Asset Value, Beginning of Period	\$	9.84	\$	8.85	\$	9.81	\$	10.10	\$	9.96	\$	9.81	\$	8.83	\$	9.78	\$	10.07	\$	9.95
Net Gain (Loss) on Investments (Realized and Unrealized)   0.43   1.09   (0.65)   0.32   0.18   0.43   1.09   (0.65)   0.32   0.19     Total from Investment Operations   0.66   1.27   (0.41)   0.60   0.36   0.64   1.24   (0.43)   0.58   0.31     Less Distributions:																					
Total from Investment Operations																					
Less Distributions:         Distributions from Net Investment Income         (0.27)         (0.28)         (0.44)         (0.40)         (0.22)         (0.25)         (0.26)         (0.41)         (0.38)         (0.19)           Distributions from Net Realized Gain         (0.80)         —         (0.11)         (0.49)         —         (0.80)         —         (0.11)         (0.49)         —         (0.80)         —         (0.11)         (0.49)         —         (0.80)         —         (0.11)         (0.49)         —         (0.80)         —         (0.11)         (0.49)         —         (0.80)         —         (0.11)         (0.49)         —         (0.80)         —         (0.11)         (0.49)         —         (0.80)         —         (0.11)         (0.49)         —         (0.80)         —         (0.19)         (0.22)         (1.05)         (0.26)         (0.52)         (0.87)         (0.19)         Net Asset Value, End of Period         8.83         9.78         10.07         10.71         10.10         9.40         9.81         8.83         9.78         10.07         10.71         10.10         1.27%         14.27%         14.42%         5.96%         3.28%         3.28%         8.43,07         9.6734         8.43,07	. , , , , , , , , , , , , , , , , , , ,						. ,										, ,				
Distributions from Net Investment Income   (0.27)   (0.28)   (0.44)   (0.40)   (0.22)   (0.25)   (0.26)   (0.41)   (0.38)   (0.19)	Total from Investment Operations		0.66		1.27		(0.41)		0.60		0.36		0.64		1.24		(0.43)		0.58		0.31
Net Asset Value, End of Period  \$ 9.43 \$ 9.84 \$ 8.85 \$ 9.81 \$ 10.10 \$ 9.40 \$ 9.81 \$ 8.83 \$ 9.78 \$ 10.07  Total Return <sup>2</sup> 6.80% 14.63% (4.29)% 6.22% 3.65% 6.57% 14.27% (4.42)% 5.96% 3.28%  Supplemental Data: Net Assets, End of Period (000's) \$ 63,651 \$ 49,380 \$ 42,075 \$ 42,796 \$ 66,292 \$ 153,986 \$ 119,435 \$ 113,806 \$ 84,307 \$ 96,734  Ratios to Average Net Assets:  Expenses Before Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped 1.12% 1.21% 1.25% 1.30% 1.33% 1.37% 1.46% 1.50% 1.55% 1.58%  Expenses After Investment Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped 1.01% 1.10% 1.10% 1.12% 1.09% 1.26% 1.26% 1.35% 1.37% 1.34% 1.37% 1.34% 1.51%  Expenses After Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped 1.02% 1.09% 1.07% 0.99% 1.13% 1.27% 1.34% 1.32% 1.24% 1.38%  Net Investment Income (Loss) 2.31% 1.87% 2.72% 2.87% 1.67% 2.08% 1.62% 2.47% 2.66% 1.01%	Distributions from Net Investment Income		'		(0.28)		, ,		٠,		' '		٠,		(0.26)		` '		, ,		(0.19)
Total Return <sup>2</sup>   6.80%   14.63%   (4.29)%   6.22%   3.65%   6.57%   14.27%   (4.42)%   5.96%   3.28%	Total Distributions		(1.07)		(0.28)		(0.55)		(0.89)		(0.22)		(1.05)		(0.26)		(0.52)		(0.87)		(0.19)
Supplemental Data:         Net Assets, End of Period (000's)         \$ 63,651         \$ 49,380         \$ 42,075         \$ 42,796         \$ 66,292         \$ 153,986         \$ 119,435         \$ 113,806         \$ 84,307         \$ 96,734           Ratios to Average Net Assets:           Expenses Before Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped         1.21%         1.21%         1.25%         1.30%         1.33%         1.37%         1.46%         1.50%         1.55%         1.58%           Expenses After Investment Advisory Fees (Waived)         1.01%         1.10%         1.12%         1.09%         1.26%         1.26%         1.35%         1.37%         1.34%         1.34%         1.51%           Expenses After Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped         1.02%         1.09%         1.07%         0.99%         1.13%         1.27%         1.34%         1.32%         1.24%         1.38%           Net Investment Income (Loss)         2.31%         1.87%         2.72%         2.87%         1.67%         2.08%         1.62%         2.47%         2.66%         1.01%	Net Asset Value, End of Period	\$	9.43	\$	9.84	\$	8.85	\$	9.81	\$	10.10	\$	9.40	\$	9.81	\$	8.83	\$	9.78	\$	10.07
Supplemental Data:         Net Assets, End of Period (000's)         \$ 63,651         \$ 49,380         \$ 42,075         \$ 42,796         \$ 66,292         \$ 153,986         \$ 119,435         \$ 113,806         \$ 84,307         \$ 96,734           Ratios to Average Net Assets:           Expenses Before Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped         1.21%         1.21%         1.25%         1.30%         1.33%         1.37%         1.46%         1.50%         1.55%         1.58%           Expenses After Investment Advisory Fees (Waived)         1.01%         1.10%         1.12%         1.09%         1.26%         1.26%         1.35%         1.37%         1.34%         1.34%         1.51%           Expenses After Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped         1.02%         1.09%         1.07%         0.99%         1.13%         1.27%         1.34%         1.32%         1.24%         1.38%           Net Investment Income (Loss)         2.31%         1.87%         2.72%         2.87%         1.67%         2.08%         1.62%         2.47%         2.66%         1.01%	Total Return <sup>2</sup>	(	6.80%		14.63%		(4.29)%		6.22%		3.65%		6.57%		14.27%		(4.42)%		5.96%		3.28%
Expenses Before Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped 1.12% 1.21% 1.25% 1.30% 1.33% 1.37% 1.46% 1.50% 1.55% 1.58% 1.58% 1.58% 1.58% 1.59% 1.26% 1.26% 1.26% 1.26% 1.26% 1.35% 1.37% 1.34% 1.51% 1.				\$	49,380	\$	,	\$	42,796	\$	66,292	\$	153,986	\$	119,435	\$	,	\$		\$	
(Reimbursed)/Recouped         1.12%         1.21%         1.25%         1.30%         1.33%         1.37%         1.46%         1.50%         1.55%         1.58%           Expenses After Investment Advisory Fees (Waived)         1.01%         1.10%         1.12%         1.09%         1.26%         1.26%         1.35%         1.37%         1.34%         1.37%         1.34%         1.51%           Expenses After Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped         1.02%         1.09%         1.07%         0.99%         1.13%         1.27%         1.34%         1.32%         1.24%         1.38%           Net Investment Income (Loss)         2.31%         1.87%         2.72%         2.87%         1.67%         2.08%         1.62%         2.47%         2.66%         1.01%	Ratios to Average Net Assets:																				
Expenses After Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped     1.02%     1.09%     1.07%     0.99%     1.13%     1.27%     1.34%     1.32%     1.24%     1.38%       Net Investment Income (Loss)     2.31%     1.87%     2.72%     2.87%     1.67%     2.08%     1.62%     2.47%     2.66%     1.01%			1.12%		1.21%		1.25%		1.30%		1.33%		1.37%		1.46%		1.50%		1.55%		1.58%
Expenses After Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped     1.02%     1.09%     1.07%     0.99%     1.13%     1.27%     1.34%     1.32%     1.24%     1.38%       Net Investment Income (Loss)     2.31%     1.87%     2.72%     2.87%     1.67%     2.08%     1.62%     2.47%     2.66%     1.01%	Expenses After Investment Advisory Fees (Waived)		1.01%		1.10%		1.12%		1.09%		1.26%		1.26%		1.35%		1.37%		1.34%		1.51%
Net Investment Income (Loss) 2.31% 1.87% 2.72% 2.87% 1.67% 2.08% 1.62% 2.47% 2.66% 1.01%	Expenses After Advisory Fees (Waived) and Other Fees		1 02%		1 09%		1 07%		0.99%		1 13%		1 27%		1.34%		1 32%		1 24%		1.38%
	Portfolio Turnover Rate	- 1	83%		59%		56%		86%		150%		83%		59%		56%		86%		150%

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Calculated based on average shares outstanding during the period. Total return does not include the effects of sales charges for Class A.

				D	oubleLine Low I	Ouration Bond F	und			
	Year Ended March 31, 2018	Year Ended March 31, 2017	Year Ended March 31, 2016	Year Ended March 31, 2015	Year Ended March 31, 2014	Year Ended March 31, 2018	Year Ended March 31, 2017	Year Ended March 31, 2016	Year Ended March 31, 2015	Year Ended March 31, 2014
	Class I	Class N								
Net Asset Value, Beginning of Period	\$ 10.04	\$ 9.99	\$ 10.14	\$ 10.19	\$ 10.21	\$ 10.03	\$ 9.99	\$ 10.13	\$ 10.18	\$ 10.20
Income (Loss) from Investment Operations:										
Net Investment Income (Loss) <sup>1</sup> Net Gain (Loss) on Investments (Realized and Unrealized)	0.22 (0.04)	0.24 0.06	0.22 (0.12)	0.22 (0.04)	0.15	0.20 (0.04)	0.20 0.06	0.21 (0.12)	0.19 (0.04)	0.13
Total from Investment Operations	0.18	0.30	0.10	0.18	0.15	0.16	0.26	0.09	0.15	0.13
Less Distributions: Distributions from Net Investment Income	(0.25)	(0.25)	(0.25)	(0.23)	(0.17)	(0.23)	(0.22)	(0.23)	(0.20)	(0.15)
Total Distributions	(0.25)	(0.25)	(0.25)	(0.23)	(0.17)	(0.23)	(0.22)	(0.23)	(0.20)	(0.15)
Net Asset Value, End of Period	\$ 9.97		\$ 9.99	\$ 10.14	. ,	\$ 9.96	\$ 10.03	. ,	\$ 10.13	
Total Return	1.82%	2.99%	1.00%	1.76%	1.51%	1.57%	2.64%	0.85%	1.51%	1.26%
Supplemental Data:										
Net Assets, End of Period (000's)	\$ 4,069,943	\$ 2,756,498	\$ 1,722,942	\$ 1,166,438	\$ 851,771	\$ 1,438,903	\$ 1,540,448	\$ 1,162,303	\$ 1,148,730	\$ 1,062,088
Ratios to Average Net Assets:										
Expenses Before Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped	0.42%	0.43%	0.43%	0.45%	0.48%	0.67%	0.68%	0.68%	0.70%	0.73%
Expenses After Investment Advisory Fees (Waived)	0.41%	0.42%	0.42%	0.44%	0.48%	0.66%	0.67%	0.67%	0.69%	0.73%
Expenses After Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped	0.41%	0.42%	0.43%	0.46%	0.47%	0.66%	0.67%	0.68%	0.71%	0.72%
Net Investment Income (Loss)	2.26%	2.25%	2.30%	2.16%	1.46%	1.99%	2.00%	2.05%	1.90%	1.30%
Portfolio Turnover Rate	62%	69%	66%	61%	53%	62%	69%	66%	61%	53%

<sup>1</sup> Calculated based on average shares outstanding during the period.

The accompanying notes are an integral part of these financial statements.

# Financial Highlights (Cont.)

						DoubleLine	Floating	Rate Fu	nd							
	Year Ended arch 31, 2018	Year Ended March 31, 2017	Year Ended March 3 2016		Year Ended March 31, 2015	Year Ended March 31, 2014	E Mai	Year Inded rch 31, 2018	Er Mare	ear nded ch 31, 017	Ma	Year Ended arch 31, 2016		Year Ended arch 31, 2015	Ma	Year Ended arch 31, 2014
	 Class I	Class I	Class		Class I	Class I	Class N		Class N		Class N		C	Class N	С	lass N
Net Asset Value, Beginning of Period	\$ 9.90	\$ 9.77	\$ 10. <sup>-</sup>	14	\$ 10.15	\$ 10.08	\$	9.92	\$	9.79	\$	10.16	\$	10.16	\$	10.08
Income (Loss) from Investment Operations:																
Net Investment Income (Loss)1	0.41	0.35	0.3		0.34	0.27		0.37		0.33		0.34		0.32		0.25
Net Gain (Loss) on Investments (Realized and Unrealized)	0.02	0.13	(0.3	36)	_	0.04		0.02		0.13		(0.36)		_		0.05
Total from Investment Operations	0.43	0.48	-	-	0.34	0.31		0.39		0.46		(0.02)		0.32		0.30
Less Distributions: Distributions from Net Investment Income Distributions from Net Realized Gain	(0.39)	(0.35)	(0.0)	37)	(0.34) (0.01)	(0.24	)	(0.36)		(0.33)		(0.35)		(0.31) (0.01)		(0.22)
Total Distributions	(0.39)	(0.35)	(0.3	37)	(0.35)	(0.24	)	(0.36)		(0.33)		(0.35)		(0.32)		(0.22)
Net Asset Value, End of Period	\$ 9.94	\$ 9.90	\$ 9.7	77	\$ 10.14	\$ 10.15	\$	9.95	\$	9.92	\$	9.79	\$	10.16	\$	10.16
Total Return	4.39%	4.99%	0.02	%	3.36%	3.07%		4.02%		4.73%		(0.23)%		3.19%		2.93%
Supplemental Data: Net Assets, End of Period (000's)	\$ 428,379	\$ 297,060	\$ 229,6	12	\$ 310,368	\$ 276,737	\$ 1	45,289	\$ 13	30,944	\$	72,281	\$	51,103	\$	104,320
Ratios to Average Net Assets:																
Expenses Before Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped	0.65%	0.68%	0.65	%	0.67%	0.73%		0.90%		0.93%		0.90%		0.92%		0.98%
Expenses After Investment Advisory Fees (Waived)	0.65%	0.68%	0.65	%	0.67%	0.73%		0.90%		0.93%		0.90%		0.92%		0.98%
Expenses After Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped	0.65%	0.68%	0.65	%	0.70%	0.73%		0.90%		0.93%		0.90%		0.95%		0.98%
Net Investment Income (Loss)	3.98%	3.60%	3.70	%	3.35%	2.68%		3.71%		3.35%		3.45%		3.06%		2.68%
Portfolio Turnover Rate	77%	106%	70	%	84%	66%		77%		106%		70%		84%		66%

<sup>1</sup> Calculated based on average shares outstanding during the period.

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						Dou	bleLine Shiller	Enha	anced CAPE	®							
	Year Ended March 31, 2018	Ma	er Ended erch 31, 2017	ear Ended larch 31, 2016	ear Ended March 31, 2015		eriod Ended March 31, 20141		ar Ended arch 31, 2018		ar Ended larch 31, 2017		ar Ended arch 31, 2016		ar Ended arch 31, 2015	Ma	od Ended arch 31, 20141
	Class I	(	Class I	Class I	Class I		Class I	(	Class N	(	Class N	(	Class N	C	lass N	С	lass N
Net Asset Value, Beginning of Period	\$ 14.76	\$	12.32	\$ 12.13	\$ 10.68	\$	10.00	\$	14.75	\$	12.31	\$	12.12	\$	10.68	\$	10.00
Income (Loss) from Investment Operations: Net Investment Income (Loss) <sup>4</sup> Net Gain (Loss) on Investments (Realized and Unrealized)	0.35 1.46		0.27 2.72	0.32 0.40	0.34 1.45		0.11 0.67		0.30 1.46		0.24 2.72		0.29 0.40		0.30 1.45		0.10 0.67
Total from Investment Operations	1.81		2.99	0.72	1.79		0.78		1.76		2.96		0.69		1.75		0.77
Less Distributions: Distributions from Net Investment Income Distributions from Net Realized Gain	(0.35) (1.06)		(0.28) (0.27)	(0.34) (0.19)	(0.34) 5		(0.10)		(0.31) (1.06)		(0.25) (0.27)		(0.31) (0.19)		(0.31)		(0.09)
Total Distributions	(1.41)		(0.55)	(0.53)	(0.34)		(0.10)		(1.37)		(0.52)		(0.50)		(0.31)		(0.09)
Net Asset Value, End of Period	\$ 15.16	\$	14.76	\$ 12.32	\$ 12.13	\$	10.68	\$	15.14	\$	14.75	\$	12.31	\$	12.12	\$	10.68
Total Return	12.40%		24.75%	6.09%	16.96%		7.83%2		12.06%		24.48%		5.84%		16.60%		7.73%2
Supplemental Data: Net Assets, End of Period (000's) Ratios to Average Net Assets:	\$ 4,013,700	\$ 2	,432,725	\$ 673,308	\$ 301,580	\$	30,061	\$ 1	1,042,563	\$	758,400	\$	186,985	\$	78,834	\$	10,714
Expenses Before Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped	0.55%		0.55%	0.63%	0.82%		4.98%3		0.80%		0.80%		0.88%		1.07%		5.23%3
Expenses After Investment Advisory Fees (Waived)	0.54%		0.55%	0.63%	0.79%		4.72%3		0.79%		0.80%		0.88%		1.04%		4.97%3
Expenses After Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped	0.54%		0.60%	0.63%	0.62%		0.39%3		0.79%		0.85%		0.88%		0.87%		0.64%3
Net Investment Income (Loss)	2.17%		2.01%	2.66%	2.89%		2.64% <sup>3</sup>		1.91%		1.76%		2.41%		2.63%		2.35%3
Portfolio Turnover Rate	60%		68%	67%	68%		120% <sup>2</sup>		60%		68%		67%		68%		120% <sup>2</sup>

Commencement of operations on October 31, 2013.

The accompanying notes are an integral part of these financial statements.

<sup>2</sup> Not annualized.

Annualized.

Calculated based on average shares outstanding during the period.
 Less than \$0.005 per share.

## Financial Highlights (Cont.)

							Doub	bleLine Flexi	ble In	come Fund	ı					
	Yea	ar Ended	Yea	r Ended	Year	Ended	Peri	od Ended	Yea	r Ended	Yea	r Ended	Yea	r Ended	Perio	d Ended
	Ma	arch 31,		rch 31,		h 31,		arch 31,		arch 31,		arch 31,		rch 31,		rch 31,
		2018		2017		116		20151		2018		2017		2016		2015 <sup>1</sup>
	(	Class I	С	lass I	Cla	ss I	(	Class I	С	lass N	С	lass N	CI	ass N	CI	lass N
Net Asset Value, Beginning of Period	\$	9.82	\$	9.55	\$	9.99	\$	10.00	\$	9.82	\$	9.55	\$	9.99	\$	10.00
Income (Loss) from Investment Operations:																
Net Investment Income (Loss)4		0.35		0.32		0.36		0.42		0.33		0.30		0.34		0.40
Net Gain (Loss) on Investments (Realized and Unrealized)		0.03		0.29		(0.40)		(0.04)		0.03		0.29		(0.40)		(0.04)
Total from Investment Operations		0.38		0.61		(0.04)		0.38		0.36		0.59		(0.06)		0.36
Less Distributions:																
Distributions from Net Investment Income		(0.39)		(0.34)		(0.40)		(0.39)		(0.37)		(0.32)		(0.38)		(0.37)
Total Distributions		(0.39)		(0.34)		(0.40)		(0.39)		(0.37)		(0.32)		(0.38)		(0.37)
Net Asset Value, End of Period	\$	9.81	\$	9.82	\$	9.55	\$	9.99	\$	9.81	\$	9.82	\$	9.55	\$	9.99
Total Return		3.94%		6.48%	Ť	(0.43)%		3.85%2		3.69%		6.23%		(0.66)%	•	3.63%2
Supplemental Data:																
Net Assets, End of Period (000's)	\$	1,007,491	\$	593,153	\$ 1	60,590	\$	57,511	\$	195,093	\$	147,095	\$	62,880	\$	27,417
Ratios to Average Net Assets:																
Expenses Before Advisory Fees (Waived) and Other Fees																
(Reimbursed)/Recouped		0.76%		0.80%		0.87%		1.33%3		1.01%		1.05%		1.12%		1.58%3
Expenses After Investment Advisory Fees (Waived)		0.74%		0.76%		0.82%		1.27%3		0.99%		1.01%		1.07%		1.52%3
Expenses After Advisory Fees (Waived) and Other Fees																
(Reimbursed)/Recouped		0.77%		0.76%		0.77%		0.76%3		1.02%		1.01%		1.02%		1.01%3
Net Investment Income (Loss)		3.61%		3.36%		3.75%		4.26%3		3.36%		3.11%		3.50%		4.08%3
Portfolio Turnover Rate		41%		58%		42%		55%2		41%		58%		42%		55%2

<sup>1</sup> Commencement of operations on April 7, 2014. 2 Not annualized.

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<sup>4</sup> Calculated based on average shares outstanding during the period.

	March 31, 2018         March 31, 2017         March 31, 2016         March 31, 2015         March 31, 2018         March 31, 2017         March 31, 2016         March 31, 2018         March 31, 2017         March 31, 2016         March 31, 2018         March 31, 2017         March 31, 2016         March 31, 2017         March 31, 2016         March 31, 2017         March 31, 2018         March 31, 2017         March 3																	
	Ma	March 31,		arch 31,		March 31,		arch 31,		March 31,	Ma	rch 31,	-	arch 31,		arch 31,	Ma	od Ended arch 31, 2015 <sup>1</sup>
	С	lass I	(	Class I	(	Class I		Class I	С	lass N	(	Class N	C	lass N	С	lass N		
Net Asset Value, Beginning of Period	\$	9.85	\$	9.59	\$	9.83	\$	10.00	\$	9.86	\$	9.60	\$	9.84	\$	10.00		
Income (Loss) from Investment Operations:																		
Net Investment Income (Loss)4		0.24		0.29		0.33		0.37		0.22		0.27		0.31		0.35		
Net Gain (Loss) on Investments (Realized and Unrealized)		(0.11)		0.27		(0.23)		(0.17)		(0.11)		0.27		(0.23)		(0.17)		
Total from Investment Operations		0.13		0.56		0.10		0.20		0.11		0.54		0.08		0.18		
Less Distributions:																		
Distributions from Net Investment Income		(0.26)		(0.29)		(0.34)		(0.36)		(0.24)		(0.27)		(0.32)		(0.33)		
Distributions from Net Realized Gain		(0.02)		(0.23)		(0.54)		(0.01)		(0.24)		(0.21)		(0.52)		(0.01)		
Total Distributions		(0.28)		(0.30)		(0.34)		(0.37)		(0.26)		(0.28)		(0.32)		(0.34)		
Net Asset Value. End of Period	\$	9.70	\$	9.85	\$	9.59	\$	9.83	\$	9.71	\$	9.86	\$	9.60	\$	9.84		
Total Return	¥	1.37%	_	5.95%	Ť	1.06%	Ť	1.92%2	Ť	1.10%	Ť	5.69%	Ť	0.82%	<u> </u>	1.80%2		
Supplemental Data:																		
Supplemental Data: Net Assets, End of Period (000's)	\$	142.174	\$	133.047	\$	66,797	\$	64.891	e	57,856	\$	216.718	\$	118,802	\$	79,419		
Ratios to Average Net Assets:	Ψ	142,174	Ψ	100,047	Ψ	00,131	Ψ	04,031	Ψ	37,030	Ψ	210,710	Ψ	110,002	Ψ	13,413		
Expenses Before Advisory Fees (Waived) and Other Fees																		
(Reimbursed)/Recouped		0.89%		0.74%		0.84%		0.91%3		1.14%		0.99%		1.09%		1.16%3		
Expenses After Investment Advisory Fees (Waived)		0.89%		0.74%		0.84%		0.91%3		1.14%		0.99%		1.09%		1.16%3		
Expenses After Advisory Fees (Waived) and Other Fees																		
(Reimbursed)/Recouped		0.59%		0.59%		0.59%		0.59%3		0.84%		0.84%		0.84%		0.84%3		
Net Investment Income (Loss)		2.50%		3.03%		3.44%		3.80%3		2.25%		2.78%		3.19%		3.58%3		
Portfolio Turnover Rate		37%		61%		39%		21%2		37%		61%		39%		21%2		

Commencement of operations on April 7, 2014. Not annualized. Annualized.

The accompanying notes are an integral part of these financial statements.

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<sup>&</sup>lt;sup>4</sup> Calculated based on average shares outstanding during the period.

# Financial Highlights (Cont.)

						Double	Line L	Long Duration	1 Tota	I Return Bor	nd Fur	nd				
		ar Ended arch 31, 2018	Ma	r Ended rch 31, 2017	Ma	r Ended rch 31, 2016	Ma	iod Ended arch 31, 2015 <sup>1</sup>	Ma	ar Ended arch 31, 2018		ar Ended arch 31, 2017		ar Ended arch 31, 2016	M	od Ended arch 31, 2015 <sup>1</sup>
	(	Class I	С	lass I	С	lass I	(	Class I	С	lass N	С	lass N	С	lass N	(	Class N
Net Asset Value, Beginning of Period	\$	9.79	\$	10.40	\$	10.43	\$	10.00	\$	9.78	\$	10.39	\$	10.42	\$	10.00
Income (Loss) from Investment Operations:																
Net Investment Income (Loss)4		0.33		0.32		0.29		0.10		0.30		0.29		0.26		0.09
Net Gain (Loss) on Investments (Realized and Unrealized)		(0.06)		(0.60)		(0.02)		0.41		(0.06)		(0.60)		(0.02)		0.41
Total from Investment Operations		0.27		(0.28)		0.27		0.51		0.24		(0.31)		0.24		0.50
Less Distributions:																
Distributions from Net Investment Income		(0.33)		(0.33)		(0.29)		(80.0)		(0.30)		(0.30)		(0.26)		(80.0)
Distributions from Net Realized Gain		(0.00)		(0.00) —		(0.01)		(0.00)		(0.00)		(0.00)		(0.01)		(0.00)
Total Distributions		(0.33)		(0.33)		(0.30)		(0.08)		(0.30)		(0.30)		(0.27)		(0.08)
Net Asset Value, End of Period	\$	9.73	\$	9.79	\$	10.40	\$	10.43	\$	9.72	\$	9.78	\$	10.39	\$	10.42
Total Return		2.74%		(2.82)%		2.76%		5.15%2		2.48%		(3.08)%		2.51%		4.99%2
Supplemental Data:																
Net Assets, End of Period (000's)	\$	55,357	\$	50,465	\$	56,843	\$	56,240	\$	11,016	\$	11,276	\$	25,763	\$	19,572
Ratios to Average Net Assets:		,		,		,.		,		,		, -		.,		.,.
Expenses Before Advisory Fees (Waived) and Other Fees																
(Reimbursed)/Recouped		0.81%		0.76%		0.84%		1.33%3		1.06%		1.01%		1.09%		1.58%3
Expenses After Investment Advisory Fees (Waived)		0.81%		0.76%		0.84%		1.33%3		1.06%		1.01%		1.09%		1.58%3
Expenses After Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped		0.65%		0.65%		0.65%		0.65%3		0.90%		0.90%		0.90%		0.90%3
Net Investment Income (Loss)		3.33%		3.13%		2.87%		3.02%3		3.06%		2.79%		2.62%		3.00%3
Portfolio Turnover Rate		33%		94%		52%		72%2		33%		94%		52%		72%2

<sup>1</sup> Commencement of operations on December 15, 2014.

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The accompanying notes are an integral part of these financial statements.

<sup>2</sup> Not annualized.

<sup>3</sup> Annualized.

<sup>&</sup>lt;sup>4</sup> Calculated based on average shares outstanding during the period.

			DoubleLine Strategic Comi	modity Fund (Consolida	ited)	
	Year Ended March 31, 2018	Year Ended March 31, 2017	Period Ended March 31, 2016 <sup>1</sup>	Year Ended March 31, 2018	Year Ended March 31, 2017	Period Ended March 31, 2016 <sup>1</sup>
	Class I	Class I	Class I	Class N	Class N	Class N
Net Asset Value, Beginning of Period	\$ 9.33	\$ 8.69	\$ 10.00	\$ 9.28	\$ 8.67	\$ 10.00
Income (Loss) from Investment Operations:						
Net Investment Income (Loss) 4	0.04	(0.06)	(0.07)	0.01	(0.09)	(0.09)
Net Gain (Loss) on Investments (Realized and Unrealized)	1.27	0.75	(1.24)	1.27	0.75	(1.24)
Total from Investment Operations	1.31	0.69	(1.31)	1.28	0.66	(1.33)
Less Distributions:						
Distributions from Net Investment Income	(0.53)	(0.05)	_	(0.52)	(0.05)	_
Distributions from Net Realized Gain	_ 5	(0.00)	<b>—</b> 5	— 5	(0.00)	<b>—</b> 5
Total Distributions	(0.53)	(0.05)	<b>—</b> 5	(0.52)	(0.05)	_ 5
Net Asset Value, End of Period	\$ 10.11	\$ 9.33	\$ 8.69	\$ 10.04	\$ 9.28	\$ 8.67
Total Return	14.03%	7.93%	(13.07)%2	13.79%	7.55%	(13.27)%2
Summamontal Data:						
Supplemental Data: Net Assets, End of Period (000's)	\$ 213,752	\$ 22,243	\$ 27,997	\$ 67.838	\$ 6,540	\$ 1,421
Ratios to Average Net Assets:	Ψ 210,702	Ψ 22,210	Ψ 21,001	Ψ 01,000	Ψ 0,010	Ψ 1,121
Expenses Before Advisory Fees (Waived) and Other Fees						
(Reimbursed)/Recouped	1.16%	1.77%	4.42%3	1.41%	2.23%	4.67%3
Expenses After Investment Advisory Fees (Waived)	1.16%	1.77%	4.42%3	1.41%	2.23%	4.67%3
Expenses After Advisory Fees (Waived) and Other Fees	1.100/	1 100/	1.060/ 2	1 250/	1 250/	4 240/2
(Reimbursed)/Recouped	1.10%	1.10%	1.06%3	1.35%	1.35%	1.31%3
Net Investment Income (Loss)	0.33%	(0.75)%	(1.05)%3	0.09%	(1.00)%	(1.30)%3
Portfolio Turnover Rate	0%	0%	0%2	0%	0%	0%2

<sup>1</sup> Commencement of operations on May 18, 2015.

The accompanying notes are an integral part of these financial statements.

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Not annualized.
Annualized.
Calculated based on average shares outstanding during the period.
Less than \$0.005 per share.

<sup>5</sup> 

# Financial Highlights (Cont.)

			DoubleLine Glo	obal Bond Fund		
	Year Ended March 31, 2018	Year Ended March 31, 2017	Period Ended March 31, 20161	Year Ended March 31, 2018	Year Ended March 31, 2017	Period Ended March 31, 20161
	Class I	Class I	Class I	Class N	Class N	Class N
Net Asset Value, Beginning of Period	\$ 10.04	\$ 10.49	\$ 10.00	\$ 10.02	\$ 10.49	\$ 10.00
Income (Loss) from Investment Operations:						
Net Investment Income (Loss) <sup>4</sup>	0.09	0.05	0.02	0.06	0.02	0.02
Net Gain (Loss) on Investments (Realized and Unrealized)	0.72	(0.47)	0.49	0.72	(0.47)	0.49
Total from Investment Operations	0.81	(0.42)	0.51	0.78	(0.45)	0.51
Less Distributions:						
Distributions from Net Investment Income	(0.14)	(0.02)	(0.02)	(0.11)	(0.01)	(0.02)
Distributions from Return of Capital	_	(0.01)	_	_	(0.01)	(0.02) —
Total Distributions	(0.14)	(0.03)	(0.02)	(0.11)	(0.02)	(0.02)
Net Asset Value, End of Period	\$ 10.71	\$ 10.04	\$ 10.49	\$ 10.69	\$ 10.02	\$ 10.49
Total Return	7.96%	(4.00)%	5.11% <sup>2</sup>	7.77%	(4.31)%	5.07%2
Supplemental Data:						
Net Assets, End of Period (000's)	\$ 663,208	\$ 475,328	\$ 94,631	\$ 29,544	\$ 24,058	\$ 41,937
Ratios to Average Net Assets:			,		,	
Expenses Before Advisory Fees (Waived) and Other Fees						
(Reimbursed)/Recouped	0.56%	0.66%	1.29%3	0.81%	0.91%	1.54%3
Expenses After Investment Advisory Fees (Waived)	0.56%	0.66%	1.29%3	0.81%	0.91%	1.54% <sup>3</sup>
Expenses After Advisory Fees (Waived) and Other Fees						
(Reimbursed)/Recouped	0.56%	0.66%	0.70%3	0.81%	0.91%	0.95%3
Net Investment Income (Loss)	0.82%	0.52%	0.83%3	0.57%	0.20%	0.58%3
Portfolio Turnover Rate	16%	57%	13%2	16%	57%	13%2

Commencement of operations on December 17, 2015.

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The accompanying notes are an integral part of these financial statements.

Not annualized.

Annualized.
Calculated based on average shares outstanding during the period.

		DoubleLine Infrastr	ucture Income Fund	
	Year Ended March 31, 2018	Period Ended March 31, 20171	Year Ended March 31, 2018	Period Ended March 31, 20171
	Class I	Class I	Class N	Class N
Net Asset Value, Beginning of Period	\$ 10.07	\$ 10.00	\$ 10.06	\$ 10.00
Income (Loss) from Investment Operations:				
Net Investment Income (Loss) <sup>4</sup>	0.30	0.29	0.29	0.26
Net Gain (Loss) on Investments (Realized and Unrealized)	(0.03)	0.01	(0.03)	0.01
Total from Investment Operations	0.27	0.30	0.26	0.27
Less Distributions:				
Distributions from Net Investment Income	(0.33)	(0.23)	(0.31)	(0.21)
Distributions from Net Realized Gain	(0.01)	_ 5	(0.01)	_ 5
Total Distributions	(0.34)	(0.23)	(0.32)	(0.21)
Net Asset Value, End of Period	\$ 10.00	\$ 10.07	\$ 10.00	\$ 10.06
Total Return	2.67%	3.11%2	2.54%	2.76%2
Supplemental Data:				
Net Assets, End of Period (000's)	\$ 532,404	\$ 392,117	\$ 19,379	\$ 567
Ratios to Average Net Assets:				
Expenses Before Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped	0.57%	0.77%3	0.82%	1.50%3
Expenses After Investment Advisory Fees (Waived)	0.57%	0.77%3	0.82%	1.50%3
Expenses After Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped	0.57%	0.64%3	0.82%	0.89%3
Net Investment Income (Loss)	3.18%	2.78%3	2.86%	2.53%3
Portfolio Turnover Rate	29%	43%2	29%	43%2

Commencement of operations on April 1, 2016.

The accompanying notes are an integral part of these financial statements.

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Not annualized.
Annualized.
Calculated based on average shares outstanding during the period.
Less than \$0.005 per share.

# Financial Highlights (Cont.)

		DoubleLine Ultra	Short Bond Fund	
_	Year Ended March 31, 2018	Period Ended March 31, 20171	Year Ended March 31, 2018	Period Ended March 31, 20171
	Class I	Class I	Class N	Class N
Net Asset Value, Beginning of Period	\$ 10.01	\$ 10.00	\$ 10.02	\$ 10.00
Income (Loss) from Investment Operations:				
Net Investment Income (Loss) <sup>4</sup> Net Gain (Loss) on Investments (Realized and Unrealized)	0.13 —	0.03 0.01	0.09	0.01 0.01
Total from Investment Operations	0.13	0.04	0.09	0.02
Less Distributions:				
Distributions from Net Investment Income	(0.11)	(0.03)	(0.08)	_
Distributions from Net Realized Gain	` <u> </u>	`—′	` <u> </u>	_
Total Distributions	(0.11)	(0.03)	(0.08)	_
Net Asset Value, End of Period	\$ 10.03	\$ 10.01	\$ 10.03	\$ 10.02
Total Return	1.31%	0.36%2	0.95%	0.20%2
Supplemental Data:				
Net Assets, End of Period (000's)	\$ 166,255	\$ 8,294	\$ 278	\$ 125
Ratios to Average Net Assets:				
Expenses Before Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped	0.32%	4.87%3	0.57%	5.42%3
Expenses After Investment Advisory Fees (Waived)	0.32%	4.87%3	0.57%	5.42%3
Expenses After Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped	0.29%	0.35%3	0.41%	0.60%3
Net Investment Income (Loss)	1.24%	0.42%3	0.92%	0.11% <sup>3</sup>
Portfolio Turnover Rate	74%	79%2	74%	79%2

<sup>1</sup> Commencement of operations on June 30, 2016. 2 Not annualized. 3 Annualized.

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The accompanying notes are an integral part of these financial statements.

Calculated based on average shares outstanding during the period.
 Less than \$0.005 per share.

		DoubleLine Shiller Enhanced International CAPE®				
	Year Ended March 31, 2018	Period Ended March 31, 20171	Year Ended March 31, 2018	Period Ended March 31, 20171		
	Class I	Class I	Class N	Class N		
Net Asset Value, Beginning of Period	\$ 10.86	\$ 10.00	\$ 10.86	\$ 10.00		
Income (Loss) from Investment Operations:						
Net Investment Income (Loss) <sup>4</sup> Net Gain (Loss) on Investments (Realized and Unrealized)	0.22 0.86	0.03 0.85	0.18 0.86	0.02 0.85		
Total from Investment Operations	1.08	0.88	1.04	0.87		
Less Distributions:						
Distributions from Net Investment Income Distributions from Net Realized Gain	(0.35) (0.35)	(0.02)	(0.32) (0.35)	(0.01)		
Total Distributions	(0.70)	(0.02)	(0.67)	(0.01)		
Net Asset Value, End of Period	\$ 11.24	\$ 10.86	\$ 11.23	\$ 10.86		
Total Return	9.92%	8.76%2	9.56%	8.72% <sup>2</sup>		
Supplemental Data: Net Assets, End of Period (000's)	\$ 78,162	\$ 19,384	\$ 29,160	\$ 11,499		
Ratios to Average Net Assets:						
Expenses Before Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped	1.04%	7.10%3	1.29%	4.93%3		
Expenses After Investment Advisory Fees (Waived)	1.02%	7.10%3	1.27%	4.93%3		
Expenses After Advisory Fees (Waived) and Other Fees (Reimbursed)/Recouped	0.63%	0.64%3	0.87%	0.89%3		
Net Investment Income (Loss)	1.79%	0.72%3	1.52%	0.58%3		
Portfolio Turnover Rate	69%	38%2	69%	38%2		

Commencement of operations on December 23, 2016. Not annualized.

The accompanying notes are an integral part of these financial statements.

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Annualized.
Calculated based on average shares outstanding during the period.

## **Notes to Financial Statements**

March 31, 2018

#### 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 16 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 and DoubleLine Shiller Enhanced International CAPE® (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.

Each Fund is classified as a diversified fund under the 1940 Act, except the Global Bond Fund, Infrastructure Income Fund, and Strategic Commodity 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 commencement of operations of each share class are as follows:

		Commencement of		Operations	
Fund Name	Investment Objective	I Shares	N Shares	A Shares	
DoubleLine Total Return Bond Fund	Maximize total return	4/6/2010	4/6/2010	_	
DoubleLine Core Fixed Income Fund	Maximize current income and total return	6/1/2010	6/1/2010	_	
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	_	
DoubleLine Floating Rate Fund	Seek 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	_	
DoubleLine Flexible Income Fund	Seek long-term total return while striving to generate current income	4/7/2014	4/7/2014	_	
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	_	
	Seek total return which exceeds the total return of its benchmark index over a full market				
DoubleLine Shiller Enhanced International CAPE®	cycle	12/23/2016	12/23/2016	_	

### 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)

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Assets and liabilities may be transferred between levels. The Funds use end of period timing recognition to account for any transfers.

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.

#### Fixed-income class

All

Corporate bonds and notes; convertible securities US bonds and notes of government and government agencies

Residential and commercial mortgage-backed obligations; asset-backed obligations (including collateralized loan obligations)

Bank loans

### **Examples of Inputs**

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")

Standard inputs and underlying equity of the issuer

Standard inputs

Standard inputs and cash flows, prepayment information, default rates, delinquency and loss assumptions, collateral characteristics, credit enhancements and specific deal information, trustee reports

Standard inputs

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

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

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.

# Notes to Financial Statements (Cont.)

March 31, 2018

The following is a summary of the fair valuations according to the inputs used to value the Funds' investments as of March 31, 2018:

	DoubleLine Total Return	DoubleLine Core Fixed	DoubleLine Emerging Markets Fixed	DoubleLine Multi-Asset Growth Fund	DoubleLine Low Duration	DoubleLine Floating
Category	Bond Fund	Income Fund	Income Fund	(Consolidated)	Bond Fund	Rate Fund
Investments in Securities Level 1 Money Market Funds	\$ 434,389,077	\$ 429,725,329	\$ 34,070,653	¢ 1/ 600 127	\$ 132,730,775	¢ 51 910 0/5
Affiliated Mutual Funds Exchange Traded Funds and	\$ 454,569,077 —	1,023,141,097	5 34,979,033 —	63,678,156	48,500,000	\$ 51,610,045 —
Common Stocks Real Estate Investment	_	114,527	_	70,719,455	_	-
Trusts	_	_	_	9,421,335	_	_
Total Level 1 Level 2 US Government and Agency	434,389,077	1,452,980,953	34,979,653	158,518,073	181,230,775	51,810,045
Mortgage Backed  Obligations	24,474,003,074	1,622,529,346	_	5,725,086	62,827,276	_
Non-Agency Residential Collateralized Mortgage	_ ,,,,	.,,,-		-,,	,,·	
Obligations Non-Agency Commercial Mortgage Backed	13,032,986,558	847,880,792	_	12,841,474	693,281,782	_
Obligations US Government and Agency	3,560,852,043	735,398,757	_	_	780,131,399	_
Obligations Collateralized Loan	2,755,719,042	2,307,812,862	_	10,737,151	274,242,456	_
Obligations Other Short Term	2,516,258,015	273,971,307	_	5,354,191	901,486,529	6,555,935
Investments	2,241,559,686	78,128,803	_	6,965,912	270,084,708	_
Asset Backed Obligations Commercial Paper	1,907,887,702 151,708,748	182,777,166 —	_	13,347,056 —	566,572,949 —	_
US Corporate Bonds	75,844,519	1,308,372,279	<del>_</del> _	_	399,657,856	13,459,968
Foreign Corporate Bonds	24,326,063	993,490,485	870,953,026	_	854,505,290	976,500
Bank Loans Foreign Government Bonds, Foreign Agencies and Foreign Government	_	366,970,501	_	_	393,755,526	532,989,962
Sponsored Corporations Municipal Bonds	_ _	175,233,753 4,894,683	211,841,637 —	_	184,824,005 —	_
Exchange Traded Funds and						
Common Stocks		1,896,346	3,193,310	- - -	1,248,392	
Total Level 2 Level 3	50,741,145,450	8,899,357,080	1,085,987,973	54,970,870	5,382,618,168	553,982,365
Non-Agency Residential Collateralized Mortgage						
Obligations Asset Backed Obligations	292,218,731 11,874,191	38,731,632 15,417,307	_	988,374 —	2,088,064 520,798	_
Collateralized Loan	,- , -	-, ,			,	
Obligations	10,876,636	_	_	_	_	_
Total Level 3	314,969,558	54,148,939	_	988,374	2,608,862	_
Total	\$51,490,504,085	\$10,406,486,972	\$1,120,967,626	\$214,477,317	\$5,566,457,805	\$605,792,410
Other Financial Instruments Level 1	¢	¢	\$ —	¢ (1.212.414)	¢	¢
Futures Contracts Total Level 1	\$ <u> </u>	\$ <u> </u>	• – –	\$ (1,312,414) (1,312,414)	• – –	\$ <u> </u>
Level 2				,		
Total Return Swaps Forward Currency Exchange Contracts	_	_	_	3,094,832 752,579	_	_
Credit Default Swaps	_	_	_	104	_	_
Total Level 2 Level 3	_	_	_	3,847,515	_	_
Total	\$ —	\$ -	\$ —	\$ 2,535,101	\$ -	\$ _

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Category	DoubleLine Shiller Enhanced CAPE®	DoubleLine Flexible Income Fund	DoubleLine Low Duration Emerging Markets Fixed Income Fund	DoubleLine Long Duration Total Return Bond Fund	DoubleLine Strategic Commodity Fund (Consolidated)	DoubleLine Global Bond Fund
Investments in Securities Level 1						
Money Market Funds Affiliated Mutual Funds Exchange Traded Funds and Common Stock	\$ 485,069,634 150,050,000	\$ 167,143,724 44,125,249 10.970	\$ 733,175 —	\$ 1,198,867 —	\$ 18,496,326 —	\$ 10,158,068 —
Total Level 1	635,119,634	211,279,943	733,175	1,198,867	18,496,326	10,158,068
Level 2	000,110,001	211,270,010	700,170	1,100,001	10, 100,020	10,100,000
Collateralized Loan Obligations Non-Agency Commercial	651,036,374	195,387,065	_	_	_	_
Mortgage Backed Obligations Non-Agency Residential Collateralized Mortgage	573,436,734	106,718,048	-	_	_	_
Obligations	548,068,403	196,060,405		_	_	_
Foreign Corporate Bonds Bank Loans	424,624,725	153,025,364	153,660,501	_	_	_
US Government and Agency	400,644,755	115,591,600	_	_	_	_
Obligations Other Short Term Investments	398,110,592 394,570,580	51,398,859 —	_	13,753,196	58,131,986 201,543,706	172,154,566 —
US Corporate Bonds	316,086,427	61,689,422	_	_		_
Asset Backed Obligations US Government and Agency	309,598,850	44,301,111	_	_	_	_
Mortgage Backed Obligations Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored	163,070,077	3,302,955	_	51,276,414	_	_
Corporations  Exchange Traded Funds and	79,966,089	36,265,680	43,550,407	_	_	497,287,803
Common Stocks	132,625	77,819	355,926	<del>-</del>	<del>-</del> .	
Total Level 2 Level 3 Non-Agency Residential Collateralized Mortgage	4,259,346,231	963,818,328	197,566,834	65,029,610	259,675,692	669,442,369
Obligations Non-Agency Commercial	1,675,641	32,295,476	_	_	_	_
Mortgage Backed Obligations	_	1,039,796	_	_	_	_
Asset Backed Obligations	<del>-</del>	104,160	_	_		_
Total Level 3	1,675,641	33,439,432	<u> </u>			
Total Other Financial Instruments	\$4,896,141,506	\$1,208,537,703	\$198,300,009	\$66,228,477	\$278,172,018	\$679,600,437
Other Financial Instruments Level 1 Futures Contracts	Φ.	\$ —	•	\$ 62.225	•	Φ.
Total Level 1	\$ -	<b>э</b> —	\$ —	62,225	<b>5</b> —	\$ -
Level 2			_	02,223	_	_
Total Return Swaps	139,386,237	_	_	_	_	_
Excess Return Swaps	_	_	_	_	67,864	_
Forward Currency Exchange						
Contracts				_		,
	139,386,237 —	_ _ _			67,864 —	659,220 659,220

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# Notes to Financial Statements (Cont.)

March 31, 2018

Category	DoubleLine Infrastructur Income Fun	re I	DoubleLine Ultra Short Bond Fund	DoubleLine Shiller Enhanced International CAPE®
Investments in Securities				
Level 1				
Money Market Funds	\$ 41,905,6	31 \$	487,968	\$ 1,563,489
Affiliated Mutual Funds	_	_	· -	10,415,621
Total Level 1	41,905,6	31	487,968	11,979,110
Level 2			,	, ,
Asset Backed Obligations	208,523,13	39	_	15,346,008
US Corporate Bonds	151,439,3	47	43,882,634	9,153,557
Foreign Corporate Bonds	125,375,5	88	25,567,535	9,617,597
Commercial Paper	· -	_	93,585,451	· -
Other Short Term Investments	-	_	2,982,112	2,298,232
Collateralized Loan Obligations	_	_	· · · · —	19,745,144
Non-Agency Residential Collateralized Mortgage Obligations	-	_	_	16,322,770
US Government and Agency Obligations	-	_	_	9,661,649
Non-Agency Commercial Mortgage Backed Obligations	-	_	_	9,649,407
US Government and Agency Mortgage Backed Obligations	-	_	_	3,195,359
Foreign Government Bonds, Foreign Agencies and Foreign				
Government Sponsored Corporations	-	_	_	1,647,198
Total Level 2	485,338,0	74 <i>'</i>	166,017,732	96,636,921
Level 3				
Foreign Corporate Bonds	10,382,2	26	_	_
Asset Backed Obligations	7,985,6	00	_	_
Total Level 3	18,367,8	26	_	_
Total	\$545,611,5	31 \$ <sup>2</sup>	166,505,700	\$108,616,031
Other Financial Instruments				
Level 1	\$ -	- \$	_	\$ —
Level 2	·	·		·
Forward Currency Exchange Contracts	_	_	_	3,914,969
Total Return Swaps	_	_	_	(5,418,400)
Total Level 2	_	_	_	(1,503,431)
Level 3	_	_	_	(1,213,101)
Total	\$ -	- \$	_	\$ (1,503,431)
	¥	Ψ		Ų (1,000,101)

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

The following amounts were transferred between Level 1 to Level 2 as of March 31, 2018. Transfers between Level 1 and Level 2 were due to adjustments made to quoted market prices, such as foreign currency translation, to measure the fair value of those instruments.

DoubleLine Core Fixed Income Fund
DoubleLine Emerging Markets Fixed Income Fund
DoubleLine Low Duration Bond Fund
DoubleLine Shiller Enhanced CAPE®
DoubleLine Flexible Income Fund
DoubleLine Low Duration Emerging Markets Fixed

Transfers Out of Level 1	Transfers Into Level 2
\$(1,896,346)	\$1,896,346
\$(3,193,310)	\$3,193,310
\$(1,248,392)	\$1,248,392
\$ (132,625)	\$ 132,625
\$ (77,819)	\$ 77,819
\$ (355,926)	\$ 355,926

March 31, 2018

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

DoubleLine Flexible Income	Fair Value as of 3/31/2017	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) <sup>3</sup>	Net Accretion (Amortization)	Purchases <sup>1</sup>	Sales <sup>2</sup>	Transfers Into Level 3 <sup>4</sup>	Transfers Out of Level 34	Fair Value as of 3/31/2018	Net Change in Unrealized Appreciation (Depreciation) on securities held at 3/31/2018s
Investments in Securities Non-Agency Residential Collateralized Mortgage Obligations Non-Agency Commercial Mortgage Backed Obligations Asset Backed Obligations Total	\$1,658,515 1,058,420 659,893 \$3,376,828		\$1,078,316 (52,651) 1,414 \$1,027,079	\$430,080 34,027 — \$464,107	\$14,619,863 — — — \$14,619,863	\$ (85,215) — (557,147) \$(642,362)	\$ 14,575,804 — — — \$ 14,575,804	\$- - - - \$-	\$ 32,295,476 1,039,796 104,160 \$ 33,439,432	\$ 34,757 (52,651) 1,414 \$(16,480)
DoubleLine Infrastructure Income Fund	Fair Value as of 3/31/2017	Net Realized Gain (Loss)	Net Change in Unrealized Appreciation (Depreciation) <sup>3</sup>	Net Accretion (Amortization)	Purchases <sup>1</sup>	Sales <sup>2</sup>	Transfers Into Level 3 <sup>4</sup>	Transfers Out of Level 3 <sup>4</sup>	Fair Value as of 3/31/2018	Net Change in Unrealized Appreciation (Depreciation) on securities held at 3/31/2018 <sup>3</sup>
Investments in Securities Foreign Corporate Bonds Asset Backed Obligations Total	\$ — — \$ —	\$ — — \$ —	\$ — 25,600 \$ 25,600	\$ — — \$ —	\$ — 7,960,000 \$ 7,960,000	\$ — — \$ —	\$10,382,226 — \$10,382,226	\$— — \$—	\$10,382,226 7,985,600 \$18,367,826	\$— — \$—

<sup>1</sup> Purchases include all purchases of securities and payups.

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

	Fair Value as of	Valuation	Unobservable		
DoubleLine Flexible Income Fund	3/31/2018*	Techniques	Input	Input Values	Impact to valuation from an increase to input
Non-Agency Residential Collateralized		Market	Market		Significant changes in the market quotes would result in direct and proportional
Mortgage Obligations	\$32,295,476	Comparables	Quotes	\$81.75-\$108.61	changes in the fair value of the security
Non-Agency Commercial Mortgage		Market			
Backed Obligations	\$ 1,039,796	Comparables	Yields	10.71%	Increase in yields would result in the decrease in the fair value of the security
		Market	Market		Significant changes in the market quotes would result in direct and proportional
Asset Backed Obligations	\$ 104,160	Comparables	Quotes	\$99.97	changes in the fair value of the security
	Fair Value as of	Valuation	Unobservable		
DoubleLine Infrastructure Income Fund	3/31/2018*	Techniques	Input	Input Values	Impact to valuation from an increase to input
		Market	Market		Significant changes in the market quotes would result in direct and proportional
Foreign Corporate Bonds	\$10,382,226	Comparables	Quotes	\$102.75	changes in the fair value of the security
		Market	Market		Significant changes in the market quotes would result in direct and proportional
Asset Backed Obligations	\$ 7,985,600	Comparables	Quotes	\$99.82	changes in the fair value of the security

Level 3 securities are typically valued by pricing vendors. The appropriateness of fair values for these securities is monitored on an ongoing basis by the Adviser, which may include back testing, results of vendor due diligence, unchanged price review and consideration of market and/or sector events.

<sup>&</sup>lt;sup>2</sup> Sales include all sales of securities, maturities, and paydowns.

<sup>3</sup> Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on securities held at March 31, 2018 may be due to a security that was not held or categorized as Level 3 at either period end.

<sup>4</sup> Transfers into or out of Level 3 can be attributable 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.

## Notes to Financial Statements (Cont.)

March 31, 2018

B. Federal Income Taxes. Each Fund has elected to be taxed as a "regulated investment company" and intends to distribute substantially all of its taxable income to its shareholders and otherwise comply with the provisions of Subchapter M of the Internal Revenue Code applicable to regulated investment companies. Therefore, no provision for federal income taxes has been made.

The Funds may be subject to a nondeductible 4% excise tax calculated as a percentage of certain undistributed amounts of net investment income and net capital gains.

The Funds have adopted financial reporting rules that require the Funds to analyze all open tax years, as defined by the applicable statute of limitations, for all major jurisdictions. Open tax years, 2017, 2016 and 2015 for the Funds, are those that are open for exam by taxing authorities. As of March 31, 2018, the Funds have no examinations in progress.

Management has analyzed the Funds' tax positions, and has concluded that no liability should be recorded related to uncertain tax positions expected to be taken on the tax return for the fiscal year-ended March 31, 2018. The Funds identify their major tax jurisdictions as U.S. Federal, the State of Delaware and the State of California. The Funds are not aware of any tax positions for which it is reasonably possible that the total amounts of unrecognized tax benefits will significantly change in the next twelve months.

- C. Security Transactions, Investment Income. Investment securities transactions are accounted for on trade date. Gains and losses realized on sales of securities are determined on a specific identification basis. Interest income is recorded on an accrual basis. Discounts/premiums on debt securities purchased, which may include residual and subordinate notes, are accreted/amortized over the life of the respective securities using the effective interest method except for certain deep discount bonds where management does not expect the par value above the bond's cost to be fully realized. Dividend income and corporate action transactions, if any, are recorded on the ex-date. Non-cash dividends included in dividend income, if any, are recorded at the fair market value of securities received. Paydown gains and losses on mortgage-related and other asset-backed securities are recorded as components of interest income on the Statements of Operations. Estimated tax liabilities on certain foreign securities are recorded on an accrual basis and are reflected as components of interest income on the Statements of Operations.
- D. Foreign Currency Translation. The Funds' books and records are maintained in U.S. dollars. Investment securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollars based on the exchange rate of such currencies against U.S. dollars on the date of valuation. Investment securities transactions, income and expense items denominated in foreign currencies are translated into U.S. dollars at the exchange rate in effect on the transaction date. The Funds do not isolate changes in the exchange rates from the changes in the market prices of investments held or sold for financial reporting purposes. Accordingly, the effects of changes in exchange rates on investments are not segregated in the Statement of Operations from the effects of changes in market prices of those investments, but are included as a component of net realized and unrealized gain (loss) from investments.
- E. Dividends and Distributions to Shareholders. With the exception of the DoubleLine Multi-Asset Growth Fund, the DoubleLine Strategic Commodity Fund and the DoubleLine Global Bond Fund, dividends from net investment income will be declared and paid monthly. Dividends from the net investment income of the DoubleLine Multi-Asset Growth Fund and the DoubleLine Global Bond Fund will be declared and paid quarterly. Dividends from the net investment income of the DoubleLine Strategic Commodity Fund will be declared and paid annually. The Funds will distribute any net realized long or short-term capital gains at least annually. Distributions are recorded on the ex-dividend date.

Income and capital gain distributions are determined in accordance with income tax regulations which may differ from US GAAP. Permanent book and tax basis differences relating to shareholder distributions will result in reclassifications between paid-in capital, undistributed (accumulated) net investment income (loss), and/or undistributed (accumulated) realized gain (loss). Undistributed (accumulated) net investment income or loss may include temporary book and tax basis differences which will reverse in a subsequent period. Any taxable income or capital gain remaining at fiscal year end is distributed in the following year.

Distributions from investment companies will be classified as investment income or realized gains in the Statements of Operations based on the U.S. income tax characteristics of the distribution if such information is available. In cases where the tax characteristics are not available, such distributions are generally classified as investment income.

F. Use of Estimates. The preparation of financial statements in conformity with US GAAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements, as well as the reported amounts of revenues and expenses during the period. Actual results could differ from those estimates.

March 31, 2018

- G. Share Valuation. The NAV per share of a class of shares of a Fund is calculated by dividing the sum of the value of the securities held by the Fund, plus cash and other assets, attributable to that class, minus all liabilities (including estimated accrued expenses) attributable to that class by the total number of shares of that class outstanding, rounded to the nearest cent. The Funds' NAV is typically calculated on days when the New York Stock Exchange opens for regular trading (except that the Funds, other than DoubleLine Strategic Commodity Fund, do not calculate their NAV on holidays when the principal U.S. bond markets are closed, such as Columbus Day and Veterans Day).
- H. Unfunded Loan Commitments. The Funds may enter into certain credit agreements, of which all or a portion may be unfunded. These commitments are disclosed in the accompanying Schedules of Investments. The Funds are obligated to fund these commitments at the borrower's discretion. The Funds generally will maintain with their custodian liquid investments having an aggregate value at least equal to the par value of unfunded loan commitments.
- I. Guarantees and Indemnifications. Under the Trust's organizational documents, each Trustee and officer of the Funds is indemnified, to the extent permitted by the 1940 Act, against certain liabilities that may arise out of performance of their duties to the Fund. Additionally, in the normal course of business, the Funds enter into contracts that contain a variety of indemnification clauses. Each Fund's maximum exposure under these arrangements is unknown as this would involve future claims that may be made against the Funds that have not yet occurred. However, the Funds have not had prior claims or losses pursuant to these contracts.
- J. Basis for Consolidation. The DoubleLine Multi-Asset Growth Fund and the DoubleLine Strategic Commodity Fund may invest up to 25% of their total assets in the DoubleLine Cayman Multi-Asset Growth Fund I, Ltd. and the DoubleLine Strategic Commodity, Ltd. (each, a "Subsidiary" and, collectively, the "Subsidiaries"), respectively. The Subsidiaries, which are organized under the laws of the Cayman Islands, are wholly-owned and controlled by each respective Fund. Each Subsidiary invests in commodity-related investments and other investments. The consolidated financial statements include the accounts and balances of each Fund and its respective Subsidiary. Intercompany balances and transactions have been eliminated in consolidation.

As of March 31, 2018, the relationship of the Subsidiary to each respective Fund was as follows:

Commencement of Operations	
Fund Net Assets Subsidiary % of Fund Net Assets	
Subsidiary Financial Statement Information Net Assets	
Total Income	
Net Realized Gain/(Loss)	

			DoubleLine	
	DoubleLine	Strategic		
	Multi-Asset	Commodity		
G	Frowth Fund	Fund		
(C	onsolidated)	(C	onsolidated)	
	6/15/2011		5/18/2015	
\$	217,636,903 5.09%	\$	281,590,129 21.27%	
\$	11,070,824	\$	59,884,284	
\$	118,389	\$	224,553	
\$	1,065,223	\$	2,365,715	

K. Other. Each share class of a Fund is charged for those expenses that are directly attributable to that share class. Expenses that are not directly attributable to a Fund are allocated among all appropriate Funds in proportion to their respective net assets or in such a manner as the Funds' Board may in its sole discretion consider fair and equitable to each Fund. Investment income, Fund expenses which are not class-specific, and realized and unrealized gains and losses are allocated directly to each class based upon the relative net assets of the classes.

## 3. Related and Other Party Transactions

DoubleLine Capital LP and DoubleLine Alternatives LP (formerly DoubleLine Commodity LP) (each, an "Adviser" and, collectively, the "Advisers"), provide the Funds with investment management services under Investment Management Agreements (the "Agreements"). Under the Agreements, each Adviser manages the investment of the assets of the applicable Fund, places orders for the purchase and sale of its portfolio securities and is responsible for providing certain resources to assist with the day-to-day management of the Trust's business affairs. As compensation for its services, each Adviser is entitled to a monthly fee at the annual rates of the average daily net assets of the Funds (the "Advisory Fee") in the following table. Each Adviser has arrangements with DoubleLine Group LP to provide personnel and other resources to the Funds.

## Notes to Financial Statements (Cont.)

March 31, 2018

Each Adviser has contractually agreed to limit certain of the Funds' ordinary operating expenses so that its ratio of such expenses to average net assets will not exceed the following ratios (the "Expense Caps"). For the purposes of the expense limitation agreement between each Adviser and the Funds, "ordinary operating expenses" excludes taxes, commissions, mark-ups, litigation expenses, indemnification expenses, interest expenses, acquired fund fees and expenses, and any extraordinary expenses. Each Fund's expense limitation is expected to apply until at least July 31, 2019. Each may be terminated during the term only by a majority vote of the disinterested Trustees of the Board.

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
DoubleLine Shiller Enhanced CAPE®
DoubleLine Flexible Income Fund
DoubleLine Low Duration Emerging Markets Fixed Income Fund
DoubleLine Long Duration Total Return Bond Fund
DoubleLine Strategic Commodity Fund (Consolidated)
DoubleLine Global Bond Fund
DoubleLine Infrastructure Income Fund
DoubleLine Ultra Short Bond Fund
DoubleLine Shiller Enhanced International CAPE®

		Expense Caps	
Advisory Fee	I Shares	N Shares	A Shares
0.40%	N/A	N/A	N/A
0.40%	N/A	N/A	N/A
0.75%	0.95%	1.20%	N/A
0.95%	1.15%	N/A	1.40%
0.35%	0.47%	0.72%	N/A
0.50%	0.75%	1.00%	N/A
0.45%	0.65%	0.90%	N/A
0.62%	0.82%	1.07%	N/A
0.50%	0.59%	0.84%	N/A
0.50%	0.65%	0.90%	N/A
0.90%	1.10%	1.35%	N/A
0.50%	0.70%	0.95%	N/A
0.50%	0.65%	0.90%	N/A
0.15%	0.30%	0.55%	N/A
0.50%	0.65%	0.90%	N/A

Other than described above, to the extent that an Adviser waives its investment advisory fee and/or reimburses a Fund for other ordinary operating expenses, it may seek reimbursement of a portion or all of such amounts at any time within three fiscal years after the fiscal year in which such amounts were waived or reimbursed. Each Fund must pay its current ordinary operating expenses before each Adviser is entitled to any recoupment. Any such recoupment would be subject to review by the Board and will be subject to the Fund's expense limitations in place when the fees were waived or the expenses were reimbursed.

Each Adviser, as applicable, contractually waived a portion of its fees or reimbursed certain operating expenses and may recapture a portion of the amounts no later than the dates as stated in the following table:

Davidal in Multi Accet Countly Fried (Concellidated)
DoubleLine Multi-Asset Growth Fund (Consolidated)
DoubleLine Low Duration Emerging Markets Fixed Income Fund
DoubleLine Long Duration Total Return Bond Fund
DoubleLine Strategic Commodity Fund (Consolidated)
DoubleLine Global Bond Fund
DoubleLine Infrastructure Income Fund
DoubleLine Ultra Short Bond Fund
DoubleLine Shiller Enhanced International CAPE®

	March 31,	
2019	2020	2021
\$ 68,149	\$ 21,559	\$ 19,003
\$432,477	\$443,142	\$613,726
\$134,851	\$ 80,395	\$101,274
\$526,045	\$183,840	\$ 90,794
\$132,643	\$ 13,273	\$ —
\$ —	\$172,344	\$ —
\$ —	\$220,735	\$ 30,967
\$ <b>—</b>	\$171,882	\$389,095

For the year ended March 31, 2018, each Adviser recouped the amounts shown from the following Funds:

DoubleLine Multi-Asset Growth Fund (Consolidated)	\$ 45,415
DoubleLine Flexible Income Fund	\$ 333,665
DoubleLine Strategic Commodity Fund (Consolidated)	\$ 48.888

March 31, 2018

If a Fund invested in other investment vehicles sponsored by an Adviser ("other DoubleLine Funds") during the period, such Adviser waived its advisory fee to the Fund in an amount equal to the advisory fees paid to the Adviser by the other DoubleLine Funds in respect of Fund assets so invested. Accordingly, the Adviser waived the following fees for the year ended March 31, 2018.

DoubleLine Core Fixed Income Fund	\$ 4,756,058
DoubleLine Multi-Asset Growth Fund (Consolidated)	\$ 235,275
DoubleLine Low Duration Bond Fund	\$ 246,867
DoubleLine Shiller Enhanced CAPE®	\$ 159,373
DoubleLine Flexible Income Fund	\$ 180,231
DoubleLine Shiller Enhanced International CAPE®	\$ 23,371

As of March 31, 2018, greater than 5% of the following DoubleLine Funds was held by other DoubleLine Funds as follows:

Affiliated Fund Held
DoubleLine Global Bond Fund
DoubleLine Infrastructure Income Fund
DoubleLine Long Duration Total Return Bond Fund
DoubleLine Global Bond Fund
DoubleLine Low Duration Emerging Markets Fixed Income Fund
DoubleLine Ultra Short Bond Fund

% Owned	Significant Owner
75%	DoubleLine Core Fixed Income Fund
83%	DoubleLine Core Fixed Income Fund
73%	DoubleLine Core Fixed Income Fund
6%	DoubleLine Flexible Income Fund
24%	DoubleLine Low Duration Bond Fund
90%	DoubleLine Shiller Enhanced CAPE®

DoubleLine Capital LP and certain DoubleLine affiliated advisers provide investment advisory, sub-advisory, or consulting services to a variety of investors, including investment program sponsors, separate accounts, and mutual funds sponsored by third parties (collectively "third-party accounts"). Those services may result, directly or indirectly, in investments by the third-party accounts in one or more of the Funds. At times, the third-party accounts' investments, individually or in the aggregate, may represent material interests in one or more of the Funds. The third-party accounts' transaction activity in a Fund may cause a Fund to incur material transaction costs, to realize taxable gains distributable to shareholders, and/or to buy or sell assets at a time when the Fund might not otherwise do so, each of which may adversely affect a Fund's performance. See the description of Large Shareholder Risk in the Principal Risks Note for more information. Records available to the Funds reflect that greater than 25% of the following Funds were held by third-party accounts as of March 31, 2018:

DoubleLine Multi-Asset Growth Fund (Consolidated) % Owned 77%

### 4. Distribution, Sales Charge and Redemption Fees

Class N shares and Class A shares of the Funds make payments under a distribution plan (the "Distribution Plan") adopted pursuant to Rule 12b-1 under the 1940 Act. Pursuant to the Distribution Plan, each Fund compensates the Fund's distributor for distribution and related services at an annual rate equal to 0.25% of the average daily net assets of the Fund attributable to its Class N and Class A shares. The fees may be used to pay the Fund's distributor for distribution services and sales support services provided in connection with Class N and Class A shares.

The Class A shares of DoubleLine Multi-Asset Growth Fund have a maximum sales charge imposed on purchases of 4.25% of the offering price and a maximum contingent deferred sales charge of 0.75% that applies to purchases of \$1 million or more of Class A shares if the shares are redeemed within 18 months of purchase.

The DoubleLine Multi-Asset Growth Fund and the DoubleLine Floating Rate Fund each impose redemption fees. Redemption fees are paid to and retained by the Funds to limit the opportunity to market time these Funds and to help offset estimated portfolio transaction costs and other related costs incurred by the Funds as a result of short-term trading. Subject to the exceptions discussed in the Funds' prospectus, the Funds will apply a redemption fee equal to 1% of the value of any shares redeemed within 90 days of purchase.

## Notes to Financial Statements (Cont.

March 31, 2018

### 5. Purchases and Sales of Securities

Investment transactions (excluding short-term investments and in-kind transactions) for the year ended March 31, 2018 were as follows:

	All C	Other	U.S. Government <sup>1</sup>		
		Sales or		Sales or	
	Purchases at	Maturity	Purchases at	Maturity	
	Cost	Proceeds	Cost	Proceeds	
DoubleLine Total Return Bond Fund	\$9,902,795,747	\$11,854,986,858	\$ 997,210,306	\$ 787,464,052	
DoubleLine Core Fixed Income Fund	\$4,255,952,938	\$ 2,564,799,178	\$4,840,667,478	\$4,245,609,111	
DoubleLine Emerging Markets Fixed Income Fund	\$ 957,312,264	\$ 854,480,778	\$ —	\$ —	
DoubleLine Multi-Asset Growth Fund (Consolidated)	\$ 194,112,734	\$ 130,870,645	\$ —	\$ —	
DoubleLine Low Duration Bond Fund	\$3,614,410,365	\$ 2,356,037,063	\$ 363,985,176	\$ 544,860,735	
DoubleLine Floating Rate Fund	\$ 500,069,290	\$ 359,766,510	\$ —	\$ —	
DoubleLine Shiller Enhanced CAPE ®	\$2,876,451,338	\$ 1,379,164,949	\$ 519,805,399	\$ 649,114,606	
DoubleLine Flexible Income Fund	\$ 675,627,061	\$ 358,477,856	\$ 18,828,652	\$ —	
DoubleLine Low Duration Emerging Markets Fixed Income Fund	\$ 88,642,215	\$ 77,212,805	\$ —	\$ —	
DoubleLine Long Duration Total Return Bond Fund	\$ 2,584,724	\$ 3,019,438	\$ 22,880,147	\$ 18,060,321	
DoubleLine Strategic Commodity Fund (Consolidated)	\$ —	\$ —	\$ —	\$ —	
DoubleLine Global Bond Fund	\$ 185,905,478	\$ 68,851,555	\$ 63,901,316	\$ 20,836,675	
DoubleLine Infrastructure Income Fund	\$ 246,816,525	\$ 126,211,877	\$ 9,907,813	\$ 9,575,391	
DoubleLine Ultra Short Bond Fund	\$ 88,460,924	\$ 30,517,595	\$ —	\$	
Doubleline Shiller Enhanced International CAPE®	\$ 116,406,350	\$ 32,319,071	\$ 22,225,092	\$ 21,018,040	

Purchases and sales related to in-kind transactions for the DoubleLine Low Duration Emerging Markets Fixed Income Fund for the year ended March 31, 2018 were \$0 and \$127,291,182, respectively. There were no purchases or sales related to in-kind transactions for any of the other Funds.

### 6. Income Tax Information and Distributions to Shareholders

The tax character of distributions for the Funds were as follows:

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
DoubleLine Shiller Enhanced CAPE®
DoubleLine Flexible Income Fund
DoubleLine Low Duration Emerging Markets Fixed Income Fund
DoubleLine Long Duration Total Return Bond Fund
DoubleLine Strategic Commodity Fund (Consolidated)
DoubleLine Global Bond Fund
DoubleLine Infrastructure Income Fund
DoubleLine Ultra Short Bond Fund
DoubleLine Shiller Enhanced International CAPE®

Y	ear Ended March	31,	2018		Per	iod Ended Marc	h 31, 20	17	
		Lo	ong Term			Long 1	erm	Retu	rn of
Ordinar	y Income	Ca	pital Gain	Ord	dinary Income	Capital	Gain	Сар	ital
\$1,885	,483,560	\$	_	\$2	2,129,609,201	\$	_	\$	_
\$ 277	,931,402	\$	_	\$	208,702,087	\$	_	\$	_
\$ 44	,702,039	\$	350,447	\$	37,220,018	\$	_	\$	_
\$ 12	,565,996	\$	9,401,441	\$	4,445,730	\$	_	\$	_
\$ 126	,576,683	\$	_	\$	78,226,566	\$	_	\$	_
\$ 18	,705,786	\$	_	\$	11,309,711	\$	_	\$	_
\$ 122	,263,825	\$28	34,432,254	\$	34,848,113	\$32,24	3,835	\$	_
\$ 37	,759,853	\$	_	\$	13,385,086	\$	_	\$	_
\$ 5	,581,626	\$	285,277	\$	8,729,899	\$	_	\$	_
\$ 2	,138,665	\$	_	\$	2,214,049	\$	_	\$	_
\$ 3	,675,950	\$	_	\$	182,603	\$	_	\$	_
\$ 7	,299,275	\$	_	\$	396,978	\$	_	\$284	,109
\$ 17	,032,793	\$	_	\$	3,490,928	\$	_	\$	_
\$ 1	,357,792	\$	_	\$	19,756	\$	_	\$	_
\$ 5	,138,745	\$	1,618,610	\$	20,768	\$	_	\$	_

The Funds designated as long-term capital gain dividend, pursuant to Internal Revenue Code Section 852(b)(3), the amount necessary to reduce the earnings and profits of the Funds related to net capital gain to zero.

<sup>1</sup> U.S. Government transactions are defined as those involving long-term U.S. Treasury bills, bonds and notes.

March 31, 2018

The cost basis of investments for federal income tax purposes as of March 31, 2018, was as follows:

Tax Cost of Investments Gross Tax Unrealized Appreciation Gross Tax Unrealized Depreciation Net Tax Unrealized Appreciation (Depreciation)	DoubleLine Total Return Bond Fund \$52,330,454,350 817,295,468 (1,657,245,733) (839,950,265)	DoubleLine Core Fixed Income Fund \$10,508,349,182 91,112,267 (192,974,477) (101,862,210)	DoubleLine Emerging Markets Fixed Income Fund \$1,174,379,418 3,331,933 (56,743,725) (53,411,792)	DoubleLine Multi-Asset Growth Fund (Consolidated) \$219,704,242 9,524,930 (12,216,754) (2,691,824)	DoubleLine Low Duration Bond Fund \$5,608,964,358 12,664,801 (55,171,354) (42,506,553)	DoubleLine Floating Rate Fund \$604,061,595 3,529,263 (1,798,448) 1,730,815
Tax Cost of Investments Gross Tax Unrealized Appreciation Gross Tax Unrealized Depreciation Net Tax Unrealized Appreciation (Depreciation)	DoubleLine Shiller Enhanced CAPE®  \$ 4,924,747,234 139,523,679 (28,743,170) 110,780,509	DoubleLine Flexible Income Fund \$ 1,214,218,181 11,093,278 (16,773,756) (5,680,478)	DoubleLine Low Duration Emerging Markets Fixed Income Fund \$ 203,763,452 241,447 (5,704,890) (5,463,443)	DoubleLine Long Duration Total Return Bond Fund \$ 67,370,348 555,514 (1,635,160) (1,079,646)	DoubleLine Strategic Commodity Fund (Consolidated) \$ 278,099,329 6,228,285 (6,087,732) 140,553	DoubleLine Global Bond Fund \$660,746,910 43,662,712 (15,766,826) 27,895,886
Tax Cost of Investments Gross Tax Unrealized Appreciation Gross Tax Unrealized Depreciation Net Tax Unrealized Appreciation (Depreciation)	DoubleLine Infrastructure Income Fund \$ 550,374,034	DoubleLine Ultra Short Bond Fund \$ 166,533,324	DoubleLine Shiller Enhanced International CAPE® \$ 113,167,518 12,235,297 (18,999,031) (6,763,734)			

As of March 31, 2018, the components of accumulated earnings (losses) for income tax purposes were as follows:

			DoubleLine	DoubleLine		
	DoubleLine	DoubleLine	Emerging	Multi-Asset	DoubleLine	DoubleLine
	Total Return	Core Fixed	Markets Fixed	Growth Fund	Low Duration	Floating
	Bond Fund	Income Fund	Income Fund	(Consolidated)	Bond Fund	Rate Fund
Net Tax Unrealized Appreciation (Depreciation)	\$ (839,950,265)	\$(101,862,210)	\$(53,411,792)	\$(2,691,824)	\$(42,506,553)	\$ 1,730,815
Undistributed Ordinary Income	26,418,092	8,051,045	2,833,758	1,804,320	3,368,640	1,194,622
Undistributed Long Term Capital Gains	_	_	_	_	_	_
Total Distributable Earnings	26,418,092	8,051,045	2,833,758	1,804,320	3,368,640	1,194,622
Other Accumulated Gains (Losses)	(2,607,524,045)	(56,149,301)	(1,530,136)	(2,551,131)	(35,630,896)	(9,366,808)
Total Accumulated Earnings (Losses)	(3,421,056,218)	(149,960,466)	(52,108,170)	(3,438,635)	(74,768,809)	(6,441,371)
			DoubleLine			
			Low Duration	DoubleLine	DoubleLine	
	DoubleLine	DoubleLine	Emerging	Long Duration	Strategic	DoubleLine
	Shiller Enhanced	Flexible Income	Markets Fixed	Total Return	Commodity Fund	Global Bond
	CAPE®	Fund	Income Fund	Bond Fund	(Consolidated)	Fund
Net Tax Unrealized Appreciation (Depreciation)	\$ 110,780,509	\$ (5,680,478)	\$ (5,463,443)	\$(1,079,646)	\$ 140,553	\$27,895,886
Undistributed Ordinary Income	12,085,886	972,374	378,955	150,915	2,535,636	4,062,067
Undistributed Long Term Capital Gains	273,630,003	_	148,364	_	_	_
Total Distributable Earnings	285,715,889	972,374	527,319	150,915	2,535,636	4,062,067
Other Accumulated Gains (Losses)	(2,305,405)	(2,004,105)	(166,994)	(1,472,478)	(187)	(36,455)
Total Accumulated Earnings (Losses)	394,190,993	(6,712,209)	(5,103,118)	(2,401,209)	2,676,002	31,921,498

## Notes to Financial Statements (Cont.)

March 31, 2018

Net Tax Unrealized Appreciation (Depreciation)
Undistributed Ordinary Income
Undistributed Long Term Capital Gains
Total Distributable Earnings
Other Accumulated Gains (Losses)
Total Accumulated Earnings (Losses)

DoubleLine	DoubleLine	DoubleLine Shiller Enhanced
Infrastructure	Ultra Short	International
Income Fund	Bond Fund	CAPE®
\$(4,762,503)	\$ (27,624)	\$(6,763,734)
1,161,832	207,834	483,416
88,676	_	4,460,272
1,250,508	207,834	4,943,688
(1,362,909)	(196,690)	(62,463)
(4,874,904)	(16,480)	(1,882,509)

Under the Regulated Investment Company Modernization Act of 2010, capital losses incurred by the Funds after January 1, 2011 will not be subject to expiration. In addition, such losses must be utilized prior to the losses incurred in the years preceding enactment.

As of March 31, 2018, the following capital loss carryforwards were available:

DoubleLine Total Return Bond Fund
DoubleLine Total Return Bond Fund
DoubleLine Core Fixed Income Fund
DoubleLine Low Duration Bond Fund
DoubleLine Floating Rate Fund
DoubleLine Flexible Income Fund
DoubleLine Long Duration Total Return Bond Fund
DoubleLine Strategic Commodity Fund (Consolidated)
DoubleLine Global Bond Fund
DoubleLine Ultra Short Bond Fund

C	apital Loss	
С	arryforward	Expires
\$	3,709,758	3/31/2019
\$2	,570,137,207	Indefinite
\$	48,359,380	Indefinite
\$	33,254,027	Indefinite
\$	8,383,297	Indefinite
\$	1,308,020	Indefinite
\$	1,333,578	Indefinite
\$	6	Indefinite
\$	34,080	Indefinite
\$	2,432	Indefinite

As of March 31, 2018, the following Funds deferred, on a tax basis, losses of:

DoubleLine Emerging Markets Fixed Income Fund
DoubleLine Multi-Asset Growth Fund (Consolidated)

Post-	
October	Late-Year
Loss	Loss
\$1,131,288	\$—
\$1,556,430	\$—

March 31, 2018

Additionally, US GAAP requires that certain components of net assets relating to permanent differences be reclassified between financial and tax reporting. These reclassifications have no effect on net assets or NAV per share. The permanent differences primarily relate to paydown losses, accretion of discount on certain debt instruments, foreign currency gains (losses) and consent fee income. For the period ended March 31, 2018, the following table shows the reclassifications made:

Doublel ine 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
DoubleLine Shiller Enhanced CAPE®
DoubleLine Flexible Income Fund
DoubleLine Low Duration Emerging Markets Fixed Income Fund
DoubleLine Long Duration Total Return Bond Fund
DoubleLine Strategic Commodity Fund (Consolidated)
DoubleLine Global Bond Fund
DoubleLine Infrastructure Income Fund
DoubleLine Ultra Short Bond Fund
DoubleLine Shiller Enhanced International CAPE®

U	ndistributed					
(A	ccumulated)	Α	ccumulated			
Ne	t Investment		let Realized	Pa	id In	
In	come (Loss)	(	Gain (Loss)	Ca	Capital	
\$2	259,194,192	\$(2	259,194,192)	\$	_	
\$	8,704,721	\$	(8,704,720)	\$	(1)	
\$	621,908	\$	(621,908)	\$	_	
\$	2,751,349	\$	(1,674,578)	\$(1,0	76,771)	
\$	14,576,460	\$	(14,576,460)	\$	_	
\$	_	\$	_	\$	_	
\$	5,512,908	\$	(5,512,908)	\$	_	
\$	4,181,264	\$	(4,181,264)	\$	_	
\$	213,411	\$	1,566,777	\$(1,7	80,188)	
\$	14,865	\$	(14,865)	\$	_	
\$	6,165,935	\$	(2,411,057)	\$(3,7	54,878)	
\$	1,154,991	\$	(1,154,991)	\$	_ `	
\$	74,968	\$	(74,968)	\$	_	
\$	(2,829)	\$	2,829	\$	_	
\$	1,765,209	\$	(1,765,209)	\$	_	

### 7. Share Transactions

Transactions in each Fund's shares were as follows:

	DoubleLine Total Return Bond Fund				DoubleLine Core Fixed Income Fund			
	Year Ended Year		Ended	Year Ended		Year Ended		
	March	31, 2018	March	31, 2017	March 31, 2018		March 31, 2017	
	Shares	Amount	Shares	Amount	Shares	Amount	Shares	Amount
Shares Sold								
Class I	1,229,133,367	\$ 13,089,461,799	1,511,555,139	\$ 16,337,735,560	357,753,798	\$ 3,919,243,224	324,434,484	\$ 3,550,991,953
Class N	276,781,319	2,948,049,468	348,301,837	3,765,457,623	30,228,384	331,003,784	47,100,233	515,180,881
Reinvested Dividends								
Class I	111,191,439	1,182,155,529	111,334,724	1,200,621,661	15,993,625	175,016,336	11,549,298	126,516,108
Class N	23,280,468	247,608,657	30,312,173	326,729,209	2,462,170	26,929,289	2,309,279	25,291,372
Shares Redeemed								
Class I	(1,412,657,467)	(15,032,606,149)	(1,687,474,677)	(18, 139, 635, 309)	(153,544,332)	(1,679,154,271)	(158,503,101)	(1,729,543,350)
Class N	(434,172,038)	(4,621,309,995)	(521,395,138)	(5,606,743,926)	(36,810,525)	(402,882,907)	(38,056,037)	(416,092,695)
Increase (Decrease) in Net Assets Resulting from Net Share								
Transactions	(206,442,912)	\$ (2,186,640,691)	(207, 365, 942)	\$ (2,115,835,182)	216,083,120	\$ 2,370,155,455	188,834,156	\$ 2,072,344,269

# Notes to Financial Statements (Cont.)

March 31, 2018

	DoubleLine Emerging Markets Fixed Income Fund				DoubleLine Multi-Asset Growth Fund (Consolidated)			
	Year	Ended		Ended	Year	Ended	Year Ended	
		31, 2018		31, 2017		31, 2018		31, 2017
01 0.11	Shares	Amount	Shares	Amount	Shares	Amount	Shares	Amount
Shares Sold	50 500 044	A 504 005 707	45 070 007	A 470 440 044	4.047.004	<b>A</b> 40 004 044	0.500.000	<b>A</b> 04 444 005
Class I Class N	52,503,314 8,864,323	\$ 561,305,737 94,939,970	45,973,297 14,611,713	\$ 472,413,041 150,698,505	4,817,934	\$ 48,331,341	2,589,863	\$ 24,144,395
Class A	0,004,323	94,939,970 —	14,011,713	150,090,505	7,473,673	74,755,136	4,860,323	45,195,042
Reinvested Dividends					1,410,010	14,100,100	4,000,020	40,100,042
Class I	2,880,730	30,804,581	2,376,393	24,404,747	583,138	5,599,644	76,181	701,542
Class N	643,048	6,877,776	649,217	6,663,623	_	_	_	_
Class A	_	_	_	_	1,240,489	11,820,029	35,819	328,309
Shares Redeemed	(20,000,704)	(440,000,000)	(24 005 000)	(200,400,070)	(2.070.745)	(20.720.007)*	(0.207.702)	(00.450.040)#
Class I Class N	(39,286,704) (12,560,892)	(419,289,202) (134,367,333)	(31,095,986) (14,050,414)	(320,198,979) (143,854,995)	(3,672,745)	(36,730,207)*	(2,397,783)	(22,159,916)#
Class A	(12,300,032)	(134,307,333)	(14,030,414)	(143,034,333)	(4,502,930)	(44,766,148)*	(5,607,038)	(51,863,573)#
Increase (Decrease) in Net				_	(4,302,930)	(44,700,140)	(3,007,030)	(31,003,373)#
Assets Resulting from								
Net Share Transactions	13,043,819	\$ 140,271,529	18,464,220	\$ 190,125,942	5,939,559	\$ 59,009,795	(442,635)	\$ (3,654,201)
						5 1111 5		,
	Voor	DoubleLine Low Dur Ended		Ended	Voor	DoubleLine Floar Ended		· Ended
		31, 2018		31, 2017		31, 2018		31, 2017
	Shares	Amount	Shares	Amount	Shares	Amount	Shares	Amount
Shares Sold								
Class I	322,694,776	\$ 3,243,200,061	215,030,009	\$ 2,159,461,515	23,692,581	\$ 235,477,025	18,481,730	\$ 183,178,045
Class N	49,585,647	497,995,642	73,298,275	735,441,924	6,532,183	65,026,951	9,091,207	90,293,490
Reinvested Dividends Class I	7 7/5 257	77 746 046	2 040 425	20 652 004	607 240	6,923,359	121 276	4 260 647
Class I Class N	7,745,357 2.642.390	77,746,816 26,505,201	3,949,425 2,254,104	39,652,904 22.616.259	697,340 234,046	2.326.664	431,276 172.847	4,260,647 1,711,179
Shares Redeemed	2,042,030	20,000,201	2,204,104	22,010,200	204,040	2,020,004	172,047	1,711,173
Class I	(196,651,469)	(1,974,939,147)	(116,878,696)	(1,172,999,161)	(11,271,628)	(111,829,945)~	(12,426,950)	(122,822,477)^
Class N	(61,284,226)	(615,407,627)	(38,426,807)	(385,558,984)	(5,363,395)	(53,369,705)~	(3,452,232)	(34,168,654)^
Increase (Decrease) in Net Assets Resulting								
from Net Share Transactions	124,732,475	\$ 1,255,100,946	139,226,310	\$ 1,398,614,457	14,521,127	\$ 144,554,349	12,297,878	\$ 122,452,230
			er Enhanced CAP				ible Income Fund	
		ear Ended rch 31, 2018		ear Ended ch 31, 2017		ear Ended ch 31, 2018		r Ended n 31, 2017
	Shares	Amount	Shares	Amount	Shares	Amount		
Shares Sold								
Class I	144,791,81				63,198,93		52,891,181	
Class N	44,395,34	4 685,241,452	45,626,66	1 634,244,411	9,422,43	7 93,148,924	11,830,952	115,360,862
Reinvested Dividends								
Class I	17,363,40				2,509,93		734,612	
Class N	4,998,13	0 75,795,931	825,260	11,355,650	628,53	7 6,205,764	316,282	3,086,449
Shares Redeemed Class I	(62,191,84	4) (966,090,659	(21,548,437	7) (295,139,017)	(23,414,19	0) (231,625,110)	(10,049,430	) (98,158,118)
Class N	(82, 191, 64		, , , ,	, , , , ,	(5,138,72	, , , , ,	, , ,	, , , ,
Increase (Decrease) in Net Assets Resulting from	(31,313,18	7) (737,134,300	(10,204,230	(170,102,233)	(3, 130, 72)	(50,012,303)	(0,140,400	(50,541,200)
Net Share Transactions	117.381.05	7 \$1,798,952,577	146,465,610	\$2,039,577,138	47,206,930	0 \$ 466,923,323	51,975,147	\$507,843,915
	, , ,	Ţ ·,· · · ·,· · · ·	, ,	, =, = , = , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,	,,	, , ,

March 31, 2018

	DoubleLine Low Duration Emerging Markets Fixed Income Fund				DoubleLine Long Duration Total Return Bond Fund				
		Ended		Ended				r Ended	
	March	31, 2018	March	31, 2017	March	31, 2018	March	31, 2017	
	Shares	Amount	Shares	Amount	Shares	Amount	Shares	Amount	
Shares Sold									
Class I	4,381,615	\$ 43,302,426	9,645,650	\$ 94,767,162	862,199	\$ 8,389,279	495,668	\$ 5,130,338	
Class N	15,217,555	150,091,407	12,840,946	126,784,920	1,647,204	16,466,428	1,658,759	17,151,231	
Reinvested Dividends									
Class I	196,823	1,940,434	106,089	1,040,548	11,429	112,552	7,621	79,809	
Class N	157,144	1,550,855	494,414	4,859,319	34,234	339,382	38,978	404,559	
Shares Redeemed									
Class I	(3,420,470)	(33,714,106)	(3,210,924)	(31,520,377)	(337,054)	(3,332,803)	(814,365)	(8,406,032)	
Class N	(31,391,834)	(309,677,435)	(3,733,673)	(36,726,042)	(1,700,616)	(16,989,101)	(3,024,266)	(30,879,284)	
Increase (Decrease) in Net Assets Resulting from Net									
Share Transactions	(14,859,167)	\$(146,506,419)	16,142,502	\$159,205,530	517,396	\$ 4,985,737	(1,637,605)	\$ (16,519,379)	
		ine Strategic Commo	odity Fund (Cons	solidated)	DoubleLine Global Bond Fund				
		Ended		Ended	Year Ended Year Ended				
		31, 2018		31, 2017	March 31, 2018 March 31, 2017			31, 2017	
	Shares	Amount	Shares	Amount	Shares	Amount	Shares	Amount	
Shares Sold									
Class I	21,534,043	\$ 218,787,426	2,255,511	\$ 21,277,815	17,193,294	\$179,535,105	42,140,256	\$428,673,225	
Class I Class N	21,534,043 6,688,980	\$ 218,787,426 67,383,032	2,255,511 666,499	\$ 21,277,815 6,246,262	17,193,294 1,269,265	\$179,535,105 13,418,918	42,140,256 2,186,617	\$428,673,225 23,056,324	
Class I							, .,		
Class I Class N							, .,		
Class I Class N Reinvested Dividends	6,688,980	67,383,032	666,499	6,246,262	1,269,265	13,418,918	2,186,617	23,056,324	
Class I Class N Reinvested Dividends Class I	6,688,980 272,366	67,383,032 2,742,723	666,499 16,781	6,246,262	1,269,265	13,418,918	2,186,617 3,057	23,056,324	
Class I Class N Reinvested Dividends Class I Class N	6,688,980 272,366	67,383,032 2,742,723	666,499 16,781	6,246,262	1,269,265	13,418,918	2,186,617 3,057	23,056,324	
Class I Class N Reinvested Dividends Class I Class N Shares Redeemed	6,688,980 272,366 77,791	67,383,032 2,742,723 777,905	16,781 1,250	6,246,262 159,081 11,827	1,269,265 11,487 22,869	13,418,918 120,618 239,815	2,186,617 3,057 7,466	23,056,324 32,242 78,428	
Class I Class N Reinvested Dividends Class I Class N Shares Redeemed Class I	6,688,980 272,366 77,791 (3,050,555)	67,383,032 2,742,723 777,905 (30,692,861)	666,499 16,781 1,250 (3,110,492)	6,246,262 159,081 11,827 (28,404,033)	1,269,265 11,487 22,869 (2,623,407)	13,418,918 120,618 239,815 (27,342,607)	2,186,617 3,057 7,466 (3,803,702)	23,056,324 32,242 78,428 (39,667,204)	
Class I Class N Reinvested Dividends Class I Class N Shares Redeemed Class I Class N	6,688,980 272,366 77,791 (3,050,555)	67,383,032 2,742,723 777,905 (30,692,861)	666,499 16,781 1,250 (3,110,492)	6,246,262 159,081 11,827 (28,404,033)	1,269,265 11,487 22,869 (2,623,407)	13,418,918 120,618 239,815 (27,342,607)	2,186,617 3,057 7,466 (3,803,702)	23,056,324 32,242 78,428 (39,667,204)	

	DoubleLine Infrastructure Income Fund					DoubleLine
	Year	Ended	Perio	d Ended	Year	Ended
	March	March 31, 2018		31, 2017	March 31, 20	
	Shares	Amount	Shares	Amount	Shares	Amou
Shares Sold						
Class I	16,544,928	\$168,446,909	39,499,646	\$397,100,699	16,852,771	\$168,99
Class N	2,102,458	21,408,648	88,718	899,656	49,931	50
Reinvested Dividends						
Class I	104,069	1,058,244	4,507	45,748	4,994	5
Class N	42,052	427,358	668	6,718	168	
Shares Redeemed						
Class I	(2,378,827)	(24,157,907)	(543,073)	(5,577,227)	(1,103,016)	(11,05
Class N	(262,106)	(2,664,298)	(33,038)	(336,674)	(34,847)	(34
Increase (Decrease) in Net Assets Resulting from Net Share				,		
Transactions	16,152,574	\$164,518,954	39,017,428	\$392,138,920	15,770,001	\$158,13

	DoubleLine Ultra Short Bond Fund									
	Year	Ended	Period	d Ended						
	March	31, 2018	March	31, 2017						
	Shares	Amount	Shares	Amount						
9	16,852,771	\$168,991,898	960,051	\$ 9,600,513						
6	49,931	500,945	37,696	376,964						
3	4,994	50,083	1,974	19,750						
3	168	1,681	_	_						
7)	(1,103,016)	(11,055,492)	(133,524)	(1,335,367)						
4)	(34,847)	(349,566)	(25,270)	(252,703)						
)	15,770,001	\$158,139,549	840,927	\$ 8,409,157						

## Notes to Financial Statements (Cont.)

March 31, 2018

	Share
Shares Sold	Olial C.
Class I	8,858,
Class N	4,453,
Reinvested Dividends	
Class I	310,
Class N	180,
Shares Redeemed	
Class I	(3,996,
Class N	(3,096,
Increase (Decrease) in Net Assets Resulting from Net Share Transactions	6,708,

DoubleLine Shiller Enhanced International CAPE®								
Year	Ended	Period	d Ended					
March	31, 2018	March	31, 2017					
Shares	Amount	Shares	Amount					
8,858,156	\$ 103,243,030	2,298,659	\$ 24,078,547					
4,453,400	52,267,238	1,070,884	11,568,756					
310,348	3,609,924	547	5,882					
180,627	2,101,680	388	4,213					
,	, ,		,					
(3,996,842)	(46,337,175)	(514,616)	(5,391,960)					
(3,096,885)	(35,807,800)	(12,780)	(138,357)					
6.708.804	\$ 79.076.897	2.843.082	\$ 30,127,081					

- \* Net of redemption fees of \$25,568 and \$5,851 for Class I and Class A, respectively.
- ~ Net of redemption fees of \$119,395 and \$10,134 for Class I and Class N, respectively.
- # Net of redemption fees of \$4,348 and \$3,078 for Class I and Class A, respectively.
- ^ Net of redemption fees of \$74,170 and \$13,516 for Class I and Class N, respectively.

#### 8. Trustees Fees

Trustees who are not affiliated with each Adviser and its affiliates receive fees from the Trust. These trustees may elect to defer the cash payment of part or all of their compensation. These deferred amounts, which remain as liabilities of the Funds, are treated as if invested in shares of each respective Fund or other funds managed by each Adviser and its affiliates. These amounts represent general, unsecured liabilities of each Fund and vary according to the total returns of the selected funds. Trustees Fees in the Statements of Operations include current fees (either paid in cash or deferred) and an increase (decrease) in the value of the deferred amounts. Certain trustees and officers of the Funds are also officers of each Adviser; such trustees and officers are not compensated by the Funds.

For the year ended March 31, 2018, the Trustees received as a group:

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
DoubleLine Shiller Enhanced CAPE®
DoubleLine Flexible Income Fund
DoubleLine Low Duration Emerging Markets Fixed Income Fund
DoubleLine Long Duration Total Return Bond Fund
DoubleLine Strategic Commodity Fund (Consolidated)
DoubleLine Global Bond Fund
DoubleLine Infrastructure Income Fund
DoubleLine Ultra Short Bond Fund
DoubleLine Shiller Enhanced International CAPE®

	Increase/(Decrease) in	
Current	Value of Deferred	
Fees	Amount	Trustees Fees
\$625,124	\$27,892	\$653,016
120,108	4,690	124,798
11,534	576	12,110
2,032	99	2,131
48,991	2,551	51,542
4,100	237	4,337
35,463	2,106	37,569
11,141	450	11,591
3,547	151	3,698
774	34	808
662	15	677
7,341	297	7,638
4,482	249	4,731
474	41	515
74	1	75

March 31, 2018

#### 9. Additional Disclosures about Derivative Instruments

The following disclosures provide information on the Funds' use of derivatives and certain related risks. The location and fair value amounts of these instruments on the Statements of Assets and Liabilities and the realized gains and losses and changes in unrealized gains and losses on the Statements of Operations, each categorized by type of derivative contract, are included in the following tables.

The average volume of derivative activity during the year ended March 31, 2018 is as follows:

Average Market Value
Purchased Options
Futures Contracts - Long
Futures Contracts - Short
Average Notional Balance
Credit Default Swaps - Buy Protection
Excess Return Swaps - Long
Excess Return Swaps - Short
Interest Rate Swaps
Total Return Swaps - Long
Total Return Swaps - Short
Forward Currency Exchange Contracts

B 11.11 M W					
DoubleLine Multi- Asset Growth Fund (Consolidated)	DoubleLine Shiller Enhanced CAPE®	DoubleLine Long Duration Total Return Bond Fund	DoubleLine Strategic Commodity Fund (Consolidated)	DoubleLine Global Bond Fund	DoubleLine Shiller Enhanced International CAPE®
\$ 197,067	\$ —	\$ —	\$ —	\$ —	\$ —
(2,611)	_	12,445	_	_	_
(21,277)	_	· <del>-</del>	_	_	_
50,000,000	_	_	_	_	_
_	_	_	85,620,000	_	_
_	_	_	1,740,000	_	_
5,000,000	_	_	_	_	_
40,380,000	4,082,310,000	_	_	_	76,920,000
6,519,651	_	_	_	_	_
39,563,853	_	_	_	86.018.691	125.195.338

Options Contracts The Funds may purchase or sell put and call options. When a Fund purchases an option it pays a premium in return for the potential to profit from the change in value of an underlying investment or index during the term of the option. The option premium is included on the Funds' Statements of Assets and Liabilities as an investment and marked to market to reflect the current value of the option. Premiums paid for purchasing options which expire are treated as realized losses and are recorded in net realized gain (loss) on investments on the Statements of Operations. Certain options may be purchased with premiums to be determined on a future date. The premiums for these options are based upon implied volatility parameters at specified terms. The risk associated with purchasing options is limited to the loss of the premium paid. Premiums paid for purchasing options which are exercised or closed are added to the amounts paid or offset against the proceeds on the underlying investment transaction to determine the realized gain or loss and are recorded in net realized gain (loss) on investments on the Statements of Operations. When a Fund writes (i.e., sells) an option it receives a premium in return for bearing the risk of the change in value of an underlying instrument during the term off the option. Writing put options tends to increase a Fund's exposure to the underlying instrument. Writing call options tends to decrease a Fund's exposure to the underlying instrument. When a Fund writes a call or put, an amount equal to the premium received is recorded as a liability on the Fund's Statement of Assets and Liabilities and marked to market to reflect the current value of the option written. Premiums received from writing options which expire are treated as realized gains and are recorded in net realized gain (loss) on written options on the Statements of Operations. Premiums received from writing options which are exercised or closed are added to the proceeds or offset against amounts paid on the underlying instrument to determine the realized gain or loss when the underlying instrument is sold and are recorded in net realized gain (loss) on written options on the Statements of Operations. A Fund as a writer of an option has no control over whether the underlying instrument may be sold (call) or purchased (put), and as a result bears the market risk of an unfavorable change in the price of the instrument underlying the written option. There is the risk that the market for options contracts may be illiquid and that a Fund may not be able to close out or sell an option at a particular time or at an anticipated price.

**Futures Contracts** Futures contracts typically involve a contractual commitment to buy or sell a particular instrument at a specified price on a future date. Risks associated with the use of futures contracts include the potential for imperfect correlation between the change in market value of the securities held by the Funds and the prices of futures contracts and the possibility of an illiquid market. Futures contracts are valued based upon their quoted daily settlement prices determined by the relevant exchange. Upon entering into a futures contract, a Fund is required to deposit with its futures broker an amount of cash in accordance with the initial margin requirements of the broker or exchange. Such collateral is recorded in deposit at broker for futures in the Statements of Assets and Liabilities. Futures contracts are marked-to-market daily and an appropriate payment reflecting the

## Notes to Financial Statements (Cont.)

March 31, 2018

change in value ("variation margin") is made or received by or for the accounts of the Funds. The variation margin is recorded on the Statements of Assets and Liabilities. The cumulative change in value of futures contracts is recorded in net unrealized appreciation (depreciation) on futures on the Statements of Assets and Liabilities. Gains or losses are recognized but not considered realized until the contracts expire or are closed and are recorded in net realized gain (loss) on futures on the Statements of Operations. Futures contracts involve, to varying degrees, risk of loss in excess of the variation margin disclosed on the Statements of Assets and Liabilities.

Forward Foreign Currency Contracts Forward foreign currency contracts are agreements between two parties to buy and sell a currency at a set exchange rate on a future date. Unless a Fund's registration statement expressly states otherwise, each Fund may enter into forward foreign currency contracts for any investment purpose. The market value of a forward foreign currency contract fluctuates with the changes in foreign currency exchange rates. The contract is marked-to-market daily and the change in market value is recorded in net unrealized appreciation (depreciation) on forwards on the Statements of Assets and Liabilities. When the contract is closed, a Fund records a realized gain or loss equal to the difference between the value at the time it was opened and the value at the time it was closed on the Statements of Operations. The use of foreign currency exchange contracts involves the risk that the value of a foreign currency exchange contract changes unfavorably due to movements in the value of the referenced foreign currencies and the risk that a counterparty to the contract does not perform its obligations under the agreement.

Credit Default Swap Agreements Credit default swap agreements typically involve one party making a stream of payments (generally referred to as the buyer of protection) to another party (the seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event in respect of a referenced entity, obligation or index. As a seller of protection on credit default swap agreements, a Fund generally will receive from the buyer of protection a fixed rate of income throughout the term of the swap. As the seller, a Fund would effectively add leverage to its portfolio because, in addition to its total net assets, the Fund would be subject to investment exposure on the notional amount of the swap.

If a Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund typically will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation, other deliverable obligations or the affected securities in the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or the affected securities in the referenced index. If a Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund typically will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation, other deliverable obligations or the affected securities in the referenced index or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or the affected securities in the referenced index. Recovery values are typically estimated by market makers considering either industry standard recovery rates or entity specific factors and considerations until a credit event occurs. An index credit default swap references all the names in the index, and if there is a default with respect to a single name in the index, the credit event is settled based on that name's weight in the index.

Credit default swaps are considered to have credit risk related contingent features since they require payment by the protection seller to the protection buyer upon occurrence of a defined credit event. A Fund's maximum risk of loss from counterparty risk, as the protection buyer, is the fair value of the contract, which may be mitigated by the posting of collateral by the counterparty to a Fund to cover a Fund's exposure to the counterparty. Upfront premiums (received) paid including accretion (amortization) less any collateral held at the counterparty are reflected in deposit at broker for swaps on the Statements of Assets and Liabilities. The marked-to-market value less a financing rate, if any, is included in net unrealized appreciation (depreciation) on swaps on the Statements of Assets and Liabilities. At termination or maturity of the swap, the cumulative marked-to-market on the value less a financing rate, if any, is recorded in realized gain (loss) on swaps on the Statements of Operations.

Interest Rate Swap Agreements The Funds may enter into interest rate swap agreements. Interest rate swap agreements involve an exchange with another party for their respective commitment to pay or receive interest on the notional amount of principal. Certain forms of interest rate swap agreements may include: (i) interest rate caps, under which, in return for a premium, one party agrees to make payments to the other to the extent that interest rates exceed a specified rate, or "cap", (ii) interest rate floors, under which, in return for a premium, one party agrees to make payments to the other to the extent that interest rates fall below a specified rate, or "floor", (iii) interest rate collars, under which a party sells a cap and purchases a floor or vice versa in an attempt to protect itself against interest rate movements exceeding given minimum or maximum levels, (iv) callable interest rate swaps, under which the buyer pays an upfront fee in consideration for the right to early terminate the swap transaction in whole, at zero cost and at a predetermined date and time prior to the maturity date, (v) spread locks, which allow the interest rate swap users to lock in the forward differential (or spread) between the interest rate swap rate and a specified benchmark, or (vi) basis swaps,

March 31, 2018

under which two parties can exchange variable interest rates based on different segments of money markets. The value is marked to market and is recorded in net unrealized appreciation (depreciation) on swaps on the Statements of Assets and Liabilities. At termination or maturity date, the interest on the notional amount of principal is exchanged and is recorded in net realized gain (loss) on swaps on the Statements of Operations.

Total Return Swap Agreements The Funds may enter into total return swaps for investment purposes. Total return swaps are agreements to exchange the return generated by one instrument for the return generated by another instrument. For example, the agreement to pay a predetermined or fixed interest rate in exchange for a market-linked return based on a notional amount. To the extent the total return of a referenced index or instrument exceeds the offsetting interest obligation, a Fund will receive a payment from the counterparty. To the extent it is less, a Fund will make a payment to the counterparty. Securities pledged as collateral are reflected as a component of investments in unaffiliated securities at value on the Statements of Assets and Liabilities and are noted on the Schedules of Investments. The market value of any securities received as collateral is not reflected as a component of the NAV. The marked-to-market value less a financing rate, if any, is recorded in net unrealized appreciation (depreciation) on swaps on the Statements of Assets and Liabilities. At termination or maturity date, a net cash flow is exchanged where the total return is equivalent to the return of the underlying reference asset less a financing rate, if any, and is recorded in net realized gain (loss) on swaps on the Statements of Operations.

The Funds' derivative instrument holdings are summarized in the following tables.

The effect of derivative instruments on the Statements of Assets and Liabilities for the year ended March 31, 2018 was as follows:

				Unrealized Apprecia			B 1111 0111
Derivatives not accounted	Statements of	DoubleLine Multi- Asset Growth Fund	DoubleLine Shiller	DoubleLine Long Duration Total Return	DoubleLine Strategic Commodity Fund	DoubleLine	DoubleLine Shiller Enhanced
for as hedging instruments	Assets and Liabilities Location	(Consolidated)	Enhanced CAPE®	Bond Fund	(Consolidated)	Global Bond Fund	International CAPE®
Forward Contracts	Assets and Liabilities Location	(Consolidated)	Lillianced CAFL <sup>3</sup>	Dona i una	(Consolidated)	Global Bolla Fulla	International CAFE
Currency	Net Unrealized Appreciation	¢ 752.570	¢	¢	¢	¢ 650, 220	¢ 2.014.060
F 1 O I I	(Depreciation) on Forwards	<u>\$ 752,579</u>	<u>ф —</u>	<u>v — </u>	<u>φ —</u>	<u>\$659,220</u>	<u>\$ 3,914,969</u>
Futures Contracts Index Treasury Bond	Net Hered Ages sisting	\$ (981,405) (331,009)	\$ <u> </u>	\$ <u> </u>	\$ <u>—</u>	\$ <u> </u>	\$ <u> </u>
Swap Contracts	Net Unrealized Appreciation (Depreciation) on Futures	<u>\$(1,312,414)</u> )	<u> </u>	<u>\$62,225</u>	<u>\$</u>	<u> </u>	<u>\$</u>
Credit Default Excess Return		\$ 104 	\$ <u> </u>	\$ <u>—</u>	\$ — 67,864	\$ <u>—</u>	\$ <u> </u>
Total Return	Net Unrealized Appreciation	3,094,832	139,386,237				(5,418,400)
	(Depreciation) on Swaps	\$ 3,094,936	\$139,386,237	<u>\$</u>	\$67,864	<u> </u>	\$(5,418,400)

# Notes to Financial Statements (Cont.)

March 31, 2018

The effect of derivative instruments on the Statements of Operations for the year ended March 31, 2018 was as follows:

	Realized Gain (Los				Loss) on Derivatives	oss) on Derivatives			
Derivatives not accounted for as hedging instruments	Statements of Operations Location	DoubleLine Multi- Asset Growth Fund (Consolidated)	DoubleLine Shiller Enhanced CAPE®	DoubleLine Long Duration Total Return Bond Fund	DoubleLine Strategic Commodity Fund (Consolidated)	DoubleLine Global Bond Fund	DoubleLine Shiller Enhanced International CAPE®		
Purchased Options Commodity	Net Realized and Unrealized Gain (Loss) on Investments in Unaffiliated Securities	<u>\$ (559,287)</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>		
Forward Contracts Currency Futures Contracts	Net Realized and Unrealized Gain (Loss) on Forwards	\$1,805,226	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ (2,564,600)</u>	\$7,246,804		
Commodity Index Treasury Bond	Net Realized and Unrealized Gain	\$ 200,579 4,234,683 (885,395)	\$ <u>-</u> 	\$ — 	\$ <u>-</u> 	\$ <u>-</u> 	\$ <u>-</u> 		
Swap Contracts Credit Default Excess Return	(Loss) on Futures	\$3,549,867 \$ (444,786)	<u>\$ —</u> \$ —	<u>\$(36,627)</u> \$—	\$ <u>—</u> \$ — 2,411,153	<u>\$ —</u> \$ —	<u>\$ —</u> \$ —		
Interest Rate Total Return	Net Realized and Unrealized Gain	417,000 	472,936,672	<u>=</u>			672,441		
Derivatives not accounted	(Loss) on Swaps	\$7,612,042  DoubleLine Multi-Asset Growth Fund		Unrealized Apprect DoubleLine Long Duration Total Return	\$2,411,153 iation (Depreciation) on DoubleLine Strategic Commodity Fund	Derivatives  DoubleLine	\$ 672,441  DoubleLine Shiller Enhanced		
Furchased Options Commodity	Statements of Operations Location  Net Realized and Unrealized Gain (Loss) on Investments in Unaffiliated	(Consolidated)	Enhanced CAPE®	Bond Fund	(Consolidated)	Global Bond Fund	International CAPE®		
Forward Contracts Currency	Securities  Net Realized and Unrealized Gain (Loss) on Forwards	<u>\$ —</u> <u>\$ 704,707</u>	<u>\$ —</u> \$ —	<u>\$ —</u> \$ —	<u>\$ —</u> \$ —	<u>\$ —</u> \$932,612	\$ — \$ 3,918,082		
Futures Contracts Commodity Index Treasury Bond		\$ (4,991) (945,590) (226,656)	\$ <u>-</u>	\$ <u>—</u> 62,225	\$ <u>-</u>	\$ <u>-</u>	\$ <u>-</u>		
Swap Contracts Credit Default Excess Return	Net Realized and Unrealized Gain (Loss) on Futures	\$ (1,177,237) \$ 104	<u>\$</u>	<u>\$62,225</u> \$ —	<u>\$</u> \$ 1.818,088	<u>\$ —</u> \$ —	<u>\$ —</u> \$ —		
Interest Rate Total Return	Net Realized and Unrealized Gain (Loss) on Swaps	(408,304) (3,652,711) \$(4,060,911)		  \$	\$1,818,088	<u> </u>			

March 31, 2018

#### 10. Offsetting Assets and Liabilities

The Funds are subject to various Master Netting Arrangements, which govern the terms of certain transactions with select counterparties. The Master Netting Arrangements allow the Funds to close out and net their total exposure to a counterparty in the event of a default with respect to all the transactions governed under a single agreement with a counterparty. The Master Netting Arrangements also specify collateral posting arrangements at pre-arranged exposure levels. Under the Master Netting Arrangements, collateral is routinely transferred if the total net exposure to certain transactions (net of existing collateral already in place) governed under the relevant Master Netting Arrangement with a counterparty in a given account exceeds a specified threshold depending on the counterparty and the type of Master Netting Arrangement.

As of March 31, 2018 the Trust held the following derivative instruments that were subject to offsetting on the Statements of Assets and Liabilities:

### **DoubleLine Multi-Asset Growth Fund (Consolidated)**

#### **Assets:**

	Gross	Gross Amounts Offset in the	Net Amounts presented in the	Gross Amounts no Statement of Assets		
	Amounts of	Statement of	Statement of		Cash	
	Recognized	Assets and	Assets and	Financial	Collateral	Net
Description	Assets	Liabilities	Liabilities	Instruments	Received	Amount
Forwards	\$1,039,308	\$118,187	\$ 921,121	\$ —	\$—	\$ 921,121
Swap Contracts	3,094,936	_	3,094,936	2,737,101	_	357,835
	\$4,134,244	\$118,187	\$4,016,057	\$2,737,101	\$—	\$1,278,956

### Liabilities:

	Gross	Gross Amounts Offset in the	Net Amounts presented in the	Gross Amounts r Statement of Liabili	Assets and	
	Amounts of	Statement of	Statement of		Cash	
	Recognized	Assets and	Assets and	Financial	Collateral	Net
Description	Liabilities	Liabilities	Liabilities	Instruments	Pledged	Amount
Forwards	\$286,729	\$118,187	\$168,542	\$—	\$—	\$168,542

### **DoubleLine Shiller Enhanced CAPE®**

#### Assets:

		<b>Gross Amounts</b>	Net Amounts	Gross Amounts not	offset in the	
	Gross	Offset in the	presented in the	Statement of Assets	and Liabilities	
	Amounts of	Statement of	Statement of		Cash	
	Recognized	Assets and	Assets and	Financial	Collateral	Net
Description	Assets	Liabilities	Liabilities	Instruments	Received	Amount
Swap Contracts	\$206,029,191	\$57,642,505	\$148,386,686	\$133,345,171	\$—	\$15,041,515

### Liabilities:

		Gross Amounts	Net Amounts	Gross Amounts no		
	Gross	Offset in the	presented in the	Statement of Assets	and Liabilities	
	Amounts of	Statement of	Statement of		Cash	
	Recognized	Assets and	Assets and	Financial	Collateral	Net
Description	Liabilities	Liabilities	Liabilities	Instruments	Pledged	Amount
Swap Contracts	\$66,642,954	\$57,642,505	\$9,000,449	\$9,000,449	\$—	\$—

### **DoubleLine Strategic Commodity Fund (Consolidated)**

#### Assets:

	Gross	Gross Amounts Offset in the	Net Amounts presented in the	Gross Amounts r Statement of Asse		
	Amounts of	Statement of	Statement of		Cash	
	Recognized	Assets and	Assets and	Financial	Collateral	Net
Description	Assets	Liabilities	Liabilities	Instruments	Received	Amount
Swap Contracts	\$266,070	\$198,206	\$67,864	\$—	\$—	\$67,864

## Notes to Financial Statements (Cont.)

March 31, 2018

### Liabilities:

		Gross Amounts	Net Amounts	Gross Amounts r	ot offset in the	
	Gross	Offset in the	presented in the	Statement of Asse	ts and Liabilities	
	Amounts of	Statement of	Statement of		Cash	
	Recognized	Assets and	Assets and	Financial	Collateral	Net
Description	Liabilities	Liabilities	Liabilities	Instruments	Pledged	Amount
Swap Contracts	\$ 198.206	\$198.206	\$—	\$-	\$—	\$—

#### **DoubleLine Global Bond Fund**

#### Assets:

	Gross	Gross Amounts Offset in the	Net Amounts presented in the	Gross Amounts r Statement of Liabili	Assets and	
	<b>Amounts of</b>	Statement of	Statement of		Cash	
	Recognized	Assets and	Assets and	Financial	Collateral	Net
Description	Assets	Liabilities	Liabilities	Instruments	Received	Amount
Forwards	\$683,652	\$24,432	\$659,220	\$—	\$—	\$659,220

#### Liabilities:

	Gross	Gross Amounts Offset in the	Net Amounts presented in the	Gross Amounts n Statement of Asset		
	Amounts of	Statement of	Statement of		Cash	
	Recognized	Assets and	Assets and	Financial	Collateral	Net
Description	Liabilities	Liabilities	Liabilities	Instruments	Pledged	Amount
Forwards	\$24,432	\$24,432	\$—	\$—	\$—	\$—

#### **DoubleLine Shiller Enhanced International CAPE®**

#### Assets:

	Gross	Gross Amounts Offset in the	Net Amounts presented in the	Gross Amounts r Statement of Liabili	Assets and	
	Amounts of	Statement of	Statement of		Cash	
	Recognized	Assets and	Assets and	Financial	Collateral	Net
Description	Assets	Liabilities	Liabilities	Instruments	Received	Amount
Forwards	\$3,914,969	\$ —	\$3,914,969	\$—	\$—	\$3,914,969
Swap Contracts	18,250	18,250	_	_	_	_
	\$3,933,219	\$ 18,250	\$3,914,969	\$ <b>—</b>	\$ <b>—</b>	\$3,914,969

### Liabilities:

	Gross	Gross Amounts Offset in the	Net Amounts presented in the	Gross Amounts no Statement of Assets		
	Amounts of	Statement of	Statement of		Cash	
	Recognized	Assets and	Assets and	Financial	Collateral	Net
Description	Liabilities	Liabilities	Liabilities	Instruments	Pledged	Amount
Swap Contracts	\$ 5,436,650	\$18,250	\$5,418,400	\$5,418,400	\$—	\$—

### 11. Bank Loans

The Funds may make loans directly to borrowers and may acquire or invest in loans made by others ("loans"). The Funds may acquire a loan interest directly by acting as a member of the original lending syndicate. Alternatively, the Funds may acquire some or all of the interest of a bank or other lending institution in a loan to a particular borrower by means of a novation, an assignment or a participation. The loans in which the Funds may invest include those that pay fixed rates of interest and those that pay floating rates—i.e., rates that adjust periodically based on a known lending rate, such as a bank's prime rate. The Funds may purchase and sell interests in bank loans on a when-issued and delayed delivery basis, with payment delivery scheduled for a future date. Securities purchased on a delayed delivery basis are marked to market daily and no income accrues to the Funds prior to the date the Funds actually take delivery of such securities. These transactions are subject to market fluctuations and are subject, among other risks, to the risk that the value at delivery may be more or less than the trade purchase price.

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#### 12. Credit Facility

U.S. Bank, N.A. (the "Bank") has made available to the Trust (the "DoubleLine Funds") an uncommitted \$600,000,000 credit facility for short term liquidity in connection with shareholder redemptions. Under the terms of the credit facility, borrowings for each DoubleLine Fund are limited to one-third of the total assets (including the amount borrowed) of such DoubleLine Fund. Fifty percent of the credit facility is available to all of the DoubleLine Funds, on a first come, first served basis. The remaining 50% of the credit facility is allocated among the DoubleLine Funds in accordance with procedures adopted by the Board. Borrowings under this credit facility bear interest at the Bank's prime rate less 0.50% annually (weighted average rate of 3.78% for the year ended March 31, 2018).

The Bank has also made available to the DoubleLine Floating Rate Fund a committed credit facility. Prior to February 11, 2018, borrowings under this credit facility were made available up to \$40,000,000. Effective February 11, 2018, the amount made available increased to \$50,000,000. Borrowings under this credit facility bear interest at the Bank's prime rate less 0.50% annually and the credit facility bears an unused commitment fee equal to 0.12% annually on the unused portion of the credit facility.

For the year ended March 31, 2018, the Funds' credit facility activity is as follows:

DoubleLine Emerging Markets Fixed Income Fund	
DoubleLine Floating Rate Fund	
DoubleLine Low Duration Emerging Markets Fixed Income Fund	
DoubleLine Long Duration Total Return Bond Fund	
DoubleLine Shiller Enhanced International CAPE®	

Average Borrowings	Maximum Amount Outstanding	Interest Expense	Commitment Fee
\$6,540,233	\$28,728,000	\$21,187	\$ —
\$ —	\$ —	\$ —	\$50,300
\$ 368,944	\$ 1,203,000	\$ 1,428	\$ —
\$1,326,250	\$ 2,308,000	\$ 553	\$ —
\$1,829,125	\$ 2,333,000	\$ 1,626	\$ —

#### 13. Significant Shareholder Holdings

As of March 31, 2018, shareholders affiliated with the Funds and/or Advisers (other than other DoubleLine Funds) owned shares of the Funds as follows:

		% of Total	% of Total
		Outstanding	Outstanding
	Shares	Shares - Per Class	Shares - Total Fund
DoubleLine Ultra Short Bond Fund - Class N	10,085	36%	0%

Investment activities of these shareholders could have a material affect on each Fund. See the description of Large Shareholder Risk in the following Principal Risks Note. For information on greater than 5% holders of certain Funds by other DoubleLine Funds, see the Related and Other Party Transactions Note.

#### 14. Principal Risks:

Below are summaries of some, but not all, of the principal risks of investing in one or more of the Funds, each of which could adversely affect a Fund's NAV, yield and total return. Each risk listed below does not necessarily apply to each Fund, and you should read each Fund's prospectus carefully for a description of the principal risks associated with investing in a particular Fund.

- affiliated fund risk: the risk that, due to its own financial interest or other business considerations, an Adviser may have an incentive to invest a portion of a Fund's assets in investment companies sponsored or managed by the Adviser or its related parties in lieu of investments by the Fund directly in portfolio securities, or may have an incentive to invest in such investment companies over investment companies sponsored or managed by others. Similarly, an Adviser may have an incentive to delay or decide against the sale of interests held by the Fund in investment companies sponsored or managed by the Adviser or its related parties.
- asset allocation risk: the risk that a Fund's investment performance may depend, at least in part, on how its assets are allocated and reallocated among asset classes, sectors and/or underlying funds and that such allocation will focus on asset classes, sectors, underlying funds, or investments that perform poorly or underperform other asset classes, sectors, underlying funds, or available investments.
- asset-backed securities investment risk: the risk that borrowers may default on the obligations that underlie the asset-backed security and that, during periods of falling interest rates, asset-backed securities may be called or prepaid, which may

## Notes to Financial Statements (Cont.)

March 31, 2018

result in a Fund having to reinvest proceeds in other investments at a lower interest rate, and the risk that the impairment of the value of the collateral underlying a security in which a Fund invests (due, for example, to non-payment of loans) will result in a reduction in the value of the security.

- cash position risk: to the extent that a Fund holds assets in cash, cash equivalents, and other short-term investments, the ability of the Fund to
  meet its objective may be limited.
- collateralized debt obligations risk: the risks of an investment in a collateralized debt obligation ("CDO") depend largely on the quality and type of the collateral and the tranche of the CDO in which a Fund invests. Normally, collateralized bond obligations ("CBOs"), CLOs and other CDOs are privately offered and sold, and thus are not registered under the securities laws. As a result, investments in CDOs may be characterized by a Fund as illiquid securities; however, an active dealer market, or other relevant measures of liquidity, may exist for CDOs allowing a CDO potentially to be deemed liquid by an Adviser under liquidity policies approved by the Board. In addition to the risks associated with debt instruments (e.g., interest rate risk and credit risk), CDOs carry additional risks including, but not limited to: (i) the possibility that distributions from collateral will not be adequate to make interest or other payments; (ii) the quality of the collateral may decline in value or default; (iii) the possibility that a Fund may invest in CDOs that are subordinate to other classes; and (iv) the complex structure of the security may not be fully understood at the time of investment and may produce disputes with the issuer or unexpected investment results.
- commodities risk: the risk that the value of a Fund's shares may be affected by changes in the values of the Fund's investment exposures to commodities or commodity-related instruments, which may be extremely volatile and the value of which may be difficult to determine. The value of commodities and commodity-related instruments may be affected by market movements, commodity index volatility, changes in interest rates, or factors affecting a particular sector, industry or commodity, such as drought, floods, weather, livestock disease, embargoes, tariffs and international economic, political and regulatory developments. A Fund may at times have significant exposure to particular sectors through its commodities-related investments, including, without limitation, the energy, industrial metals, and agricultural and livestock sectors and may be exposed to greater risk associated with events affecting those sectors.
- confidential information access risk: the risk that the intentional or unintentional receipt of material, non-public information ("Confidential Information") by an Adviser could limit a Fund's ability to sell certain investments held by the Fund or pursue certain investment opportunities on behalf of the Fund, potentially for a substantial period of time.
- counterparty risk: the risk that a Fund will be subject to credit risk with respect to the counterparties to the derivative contracts and other instruments entered into directly by the Fund or held by special purpose or structured vehicles in which the Fund invests. Subject to certain limitations for U.S. federal income tax purposes, the Fund is not subject to any limit with respect to the number of transactions it can enter into with a single counterparty. To the extent that a Fund enters into multiple transactions with a single or a small set of counterparties, it will be subject to increased counterparty risk.

### · debt securities risks:

- credit risk: the risk that an issuer or counterparty will fail to pay its obligations to a Fund when they are due. As a result, a Fund's income might be reduced, the value of the Fund's investment might fall, and/or the Fund could lose the entire amount of its investment. Changes in the financial condition of an issuer or counterparty, changes in specific economic, social or political conditions that affect a particular type of security or other instrument or an issuer, and changes in economic, social or political conditions generally can increase the risk of default by an issuer or counterparty, which can affect a security's or other instrument's credit quality or value and an issuer's or counterparty's ability to pay interest and principal when due.
- extension risk: the risk that if interest rates rise, repayments of principal on certain debt securities, including, but not limited to, floating rate loans and mortgage-related securities, may occur at a slower rate than expected and the expected maturity of those securities could lengthen as a result. Securities that are subject to extension risk generally have a greater potential for loss when prevailing interest rates rise, which could cause their values to fall sharply.
- interest rate risk: the risk that debt instruments will change in value because of changes in interest rates. The value of an instrument with a longer duration (whether positive or negative) will be more sensitive to changes in interest rates than a similar instrument with a shorter duration. As of the date of this report, interest rates in the U.S. are at or near historically low levels, increasing the exposure of bond investors to the risks associated with rising interest rates.
- prepayment risk: the risk that the issuer of a debt security, including floating rate loans and mortgage-related securities, repays all or a
  portion of the principal prior to the security's maturity. In times of declining interest rates,

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there is a greater likelihood that a Fund's higher yielding securities will be pre-paid with the Fund being unable to reinvest the proceeds in an investment with as great a yield. Prepayments can therefore result in lower yields to shareholders of a Fund.

- defaulted securities risk: the risk of the uncertainty of repayment of defaulted securities and obligations of distressed issuers.
- derivatives risk: the risk that an investment in derivatives will not perform as anticipated by an Adviser, cannot be closed out at a favorable time
  or price, or will increase a Fund's volatility; that derivatives may create investment leverage; that, when a derivative is used as a substitute for or
  alternative to a direct cash investment, the transaction may not provide a return that corresponds precisely or at all with that of the cash investment;
  or that, when used for hedging purposes, derivatives will not provide the anticipated protection, causing a Fund to lose money on both the
  derivatives transaction and the exposure the Fund sought to hedge.
- emerging market country risk: the risk that investing in emerging markets will be subject to greater political and economic instability, greater volatility in currency exchange rates, less developed securities markets, possible trade barriers, currency transfer restrictions, a more limited number of potential buyers, an emerging market country's dependence on revenue from particular commodities or international aid, less governmental supervision and regulation, unavailability of currency hedging techniques, differences in auditing and financial reporting standards, thinner trading markets, different clearing and settlement procedures and custodial services, and less developed legal systems than in many more developed countries.
- equity issuer risk: the risk that the market price of common stocks and other equity securities may go up or down, sometimes rapidly or
  unpredictably, including due to factors affecting equity securities markets generally, particular industries represented in those markets, or the
  issuer itself.
- exchange-traded note risk: the risk that the level of the particular market benchmark or strategy to which the note's return is linked will fall in value; exchange-traded notes are subject to the credit risk of the issuer.
- financial services risk: the risk that an investment in issuers in the financial services sector may be adversely affected by, among other things:

  (i) changes in the regulatory framework or economic conditions that may negatively affect financial service businesses; (ii) exposure of a financial institution to non-diversified or concentrated loan portfolios; (iii) exposure to financial leverage and/or investments or agreements which, under certain circumstances, may lead to losses, for example sub-prime loans; (iv) the risk that a market shock or other unexpected market, economic, political, regulatory, or other event might lead to a sudden decline in the values of most or all companies in the financial services sector; and (v) the interconnectedness or interdependence among financial services companies, including the risk that the financial distress or failure of one financial services company may materially and adversely affect a number of other financial services companies.
- **focused investment risk:** the risk that a Fund that invests a substantial portion of its assets in a particular market, industry, sector, group of industries or sectors, country, region, group of countries or asset class is subject to greater risk than a Fund that invests in a more diverse investment portfolio. In addition, the value of such a Fund is more susceptible to any single economic, market, political, regulatory or other occurrence affecting, for example, the particular markets, industries, regions, sectors or asset classes in which the Fund is invested.
- foreign currency risk: the risk that fluctuations in exchange rates may adversely affect the value of a Fund's investments denominated in foreign currencies.
- foreign investing risk: the risk that a Fund's investments will be affected by political, regulatory, and economic risks not present in domestic investments. To the extent that investments are made in a limited number of countries, events in those countries will have a more significant impact on a Fund. If a Fund buys securities denominated in a foreign currency, receives income in foreign currencies, or holds foreign currencies from time to time, the value of the Fund's assets, as measured in U.S. dollars, can be affected unfavorably by changes in exchange rates relative to the U.S. dollar or other foreign currencies. Foreign markets are also subject to the risk that a foreign government could restrict foreign exchange transactions or otherwise implement unfavorable currency regulations.
- **high yield risk:** the risk that debt instruments rated below investment grade or debt instruments that are unrated and determined by each Adviser to be of comparable quality are predominantly speculative. These instruments, commonly known as 'junk bonds,' have a higher degree of default risk and may be less liquid than higher-rated bonds. These instruments may be subject to greater price volatility due to such factors as specific corporate developments, interest rate sensitivity, negative perceptions of high yield investments generally, and less secondary market liquidity.

## Notes to Financial Statements (Cont.)

March 31, 2018

- index risk: the risk that a Fund's return may not match or may underperform the return of an index utilized by the Fund. In addition, a decline in the value of an index used by the Fund should be expected to reduce the overall total return of the Fund. Although an Adviser may license from an index's sponsor the right to use an index as part of implementing the Fund's principal investment strategies, there can be no guarantee that an index used by the Fund will be maintained indefinitely or that the Fund will be able to continue to utilize the index to implement the Fund's principal investment strategies indefinitely.
- inflation-indexed bond risk: the risk that such bonds will change in value in response to actual or anticipated changes in inflation rates in a manner unanticipated by a Fund's portfolio management team or investors generally. Inflation-indexed bonds are subject to debt securities risks.
- *investment company and exchange-traded fund risk:* the risk that an investment company or other pooled investment vehicle, including any exchange-traded funds ("ETFs") or money market funds, in which a Fund invests will not achieve its investment objective or execute its investment strategies effectively or that significant purchase or redemption activity by shareholders of such an investment company might negatively affect the value of the investment company's shares. A Fund must pay its pro rata portion of an investment company's fees and expenses.
- large shareholder risk: the risk that certain account holders, including an Adviser or funds or accounts over which an Adviser (or related parties of an Adviser) has investment discretion, may from time to time own or control a significant percentage of a Fund's shares. A Fund is subject to the risk that a redemption by those shareholders of all or a portion of their Fund shares, including as a result of an asset allocation decision made by an Adviser (or related parties of an Adviser), will adversely affect the Fund's performance if it is forced to sell portfolio securities or invest cash when the Adviser would not otherwise choose to do so. Redemptions of a large number of shares may affect the liquidity of a Fund's portfolio, increase a Fund's transaction costs, and accelerate the realization of taxable income and/or gains to shareholders.
- **leveraging risk:** the risk that certain investments by a Fund involving leverage may have the effect of increasing the volatility of the Fund's portfolio, and the risk of loss in excess of invested capital.
- *limited operating history risk:* the risk that a recently formed fund has no or a limited operating history to evaluate and may not attract sufficient assets to achieve or maximize investment and operational efficiencies.
- liquidity risk: the risk that a Fund may be unable to sell a portfolio investment at a desirable time or at the value the Fund has placed on the investment.
- *loan risk:* includes, among other risks, the risk that (i) if a Fund holds a loan through another financial institution, or relies on a financial institution to administer the loan, its receipt of principal and interest on the loan may be subject to the credit risk of that financial institution; (ii) it is possible that any collateral securing a loan may be insufficient or unavailable to a Fund; (iii) investments in highly leveraged loans or loans of stressed, distressed, or defaulted issuers may be subject to significant credit and liquidity risk; (iv) a bankruptcy or other court proceeding could delay or limit the ability of a Fund to collect the principal and interest payments on that borrower's loans or adversely affect the Fund's rights in collateral relating to a loan; (v) if a borrower fails to comply with various restrictive covenants that are typically in loan agreements, the borrower may default in payment of the loan; (vi) transactions in loans may settle on a delayed basis, and the Fund potentially may not receive the proceeds from the sale of a loan for a substantial period of time after the sale; and (vii) loans may be difficult to value and may be illiquid, which may adversely affect an investment in a Fund. It is unclear whether the protections of the securities laws against fraud and misrepresentation extend to loans and other forms of direct indebtedness. In the absence of definitive regulatory guidance, the Fund relies on the Adviser's research in an attempt to avoid situations where fraud or misrepresentation could adversely affect the Fund. There can be no assurance that the Adviser's efforts in this regard will be successful.
- market capitalization risk: the risk that investing substantially in issuers in one market capitalization category (large, medium or small) may
  adversely affect a Fund because of unfavorable market conditions particular to that category of issuers, such as larger, more established
  companies being unable to respond quickly to new competitive challenges or attain the high growth rates of successful smaller companies, or,
  conversely, stocks of smaller companies being more volatile than those of larger companies due to, among other things, narrower product lines,
  more limited financial resources, fewer experienced managers and there typically being less publicly available information about small
  capitalization companies.
- market risk: the risk that markets will perform poorly or that the returns from the securities in which a Fund invests will underperform returns from
  the general securities markets or other types of investments. Markets may, in response to governmental actions or intervention, political, economic
  or market developments, or other external factors, experience periods of high volatility and reduced liquidity. During those periods, the Fund may
  experience high levels of shareholder

March 31, 2018

redemptions, and may have to sell securities at times when the Fund would otherwise not do so, and potentially at unfavorable prices. Certain securities may be difficult to value during such periods. These risks may be heightened for fixed income securities due to the current historically low interest rate environment.

- mortgage-backed securities risk: the risk that borrowers may default on their mortgage obligations or the guarantees underlying the mortgage-backed securities will default or otherwise fail and that, during periods of falling interest rates, mortgage-backed securities will be called or prepaid, which may result in a Fund having to reinvest proceeds in other investments at a lower interest rate. During periods of rising interest rates, the average life of a mortgage-backed security may extend, which may lock in a below-market interest rate, increase the security's duration, and reduce the value of the security. Enforcing rights against the underlying assets or collateral may be difficult, or the underlying assets or collateral may be insufficient if the issuer defaults. The values of certain types of mortgage-backed securities, such as inverse floaters and interest-only and principal-only securities, may be extremely sensitive to changes in interest rates and prepayment rates.
- portfolio management risk: the risk that an investment strategy may fail to produce the intended results or that the securities held by a Fund will underperform other comparable funds because of the portfolio managers' choice of investments.
- **portfolio turnover risk:** the risk that frequent purchases and sales of portfolio securities may result in higher Fund expenses and may result in larger distributions of taxable capital gains to investors as compared to a fund that trades less frequently.
- preferred securities risk: the risk that: (i) certain preferred stocks contain provisions that allow an issuer under certain conditions to skip or defer distributions; (ii) preferred stocks may be subject to redemption, including at the issuer's call, and, in the event of redemption, the Fund may not be able to reinvest the proceeds at comparable or favorable rates of return; (iii) preferred stocks are generally subordinated to bonds and other debt securities in an issuer's capital structure in terms of priority for corporate income and liquidation payments; and (iv) preferred stocks may trade less frequently and in a more limited volume and may be subject to more abrupt or erratic price movements than many other securities.
- price volatility risk: the risk that the value of a Fund's investment portfolio will change, potentially frequently and in large amounts, as the prices
  of its investments go up or down.
- **real estate risk:** the risk that real estate-related investments may decline in value as a result of factors affecting the real estate industry, such as the supply of real property in certain markets, changes in zoning laws, delays in completion of construction, changes in real estate values, changes in property taxes, levels of occupancy, and local and regional market conditions.
- reliance on each adviser: the risk associated with each Fund's ability to achieve its investment objective being dependent upon each Adviser's
  ability to identify profitable investment opportunities for the Fund. While the portfolio managers of a Fund may have considerable experience in
  managing other portfolios with investment objectives, policies and strategies that are similar, the past experience of the portfolio managers,
  including with other strategies and funds, does not guarantee future results for the Fund.
- restricted securities risk: a Fund may hold securities that are restricted as to resale under the U.S. federal securities laws. There can be no assurance that a trading market will exist at any time for any particular restricted security. Limitations on the resale of these securities may prevent a Fund from disposing of them promptly at reasonable prices or at all. A Fund may have to bear the expense of registering the securities for resale and the risk of substantial delays in effecting the registration. Also, restricted securities may be difficult to value because market quotations may not be readily available, and the values of restricted securities may have significant volatility.
- securities or sector selection risk: the risk that the securities held by a Fund will underperform securities held in other funds investing in similar asset classes or comparable benchmarks because of the portfolio managers' choice of securities or sectors for investment. To the extent a Fund focuses or concentrates its investments in a particular sector or related sectors, the Fund will be more susceptible to events or factors affecting companies in that sector or related sectors.
- short position risk: the risk that an increase in the value of an instrument with respect to which a Fund has established a short position will result in a loss to the Fund.
- sovereign debt obligations risk: the risk that investments in debt obligations of sovereign governments may lose value due to the government entity's unwillingness or inability to repay principal and interest when due in accordance with the terms of the debt or otherwise in a timely manner.

## Notes to Financial Statements (Cont.)

March 31, 2018

- structured products and structured notes risk: the risk that an investment in a structured product may decline in value due to changes in the
  underlying instruments on which the product is based.
- tax risk: in order to qualify as a regulated investment company under the Internal Revenue Code of 1986, as amended ("Code"), a Fund must meet requirements regarding, among other things, the source of its income. Certain investments in commodity-linked derivatives do not give rise to qualifying income for this purpose, and it is possible that certain investments in other commodity-linked instruments, ETFs and other investment pools will not give rise to qualifying income. Any income a Fund derives from investments in instruments that do not generate qualifying income must be limited to a maximum of 10% of a Fund's annual gross income. If a Fund were to earn non-qualifying income in excess of 10% of its annual gross income, it could fail to qualify as a regulated investment company for that year. If a Fund were to fail to qualify as a regulated investment company, the Fund would be subject to tax and shareholders of the Fund would be subject to the risk of diminished returns.
- **U.S. Government securities risk:** the risk that debt securities issued or guaranteed by certain U.S. Government agencies, instrumentalities, and sponsored enterprises are not supported by the full faith and credit of the U.S. Government, and so investments in their securities or obligations issued by them involve credit risk greater than investments in other types of U.S. Government securities.
- Valuation risk: the risk that the valuation of the Fund's investments involves subjective judgment. There can be no assurance that the Fund will value its investments in a manner that accurately reflects their market values or that the Fund will be able to sell any investment at a price equal to the valuation ascribed to that investment for purposes of calculating the Fund's NAV. Certain securities in which the Fund may invest may be more difficult to value accurately, especially during periods of market disruptions or extreme market volatility. Incorrect valuations of the Fund's portfolio holdings could result in the Fund's shareholder transactions being effected at an NAV that does not accurately reflect the underlying value of the Fund's portfolio, resulting in the dilution of shareholder interests.

#### 15. Subsequent Events

In preparing these financial statements, the Funds have evaluated events and transactions for potential recognition or disclosure through the date the financial statements were issued. The Funds have determined there are no additional subsequent events that would need to be disclosed in the Funds' financial statements.

## Report of Independent Registered Public Accounting Firm

To the Board of Trustees of DoubleLine Funds Trust and Shareholders of 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, DoubleLine Shiller Enhanced CAPE®, DoubleLine Flexible Income Fund, DoubleLine Low Duration Emerging Markets Fixed Income Fund, DoubleLine Long Duration Total Return Bond Fund, DoubleLine Strategic Commodity Fund (Consolidated), DoubleLine Global Bond Fund, DoubleLine Infrastructure Income Fund, DoubleLine Ultra Short Bond Fund, and DoubleLine Shiller Enhanced International CAPE®

#### **Opinions on the Financial Statements**

We have audited the accompanying statements of assets and liabilities, including schedules of investments—summary of DoubleLine Total Return Bond Fund and DoubleLine Core Fixed Income Fund and schedules of investments of DoubleLine Emerging Markets Fixed Income Fund, DoubleLine Multi-Asset Growth Fund (Consolidated), DoubleLine Low Duration Bond Fund, DoubleLine Floating Rate Fund, DoubleLine Shiller Enhanced CAPE®, DoubleLine Strategic Commodity Fund, DoubleLine Low Duration Emerging Markets Fixed Income Fund, DoubleLine Long Duration Total Return Bond Fund, DoubleLine Strategic Commodity Fund (Consolidated), DoubleLine Global Bond Fund, DoubleLine Infrastructure Income Fund, DoubleLine Ultra Short Bond Fund, and DoubleLine Shiller Enhanced International CAPE® (fifteen of the funds constituting DoubleLine Funds Trust, hereafter collectively referred to as the "Funds") as of March 31, 2018, the related statements of operations for the year ended March 31, 2018, the statements of changes in net assets for each of the two years in the period ended March 31, 2018, including the related notes, and the financial highlights for each of periods indicated therein (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Funds as of March 31, 2018, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period ended March 31, 2018 and each of the financial highlights for each of the periods indicated therein in conformity with accounting principles generally accepted in the United States of America.

### **Basis for Opinions**

These financial statements are the responsibility of the Funds' management. Our responsibility is to express an opinion on the Funds' financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) ("PCAOB") and are required to be independent with respect to the Funds in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of March 31, 2018 by correspondence with the custodian, transfer agent, and brokers. We believe that our audits provide a reasonable basis for our opinions.

PricewaterhouseCoopers LLP
Los Angeles, California

May 21, 2018

We have served as the auditor of one or more investment companies in the DoubleLine Investment Company Complex since 2010.

# Shareholder Expenses (Unaudited) March 31, 2018

#### Example

As a shareholder of the Funds, you incur two basic types of costs: (1) transaction costs, including sales charges (loads) on purchase payments, reinvested dividends, or other distributions; redemption fees; and exchange fees; and (2) ongoing costs, including management fees; distribution (12b-1) fees and other Fund expenses.

This Example is intended to help you understand your ongoing costs (in dollars) of investing in each Fund and to compare these costs with the ongoing costs of investing in other mutual funds. The Example is based on an investment of \$1,000 invested at the beginning of the period and held for the entire period 10/1/17 through 3/31/18.\*

### **Actual Expenses**

The actual return columns in the following table provide information about account values based on actual returns and actual expenses. You may use the information in these columns, together with the amount you invested, to estimate the expenses that you paid over the period. Simply divide your account value by \$1,000 (for example, an \$8,600 account value divided by \$1,000 = 8.6), then multiply the result by the number in the respective line under the heading entitled "Expenses Paid During Period" to estimate the expenses you paid on your account during this period. In addition to the expenses shown below in the table, as a shareholder you will be assessed fees for outgoing wire transfers, returned checks and stop payment orders at prevailing rates charged by U.S. Bancorp Fund Services, LLC, the Fund's transfer agent. Currently, if you request a redemption be made by wire, a \$15.00 fee is charged by the Fund's transfer agent. You will be charged a redemption fee equal to 1.00% of the net amount of the redemption if you redeem shares that have been held for less than 90 days in the DoubleLine Multi-Asset Growth Fund and the DoubleLine Floating Rate Fund. An Individual Retirement Account ("IRA") will be charged a \$15.00 annual maintenance fee. The transfer agent charges a transaction fee of \$25.00 on returned checks and stop payment orders. If you paid a transaction fee, you would add the fee amount to the expenses paid on your account this period to obtain your total expenses paid.

### **Hypothetical Example for Comparison Purposes**

The hypothetical return columns in the following table provide information about hypothetical account values and hypothetical expenses based on a Fund's actual expense ratio and an assumed rate of return of 5% per year before expenses, which is not a Fund's actual return. The hypothetical account values and expenses may not be used to estimate the actual ending account balance or expenses you paid for the period. You may use this information to compare the ongoing costs of investing in a Fund and other funds. To do so, compare this 5% hypothetical example with the 5% hypothetical examples that appear in the shareholder reports of the other funds. Please note that the expenses shown in the table are meant to highlight your ongoing costs only and do not reflect the transaction fees discussed above. Therefore, those columns are useful in comparing ongoing costs only, and will not help you determine the relative total costs of owning different funds. In addition, if these transactional costs were included, your costs would have been higher.

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
DoubleLine Shiller Enhanced CAPE®

			A	ctual	(5%	hetical return xpenses)
	Fund's Annualized Expense Ratio <sup>1</sup>	Beginning Account Value	Ending Account Value 3/31/18	Expenses Paid During Period*1	Ending Account Value 3/31/18	Expenses Paid During Period*1
Class I	0.47%	\$1,000	\$ 997	\$2.34	\$1,023	\$2.37
Class N	0.72%	\$1,000	\$ 997	\$3.58	\$1,021	\$3.63
Class I	0.42%	\$1,000	\$ 997	\$2.09	\$1,023	\$2.12
Class N	0.67%	\$1,000	\$ 996	\$3.33	\$1,022	\$3.38
Class I	0.88%	\$1,000	\$ 982	\$4.35	\$1,021	\$4.43
Class N	1.13%	\$1,000	\$ 982	\$5.58	\$1,019	\$5.69
Class I	1.03%	\$1,000	\$1,008	\$5.16	\$1,020	\$5.19
Class A	1.28%	\$1,000	\$1,007	\$6.40	\$1,019	\$6.44
Class I	0.41%	\$1,000	\$1,003	\$2.05	\$1,023	\$2.07
Class N	0.66%	\$1,000	\$1,001	\$3.29	\$1,022	\$3.33
Class I	0.65%	\$1,000	\$1,023	\$3.28	\$1,022	\$3.28
Class N	0.90%	\$1,000	\$1,021	\$4.53	\$1,020	\$4.53
Class I	0.55%	\$1,000	\$1,055	\$2.82	\$1,022	\$2.77
Class N	0.80%	\$1,000	\$1,053	\$4.09	\$1,021	\$4.03

(Unaudited) March 31, 2018

DoubleLine Flexible Income Fund
DoubleLine Low Duration Emerging Markets Fixed Income Fund
DoubleLine Long Duration Total Return Bond Fund
DoubleLine Strategic Commodity Fund (Consolidated)
DoubleLine Global Bond Fund
DoubleLine Infrastructure Income Fund
DoubleLine Ultra Short Bond Fund
DoubleLine Shiller Enhanced International CAPE®

						hetical return
		_	A	ctual	before e	xpenses)
			Ending		Ending	
	Fund's	Beginning	Account	Expenses	Account	Expenses
	Annualized	Account	Value	Paid During	Value	Paid During
	Expense Ratio <sup>1</sup>	Value	3/31/18	Period*1	3/31/18	Period*1
Class I	0.75%	\$1,000	\$1,009	\$3.76	\$1,021	\$3.78
Class N	1.00%	\$1,000	\$1,009	\$5.01	\$1,020	\$5.04
Class I	0.59%	\$1,000	\$ 990	\$2.93	\$1,022	\$2.97
Class N	0.84%	\$1,000	\$ 989	\$4.16	\$1,021	\$4.23
Class I	0.65%	\$1,000	\$ 994	\$3.23	\$1,022	\$3.28
Class N	0.90%	\$1,000	\$ 993	\$4.47	\$1,020	\$4.53
Class I	1.10%	\$1,000	\$1,112	\$5.79	\$1,019	\$5.54
Class N	1.35%	\$1,000	\$1,110	\$7.10	\$1,018	\$6.79
Class I	0.55%	\$1,000	\$1,024	\$2.77	\$1,022	\$2.77
Class N	0.80%	\$1,000	\$1,022	\$4.03	\$1,021	\$4.03
Class I	0.57%	\$1,000	\$ 995	\$2.83	\$1,022	\$2.87
Class N	0.82%	\$1,000	\$ 994	\$4.08	\$1,021	\$4.13
Class I	0.28%	\$1,000	\$1,006	\$1.40	\$1,024	\$1.41
Class N	0.53%	\$1,000	\$1,004	\$2.65	\$1,022	\$2.67
Class I	0.62%	\$1,000	\$ 972	\$3.05	\$1,022	\$3.13
Class N	0.86%	\$1,000	\$ 970	\$4.22	\$1.021	\$4.33

<sup>\*</sup> Expenses Paid During Period are equal to the net annualized expense ratio for the class, multiplied by the average account value over the period, multiplied by 182/365 (to reflect the one-half year period).

1 Reflects fee waiver and expense limitation arrangements in effect during the period.

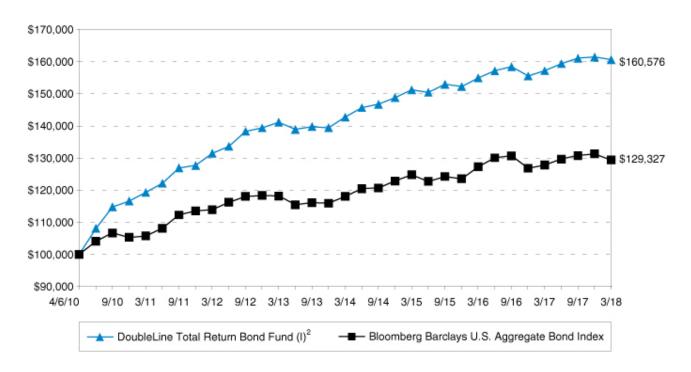
DoubleLine Funds Trust

### **Table of Contents**

Growth of Investment (Unaudited)
March 31, 2018

# **DoubleLine Total Return Bond Fund**

Value of a \$100,000 Investment Class I Shares<sup>1</sup>



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Total Return Bond Fund Class I Bloomberg Barclays U.S. Aggregate Bond Index

DoubleLine Total Return Bond Fund Class N

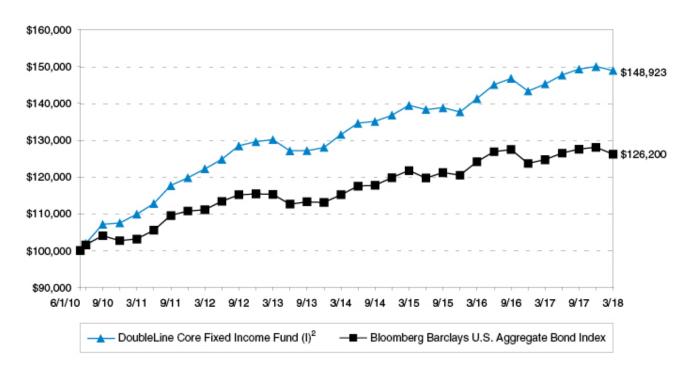
1 Year	r 5 Year	Inception (4/6/2010)
2.19% 1.20%		6.11% 3.27%
1.93%	6 2.38%	5.86%

- Past performance is not an indication of future results. Returns represent past performance and reflect changes in share prices, the reinvestment of all dividends and capital gains, expense limitations and the effects of compounding. The prospectus contains more complete information on the investment objectives, risks, charges and expenses of the investment company, which investors should read and consider carefully before investing. To obtain a prospectus, contact a registered representative or visit www.doubleline.com. The Fund's adviser waived a portion of its management fee and/or reimbursed Fund expenses during the period shown. Had the adviser not done so, the Fund's total returns would have been lower. The returns shown do not reflect taxes a shareholder would pay on distributions or redemptions. Total investment return and principal value of your investment will fluctuate, and your shares, when redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance data quoted. Call 877-DLine11 or visit www.doubleline.com for performance results current to the most recent month-end.
- 2 Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes.
  Bloomberg Barclays U.S. Aggregate Bond Index—This index represents securities that are SEC-registered, taxable, and dollar denominated. The index covers the US investment grade fixed rate bond market, with index components for government and corporate securities, mortgage pass-through securities, and asset-backed securities. These major sectors are subdivided into more specific indices that are calculated and reported on a regular basis. The Fund's investments likely will diverge widely from the components of the benchmark Index which could lead to performance dispersion between the Fund and the benchmark Index, meaning that the Fund could outperform or underperform the Index at any given time.

(Unaudited) March 31, 2018

### **DoubleLine Core Fixed Income Fund**

Value of a \$100,000 Investment Class I Shares<sup>1</sup>



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Core Fixed Income Fund Class I Bloomberg Barclays U.S. Aggregate Bond Index

DoubleLine Core Fixed Income Fund Class N

1 Year	5 Year	Inception (6/1/2010)
2.51% 1.20%	2.73% 1.82%	5.22% 3.02%
2.26%	2.47%	4.96%

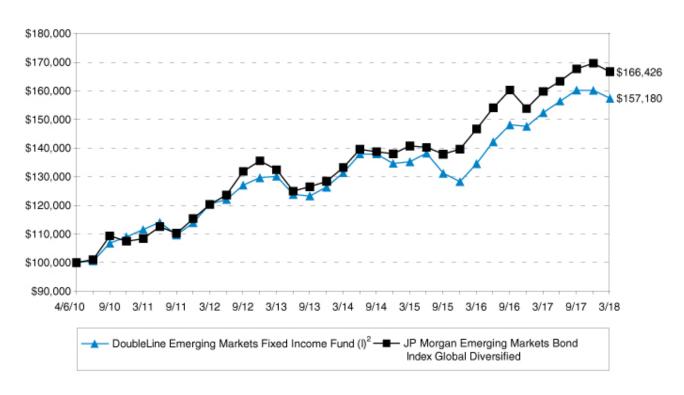
- Past performance is not an indication of future results. Returns represent past performance and reflect changes in share prices, the reinvestment of all dividends and capital gains, expense limitations and the effects of compounding. The prospectus contains more complete information on the investment objectives, risks, charges and expenses of the investment company, which investors should read and consider carefully before investing. To obtain a prospectus, contact a registered representative or visit www.doubleline.com. The Fund's adviser waived a portion of its management fee and/or reimbursed Fund expenses during the period shown. Had the adviser not done so, the Fund's total returns would have been lower. The returns shown do not reflect taxes a shareholder would pay on distributions or redemptions. Total investment return and principal value of your investment will fluctuate, and your shares, when redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance data quoted. Call 877-DLine11 or visit www.doubleline.com for performance results current to the most recent month-end.
- Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes.
  Bloomberg Barclays U.S. Aggregate Bond Index—This index represents securities that are SEC-registered, taxable, and dollar denominated. The index covers the US investment grade fixed rate bond market, with index components for government and corporate securities, mortgage pass-through securities, and asset-backed securities. These major sectors are subdivided into more specific indices that are calculated and reported on a regular basis. The Fund's investments likely will diverge widely from the components of the benchmark Index which could lead to performance dispersion between the Fund and the benchmark Index, meaning that the Fund could outperform or underperform the Index at any given time.

# Growth of Investment (Cont.)

(Unaudited) March 31, 2018

# **DoubleLine Emerging Markets Fixed Income Fund**

Value of a \$100,000 Investment Class I Shares<sup>1</sup>



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Emerging Markets Fixed Income Fund Class I JP Morgan Emerging Markets Bond Index Global Diversified

JP Morgan Emerging Markets Bond Index Global Diversified	
DoubleLine Emerging Markets Fixed Income Fund Class N	
DoubleLine Emerging Markets Fixed income Fund Class N	

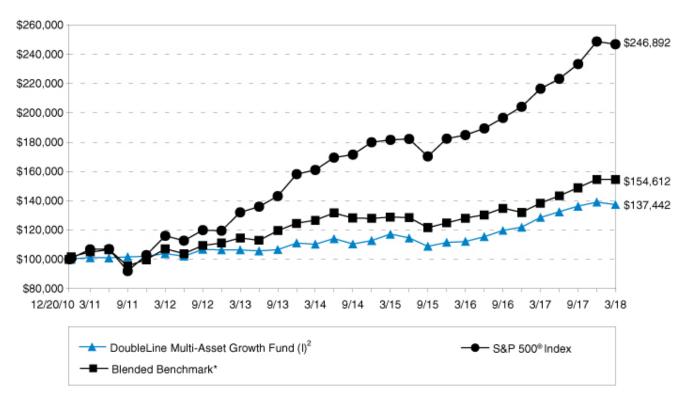
1 Year	5 Year	Inception (4/6/2010)
3.30% 4.30%	3.86% 4.69%	5.83% 6.59%
3.14%	3.62%	5.58%

- Past performance is not an indication of future results. Returns represent past performance and reflect changes in share prices, the reinvestment of all dividends and capital gains, expense limitations and the effects of compounding. The prospectus contains more complete information on the investment objectives, risks, charges and expenses of the investment company, which investors should read and consider carefully before investing. To obtain a prospectus, contact a registered representative or visit www.doubleline.com. The Fund's adviser waived a portion of its management fee and/or reimbursed Fund expenses during the period shown. Had the adviser not done so, the Fund's total returns would have been lower. The returns shown do not reflect taxes a shareholder would pay on distributions or redemptions. Total investment return and principal value of your investment will fluctuate, and your shares, when redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance data quoted. Call 877-DLine11 or visit www.doubleline.com for performance results current to the most recent month-end.
- 2 Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes.
  JP Morgan Emerging Markets Bond Index Global Diversified—This index is a uniquely-weighted version of the EMBI Global. It limits the weights of those index countries with larger debt supplies by only including specified portions of these countries' eligible current face amounts of debt outstanding. The countries covered in the Emerging Markets Bond Global Diversified are identical to those covered by EMBI Global. The Fund's investments likely will diverge widely from the components of the benchmark Index which could lead to performance dispersion between the Fund and the benchmark Index, meaning that the Fund could outperform or underperform the Index at any given time.

(Unaudited) March 31, 2018

### **DoubleLine Multi-Asset Growth Fund**

Value of a \$100,000 Investment Class I Shares<sup>1</sup>



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Multi-Asset Growth Fund Class I S&P 500® Index Blended Benchmark\*

DoubleLine Multi-Asset Growth Fund (with load) Class A

1 Year	5 Year	Since Inception (12/20/2010)
6.80%	5.23%	4.47%
13.99%	13.31%	13.22%
11.71%	6.18%	6.17%
2.05%	4.05%	3.58%

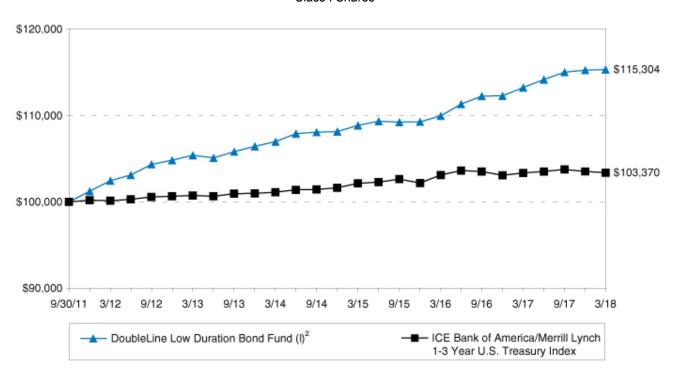
- Past performance is not an indication of future results. Returns represent past performance and reflect changes in share prices, the reinvestment of all dividends and capital gains, expense limitations and the effects of compounding. The prospectus contains more complete information on the investment objectives, risks, charges and expenses of the investment company, which investors should read and consider carefully before investing. To obtain a prospectus, contact a registered representative or visit www.doubleline.com. The Fund's adviser waived a portion of its management fee and/or reimbursed Fund expenses during the period shown. Had the adviser not done so, the Fund's total returns would have been lower. The returns shown do not reflect taxes a shareholder would pay on distributions or redemptions. Total investment return and principal value of your investment will fluctuate, and your shares, when redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance data quoted. Call 877-DLine11 or visit www.doubleline.com for performance results current to the most recent month-end.
- 2 Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes.
  The S&P 500® Index is an unmanaged capitalization-weighted index of 500 stocks designed to measure performance of the broad domestic economy through changes in the aggregate market value of 500 stocks representing all major industries.
  - Blended Benchmark\*—60% MSCI ACWI / 40% Bloomberg Barclays Global Aggregate Bond Index. The MSCI ACWI is a market-capitalization-weighted index designed to provide a broad measure of stock performance throughout the world, including both developed and emerging markets. The Bloomberg Barclays Global Aggregate Bond Index represents a measure of global investment grade debt from twenty local currency markets. This multi-currency benchmark includes treasury, governmental-related, corporate and securitized fixed-rate bonds from both developed and emerging markets issuers.

# Growth of Investment (Cont.)

(Unaudited) March 31, 2018

# **DoubleLine Low Duration Bond Fund**

Value of a \$100,000 Investment Class I Shares<sup>1</sup>



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Low Duration Bond Fund Class I ICE Bank of America/Merrill Lynch 1-3 Year U.S. Treasury Index

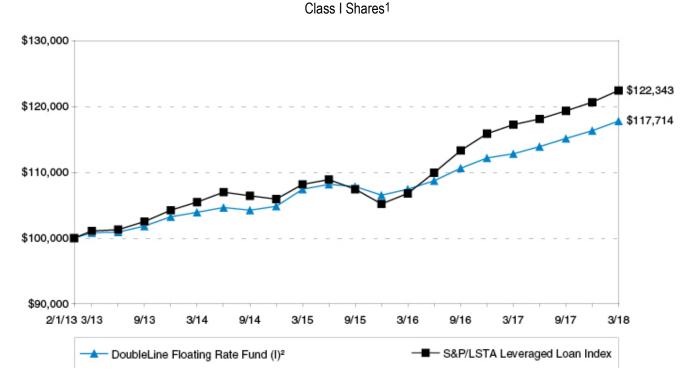
DoubleLine Low Duration Bond Fund Class N

1	Year	5 Year	Inc	ception 80/2011)
	.82% ).03%	1.81% 0.52%		2.21% 0.51%
1	.57%	1.56%	, o	1.96%

- Past performance is not an indication of future results. Returns represent past performance and reflect changes in share prices, the reinvestment of all dividends and capital gains, expense limitations and the effects of compounding. The prospectus contains more complete information on the investment objectives, risks, charges and expenses of the investment company, which investors should read and consider carefully before investing. To obtain a prospectus, contact a registered representative or visit www.doubleline.com. The Fund's adviser waived a portion of its management fee and/or reimbursed Fund expenses during the period shown. Had the adviser not done so, the Fund's total returns would have been lower. The returns shown do not reflect taxes a shareholder would pay on distributions or redemptions. Total investment return and principal value of your investment will fluctuate, and your shares, when redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance data quoted. Call 877-DLine11 or visit www.doubleline.com for performance results current to the most recent month-end.
- 2 Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes.
  The ICE Bank of America/Merrill Lynch 1-3 Year U.S. Treasury Index is an unmanaged index that tracks the performance of the direct sovereign debt of the U.S. Government having a maturity of at least one year and less than three years. The Fund's investments likely will diverge widely from the components of the benchmark Index which could lead to performance dispersion between the Fund and the benchmark Index, meaning that the Fund could outperform or underperform the Index at any given time.

(Unaudited) March 31, 2018

# Value of a \$100,000 Investment



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Floating Rate Fund Class I S&P/LSTA Leveraged Loan Index

DoubleLine Floating Rate Fund Class N

1 Year	5 Year	Inception (2/1/2013)
4.39% 4.43%	3.15% 3.89%	3.21% 3.99%
4.02%	2.91%	2.98%

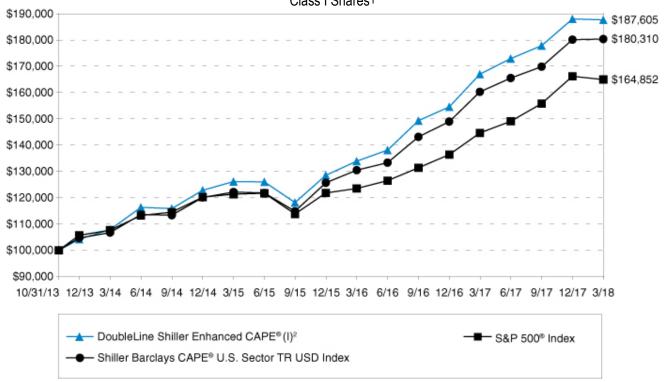
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- 2 Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes. S&P/LSTA Leveraged Loan Index.—The S&P/LSTA Leveraged Loan Index is a capitalization-weighted syndicated loan index based upon market weightings, spreads and interest payments, and this index covers the U.S. market back to 1997 and currently calculates on a daily basis. The Fund's investments likely will diverge widely from the components of the benchmark Index which could lead to performance dispersion between the Fund and the benchmark Index, meaning that the Fund could outperform or underperform the Index at any given time.

# Growth of Investment (Cont.)

(Unaudited) March 31, 2018

# **DoubleLine Shiller Enhanced CAPE®**

Value of a \$100,000 Investment Class I Shares<sup>1</sup>



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Shiller Enhanced CAPE® Class I S&P 500® Index Shiller Barclays CAPE® U.S. Sector TR USD Index

DoubleLine Shiller Enhanced CAPE® Class N

1 Year	Since Inception (10/31/2013)
12.40%	15.32%
13.99%	11.99%
12.55%	14.28%
12.06%	15.02%

1	Past performance is not an indication of future results. Returns represent past performance and reflect changes in share prices, the reinvestment of all dividends and capital gains, expense limitations and the effects of compounding. The prospectus contains more complete information on the investment objectives, risks, charges and expenses of the investment company, which investors should read and consider carefully before investing. To obtain a prospectus, contact a registered representative or visit www.doubleline.com. The Fund's
	adviser waived a portion of its management fee and/or reimbursed Fund expenses during the period shown. Had the adviser not done so, the Fund's total returns would have been
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	your shares, when redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance data quoted. Call 877-DLine11 or
	visit www.doubleline.com for performance results current to the most recent month-end.

Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes.

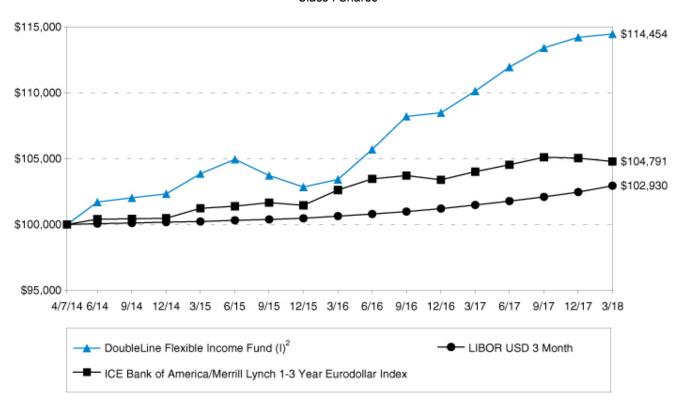
Shiller Barclays CAPE® U.S. Sector TR USD Index—The Index incorporates the principles of long-term investing distilled by Dr. Robert Shiller and expressed through the CAPE® (Cyclically Adjusted Price Earnings) ratio (the "CAPE® Ratio"). The Index aims to identify undervalued sectors based on a modified CAPE® Ratio, and then uses a momentum factor to seek to reduce the risk of investing in a sector that may appear undervalued, but which may have also had recent relative price underperformance due to fundamental issues with the sector that may negatively affect the sector's long-term total return.

The S&P 500® Index is an unmanaged capitalization-weighted index of 500 stocks designed to measure performance of the broad domestic economy through changes in the aggregate market value of 500 stocks representing all major industries. The Fund's investments likely will diverge widely from the components of the benchmark Index which could lead to performance dispersion between the Fund and the benchmark Index, meaning that the Fund could outperform or underperform the Index at any given time.

(Unaudited) March 31, 2018

# **DoubleLine Flexible Income Fund**

Value of a \$100,000 Investment Class I Shares<sup>1</sup>



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Flexible Income Fund Class N

DoubleLine Flexible Income Fund Class I LIBOR USD 3 Month ICE Bank of America/Merrill Lynch 1-3 Year Eurodollar Index

1 Year	Inception (4/7/2014)
3.94% 1.44% 0.76%	3.45% 0.74% 1.18%
3.69%	3.21%

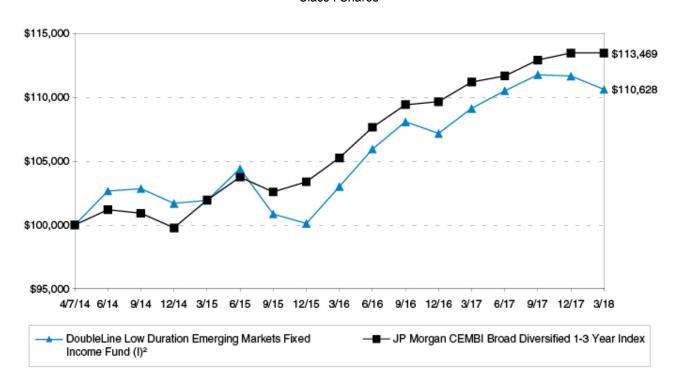
- Past performance is not an indication of future results. Returns represent past performance and reflect changes in share prices, the reinvestment of all dividends and capital gains, expense limitations and the effects of compounding. The prospectus contains more complete information on the investment objectives, risks, charges and expenses of the investment company, which investors should read and consider carefully before investing. To obtain a prospectus, contact a registered representative or visit www.doubleline.com. The Fund's adviser waived a portion of its management fee and/or reimbursed Fund expenses during the period shown. Had the adviser not done so, the Fund's total returns would have been lower. The returns shown do not reflect taxes a shareholder would pay on distributions or redemptions. Total investment return and principal value of your investment will fluctuate, and your shares, when redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance data quoted. Call 877-DLine11 or visit www.doubleline.com for performance results current to the most recent month-end.
- 2 Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes.
  LIBOR USD 3 Month —London Interbank Offered Rate (LIBOR) is an indicative average interest rate at which a selection of banks known as the panel banks are prepared to lend one another unsecured funds on the London money market.
  - ICE Bank of America/Merrill Lynch 1-3 Year Eurodollar Index—The index is a subset of The BofA Merrill Lynch Eurodollar Index including all securities with a remaining term to final maturity less than 3 years. The BofA Merrill Lynch Eurodollar Index tracks the performance of US dollar-denominated investment grade quasigovernment, corporate, securitized and collateralized debt publicly issued in the eurobond markets. Qualifying securities must have an investment grade rating (based on an average of Moody's, S&P and Fitch). The Fund's investments likely will diverge widely from the components of the benchmark Index which could lead to performance dispersion between the Fund and the benchmark Index, meaning that the Fund could outperform or underperform the Index at any given time.

# Growth of Investment (Cont.)

(Unaudited) March 31, 2018

# **DoubleLine Low Duration Emerging Markets Fixed Income Fund**

Value of a \$100,000 Investment Class I Shares<sup>1</sup>



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Low Duration Emerging Markets Fixed Income Fund Class I JP Morgan CEMBI Broad Diversified 1-3 Year index

DoubleLine Low Duration Emerging Markets Fixed Income Fund Class N

1 Year	Inception (4/7/2014)
1.37% 2.04%	2.57% 3.23%
1.10%	2.35%

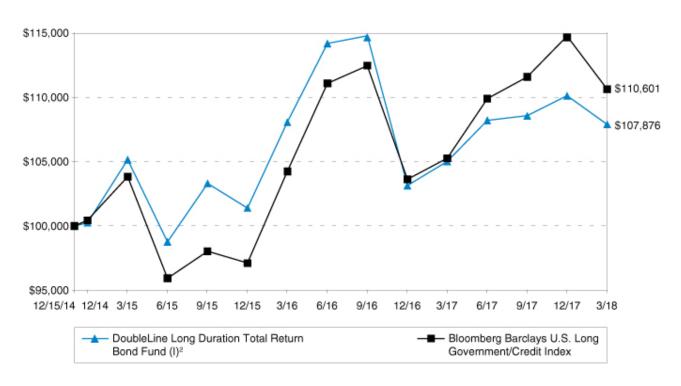
Since

- Past performance is not an indication of future results. Returns represent past performance and reflect changes in share prices, the reinvestment of all dividends and capital gains, expense limitations and the effects of compounding. The prospectus contains more complete information on the investment objectives, risks, charges and expenses of the investment company, which investors should read and consider carefully before investing. To obtain a prospectus, contact a registered representative or visit www.doubleline.com. The Fund's adviser waived a portion of its management fee and/or reimbursed Fund expenses during the period shown. Had the adviser not done so, the Fund's total returns would have been lower. The returns shown do not reflect taxes a shareholder would pay on distributions or redemptions. Total investment return and principal value of your investment will fluctuate, and your shares, when redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance data quoted. Call 877-DLine11 or visit www.doubleline.com for performance results current to the most recent month-end.
- 2 Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes.
  JP Morgan CEMBI Broad Diversified 1-3 Year Index—This index is a market capitalization weighted index consisting of US denominated emerging market corporate bonds with 1-3 year maturity. It is a liquid global corporate benchmark representing Asia, Latin America, Europe and the Middle East/Africa. The Fund's investments likely will diverge widely from the components of the benchmark Index which could lead to performance dispersion between the Fund and the benchmark Index, meaning that the Fund could outperform or underperform the Index at any given time.

(Unaudited) March 31, 2018

# **DoubleLine Long Duration Total Return Bond Fund**

Value of a \$100,000 Investment Class I Shares<sup>1</sup>



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Long Duration Total Return Bond Fund Class I Bloomberg Barclays U.S. Long Government/Credit Index

1 Year	Since Inception (12/15/2014)
2.74% 5.09%	2.33% 3.11%
2.48%	2.05%

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- Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes. Bloomberg Barclays U.S. Long Government/Credit Index—This index includes publicly issued U.S. Treasury debt, U.S. government agency debt, taxable debt issued by U.S. states and territories and their political subdivisions, debt issued by U.S. and non-U.S. corporations, non-U.S. government debt and supranational debt. The Fund's investments likely will diverge widely from the components of the benchmark Index which could lead to performance dispersion between the Fund and the benchmark Index, meaning that the Fund could outperform or underperform the Index at any given time.

# Growth of Investment (Cont.)

(Unaudited) March 31, 2018

# DoubleLine Strategic Commodity Fund

Value of a \$100,000 Investment Class I Shares<sup>1</sup>



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Strategic Commodity Fund Class I Bloomberg Commodity Index Total Return

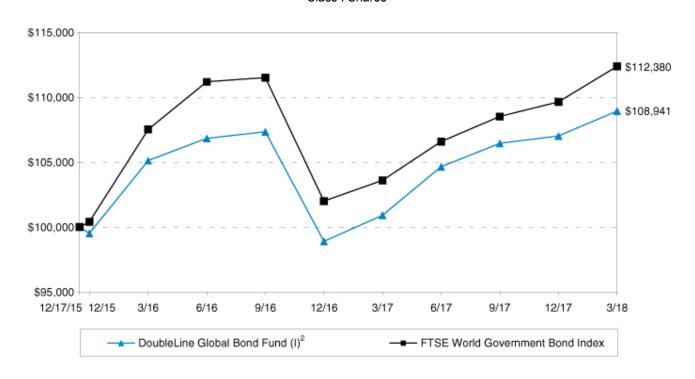
DoubleLine Strategic Commodity Fund Class N

1 Year	Inception (5/18/2015)
14.03% 3.71%	2.38% (5.63)%
13.79%	2.10%

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- 2 Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes. Bloomberg Commodity Index Total Return—This index is calculated on an excess return basis and reflects commodity futures price movements. The index rebalances annually weighted 2/3 by trading volume and 1/3 by world production and weight-caps are applied at the commodity, sector and group level for diversification. Roll period typically occurs from 6th-10th business day based on the roll schedule. The Fund's investments likely will diverge widely from the components of the benchmark Index which could lead to performance dispersion between the Fund and the benchmark Index, meaning that the Fund could outperform or underperform the Index at any given time.

(Unaudited) March 31, 2018

# **DoubleLine Global Bond Fund** Value of a \$100,000 Investment Class I Shares1



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Global Bond Fund Class I
FTSE World Government Bond Index
DoubleLine Global Bond Fund Class N

1 Year	Since Inception (12/17/2015)
7.96%	3.81%
8.49%	5.23%
7.77%	3.57%

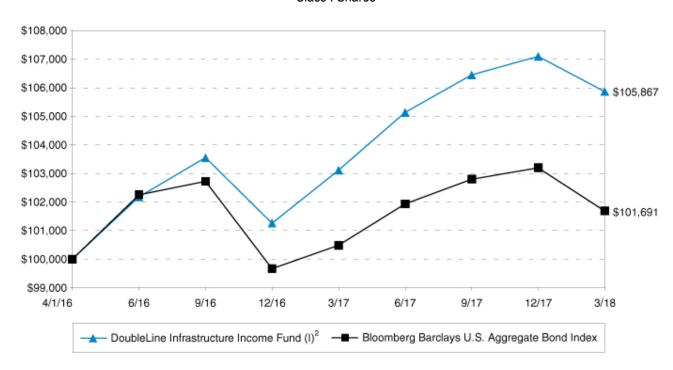
- Past performance is not an indication of future results. Returns represent past performance and reflect changes in share prices, the reinvestment of all dividends and capital gains, expense limitations and the effects of compounding. The prospectus contains more complete information on the investment objectives, risks, charges and expenses of the investment company, which investors should read and consider carefully before investing. To obtain a prospectus, contact a registered representative or visit www.doubleline.com. The Fund's adviser waived a portion of its management fee and/or reimbursed Fund expenses during the period shown. Had the adviser not done so, the Fund's total returns would have been lower. The returns shown do not reflect taxes a shareholder would pay on distributions or redemptions. Total investment return and principal value of your investment will fluctuate, and your shares, when redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance data quoted. Call 877-DLine11 or visit www.doubleline.com for performance results current to the most recent month-end.
- 2 Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes.
  FTSE World Government Bond Index—This index measures the performance of fixed-rate, local currency and investment grade sovereign bonds. The Fund's investments likely will diverge widely from the components of the benchmark Index which could lead to performance dispersion between the Fund and the benchmark Index, meaning that the Fund could outperform or underperform the Index at any given time.

# Growth of Investment (Cont.)

(Unaudited) March 31, 2018

# **DoubleLine Infrastructure Income Fund**

Value of a \$100,000 Investment Class I Shares<sup>1</sup>



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Infrastructure Income Fund Class I Bloomberg Barclays U.S. Aggregate Bond Index

DoubleLine Infrastructure Income Fund Class N

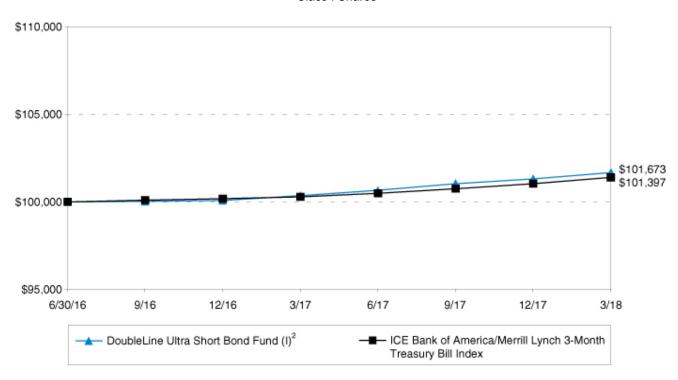
1 Year	Inception (4/1/2016)
2.67% 1.20%	2.90% 0.84%
2.54%	2.66%

- Past performance is not an indication of future results. Returns represent past performance and reflect changes in share prices, the reinvestment of all dividends and capital gains, expense limitations and the effects of compounding. The prospectus contains more complete information on the investment objectives, risks, charges and expenses of the investment company, which investors should read and consider carefully before investing. To obtain a prospectus, contact a registered representative or visit www.doubleline.com. The Fund's adviser waived a portion of its management fee and/or reimbursed Fund expenses during the period shown. Had the adviser not done so, the Fund's total returns would have been lower. The returns shown do not reflect taxes a shareholder would pay on distributions or redemptions. Total investment return and principal value of your investment will fluctuate, and your shares, when redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance data quoted. Call 877-DLine11 or visit www.doubleline.com for performance results current to the most recent month-end.
- 2 Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes. Bloomberg Barclays U.S. Aggregate Bond Index—This index represents securities that are SEC-registered, taxable, and dollar denominated. The index covers the US investment grade fixed rate bond market, with index components for government and corporate securities, mortgage pass-through securities, and asset-backed securities. These major sectors are subdivided into more specific indices that are calculated and reported on a regular basis. The Fund's investments likely will diverge widely from the components of the benchmark Index which could lead to performance dispersion between the Fund and the benchmark Index, meaning that the Fund could outperform or underperform the Index at any given time.

(Unaudited) March 31, 2018

# **DoubleLine Ultra Short Bond Fund**

Value of a \$100,000 Investment Class I Shares<sup>1</sup>



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Ultra Short Bond Fund Class N

DoubleLine Ultra Short Bond Fund Class I ICE Bank of America/Merrill Lynch 3-Month Treasury Bill Index

1 Year	Inception (6/30/2016)
1.31%	0.95%
1.11%	0.80%
0.95%	0.66%

- Past performance is not an indication of future results. Returns represent past performance and reflect changes in share prices, the reinvestment of all dividends and capital gains, expense limitations and the effects of compounding. The prospectus contains more complete information on the investment objectives, risks, charges and expenses of the investment company, which investors should read and consider carefully before investing. To obtain a prospectus, contact a registered representative or visit www.doubleline.com. The Fund's adviser waived a portion of its management fee and/or reimbursed Fund expenses during the period shown. Had the adviser not done so, the Fund's total returns would have been lower. The returns shown do not reflect taxes a shareholder would pay on distributions or redemptions. Total investment return and principal value of your investment will fluctuate, and your shares, when redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance data quoted. Call 877-DLine11 or visit www.doubleline.com for performance results current to the most recent month-end.
- 2 Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes.
  ICE Bank of America/Merrill Lynch 3-Month Treasury Bill Index.—This index is an unmanaged market index of U.S. Treasury securities maturing in 90 days that assumes reinvestment of all income. The Fund's investments likely will diverge widely from the components of the benchmark Index which could lead to performance dispersion between the Fund and the benchmark Index, meaning that the Fund could outperform or underperform the Index at any given time.

Annual Report March 31, 2018

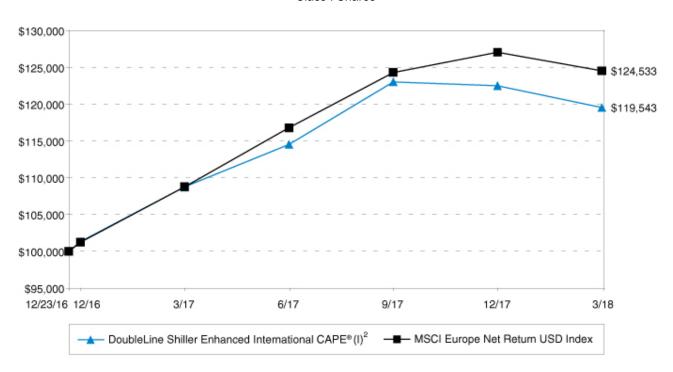
Since

# Growth of Investment (Cont.)

(Unaudited) March 31, 2018

# **DoubleLine Shiller Enhanced International CAPE®**

Value of a \$100,000 Investment Class I Shares<sup>1</sup>



Average Annual Total Returns<sup>1</sup> As of March 31, 2018

DoubleLine Shiller Enhanced International CAPE® Class I MSCI Europe Net Return USD Index

DoubleLine Shiller Enhanced International CAPE® Class N

1 Year	Inception (12/23/2016)
9.92% 14.49%	15.11% 18.88%
9.56%	14.79%

- Past performance is not an indication of future results. Returns represent past performance and reflect changes in share prices, the reinvestment of all dividends and capital gains, expense limitations and the effects of compounding. The prospectus contains more complete information on the investment objectives, risks, charges and expenses of the investment company, which investors should read and consider carefully before investing. To obtain a prospectus, contact a registered representative or visit www.doubleline.com. The Fund's adviser waived a portion of its management fee and/or reimbursed Fund expenses during the period shown. Had the adviser not done so, the Fund's total returns would have been lower. The returns shown do not reflect taxes a shareholder would pay on distributions or redemptions. Total investment return and principal value of your investment will fluctuate, and your shares, when redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance data quoted. Call 877-DLine11 or visit www.doubleline.com for performance results current to the most recent month-end.
- Performance of other classes will be greater or less than the line shown based on the differences in loads and fees paid by shareholders investing in the different classes.
  MSCI Europe Net Return USD Index—This index captures large and mid cap representation across 15 Developed Markets (DM) countries in Europe. With 446 constituents, the index covers approximately 85% of the free float-adjusted market capitalization across the European Developed Markets equity universe. The Fund's investments likely will diverge widely from the components of the benchmark Index which could lead to performance dispersion between the Fund and the benchmark Index, meaning that the Fund could outperform or underperform the Index at any given time.

# **Evaluation of Advisory Agreement by the Board of Trustees**

(Unaudited) March 31, 2018

**DoubleLine Total Return Bond Fund DoubleLine Core Fixed Income Fund DoubleLine Emerging Markets Fixed Income Fund DoubleLine Multi-Asset Growth Fund** DoubleLine Cavman Multi-Asset Growth Fund I Ltd. **DoubleLine Low Duration Bond Fund DoubleLine Floating Rate Fund DoubleLine Shiller Enhanced CAPE® DoubleLine Flexible Income Fund DoubleLine Low Duration Emerging Markets Fixed Income Fund DoubleLine Long Duration Total Return Bond Fund DoubleLine Selective Credit Fund DoubleLine Strategic Commodity Fund** DoubleLine Strategic Commodity Ltd. **DoubleLine Global Bond Fund** DoubleLine Infrastructure Income Fund **DoubleLine Ultra Short Bond Fund** DoubleLine Shiller Enhanced International CAPE® **DoubleLine Opportunistic Credit Fund DoubleLine Income Solutions Fund** 

At an in-person meeting in February 2018, the Boards of Trustees (the "Board") of the DoubleLine open-end mutual funds and closed-end funds (the "Funds") approved the continuation of the investment advisory agreements (the "Advisory Agreements") between DoubleLine and those Funds. That approval included approval by the Trustees who are not "interested persons" (as defined in the Investment Company Act of 1940, as amended) of the Funds (the "Independent Trustees") voting separately. When used in this summary. "DoubleLine" refers collectively to DoubleLine Capital LP and to DoubleLine Alternatives LP.

The Trustees' determination to approve the continuation of each Advisory Agreement was made on the basis of each Trustee's business judgment after an evaluation of all of the information provided to the Trustees, including information provided for their consideration at their February 2018 meeting with management and at meetings held earlier in February outside the presence of management specifically to review and consider materials related to the proposed continuation of each Advisory Agreement. The Trustees meet over the course of the year with investment advisory personnel from DoubleLine and regularly review detailed information, presented both orally and in writing, regarding the services performed by DoubleLine for the benefit of the Funds and the investment program, performance, and operations of each Fund. In considering whether to approve the continuation of the Advisory Agreements, the Trustees took into account information presented to them over the course of the past year.

This summary describes a number, but not necessarily all, of the most important factors considered by the Board and the Independent Trustees. Individual Trustees may have given different weights to certain factors and assigned various degrees of materiality to information received in connection with the approval process. No single factor was determined to be decisive. In all of their deliberations, the Independent Trustees were advised by independent counsel.

The Trustees considered the nature, extent, and quality of the services, including the expertise and experience of investment personnel, provided and expected to be provided by DoubleLine to each Fund. In this regard, the Trustees considered that DoubleLine provides a full investment program for the Funds, and noted DoubleLine's representation that it seeks to provide attractive returns with a strong emphasis on risk management. The Board considered in particular the difficulty of managing debt-related portfolios, noting that managing such portfolios requires a portfolio management team to balance a number of factors, which may include, among others, securities of varying maturities and durations, actual and anticipated interest rate changes and volatility, prepayments, collateral management, counterparty management, pay-downs, credit events, workouts, and net new issuances.

The Trustees reviewed reports (the "Strategic Insight Reports") provided by Strategic Insight, an Asset International Company ("Strategic Insight"), that compared each open-end Fund's net management fee ratio and net total expense ratio (Class I shares) against its Strategic Insight peer group, and each open-end Fund's performance records (Class I shares) for the three-month, six-month, and one-year periods and, where applicable, the three- and five-year periods ended December 31, 2017 against its Morningstar category. The Independent Trustees met with Strategic Insight representatives to review Strategic Insight's selection of peer groups, including the views of Strategic Insight regarding the challenges it encountered in assembling a peer group of funds with investment strategies substantially similar to those of certain open-end Funds.

# Evaluation of Advisory Agreement by the Board of Trustees (Cont.

(Unaudited) March 31, 2018

With respect to the comparative performance information in the Strategic Insight Reports, the Trustees noted in particular that each open-end Fund, other than the Emerging Markets Fixed Income Fund ("EMFI"), Long Duration Total Return Bond Fund ("LD Total Return"), Low Duration Emerging Markets Fixed Income Fund ("LDEMFI"), Shiller Enhanced International CAPE ("International CAPE"), and Ultra Short Bond Fund ("Ultra Short"), was in the first or second performance quartile relative to its respective Morningstar category for the one-year period ended December 31, 2017; and each open-end Fund with a sufficiently long track record was in the first or second performance quartile relative to its respective Morningstar category for the three- and five-year periods ended December 31, 2017, other than EMFI and the Floating Rate Fund, which were in the third performance quartile for the three-year period, and LDEMFI, which was in the fourth performance quartile for the three-year period. The Trustees considered specific factors cited by DoubleLine for the relative underperformance of certain of the open-end Funds, which in most cases resulted from decisions of the Funds' portfolio management team as to the overall positioning and strategy of the Funds. In addition, the Trustees considered management's statements that International CAPE and Ultra Short have short operating histories, limiting the usefulness of peer group comparisons, and that the unusual long-duration strategy of LDEMFI limits the number of similar peer funds for comparison. Concerning EMFI and LD Total Return, the Trustees noted that each Fund's performance was in the first quartile of its Morningstar category for longer-term periods (the five-year period ended December 31, 2017 in the case of EMFI, and the three-year period ended December 31, 2017 in the case of LD Total Return).

The Trustees considered the portion of the Strategic Insight Reports covering the open-end Funds' expenses and advisory fees, noting that the reports showed that each open-end Fund, other than LD Total Return, the Strategic Commodity Fund, and Ultra Short, had a net total expense ratio in the first or second quartile of its peer group. The Trustees noted that the net total expense ratios of LD Total Return and the Strategic Commodity Fund were nonetheless below those of several of their respective peers, and that each of those Funds had achieved favorable relative performance over the longest period shown in its Strategic Insight Report notwithstanding its net expense ratio. The Trustees noted that, although Ultra Short's net total expense ratio was in the third comparative quartile, it was within one-tenth of one basis point of the peer group median.

The Trustees considered each open-end Fund that had a net management fee ratio in the third or fourth quartile of its peer group: the Total Return Bond Fund, EMFI, the Multi-Asset Growth Fund, the Flexible Income Fund, LD Total Return, the Global Bond Fund, and the Infrastructure Income Fund. They noted that each of these Funds, other than LD Total Return, had a net total expense ratio in the first or second quartile of its peer group, and that the net management fee ratio of LD Total Return was only slightly more than one basis point above the median of its peer group. They noted that the net management fee ratio of each Fund was below the net management fee ratios of several of its respective peers. Concerning the Infrastructure Income Fund, they also considered Strategic Insight's statement that the Fund did not have a group of peer funds with a similar focus on infrastructure-related bonds.

As to the Opportunistic Credit Fund ("DBL"), the Trustees noted that DBL's net management fee ratio based on managed assets (generally, including the assets attributable to the Fund's leverage) was shown in the Strategic Insight Reports to be slightly above the median of its peer group, and that its net management fee ratio based on net assets (generally, excluding the assets attributable to the Fund's leverage) was below the median of its peer group. The Trustees noted that DBL had performed in the second quartile of its Morningstar category for the five-year period ended December 31, 2017, but that its performance had been in the third quartile for the three-year period and the fourth quartile for the one-year period ended December 31, 2017. The Trustees considered DoubleLine's explanation for DBL's recent underperformance, including its conservative positioning and its focus on investment in mortgage-backed securities by contrast to many peers that had more diversified exposure to segments of the debt securities markets. They also noted the information in the Strategic Insight Report showing that DBL had employed comparatively less leverage than its peers as of the date of the information in that report.

As to the Income Solutions Fund ("DSL"), the Trustees noted that DSL was shown in the Strategic Insight Reports to have performed in the first or second quartile of its Morningstar category for all periods shown. They noted the information in the Strategic Insight Report showing that DSL had employed comparatively less leverage than the median of its peer group as of the date of the information in that report. They noted that DSL's net management fee ratios and net total expense ratios were just above the median of its peer group.

In evaluating the comparative net management fee ratios of DBL and DSL, the Trustees also considered DoubleLine's statement that it had attempted to set each Fund's fees at its inception at rates that reflected competitive market levels, but that also reflected the experience and expertise DoubleLine brings to managing the Funds.

The Trustees noted that both DBL and DSL had employed leverage for the period shown in the Strategic Insight Reports, and considered information from DoubleLine intended to show that each Fund's use of leverage was accretive to the Fund's investment performance, after taking into account any expenses related to the leverage.

(Unaudited) March 31, 2018

The Trustees considered that DoubleLine provides a variety of other services to the Funds in addition to investment advisory services, including, among others, a number of back-office services, valuation services, compliance services, certain forms of information technology services (such as internal reporting), assistance with accounting and distribution services, and supervision and monitoring of the Funds' other service providers. The Trustees reviewed DoubleLine's ongoing efforts to keep the Trustees informed about matters relevant to the Funds and their shareholders. The Trustees also considered the nature, extent, and structure of the Funds' compliance program, including the policies and procedures of the Funds and their various service providers (including DoubleLine). The Trustees considered the quality of those non-investment advisory services and determined that their quality supported the continuation of the Funds' arrangements with DoubleLine.

The Trustees considered DoubleLine's reports, provided at the Board's regular meetings, that it had continued to hire additional resources to support DoubleLine's ability to provide services to the Funds. The Trustees concluded that it appeared that DoubleLine continued to have sufficient quality and depth of personnel, resources, and investment methods.

The Trustees considered materials relating to the fees charged by DoubleLine to non-Fund clients for which DoubleLine employs investment strategies substantially similar to one or more Funds' investment strategies, including institutional separate accounts advised by DoubleLine and mutual funds for which DoubleLine serves as subadviser. The Trustees noted the information DoubleLine provided regarding certain institutional separate accounts advised by it and funds subadvised by it that are subject to fee schedules that differ from, including some that are lower than, the rates paid by a Fund with substantially similar investment strategies. The Trustees noted DoubleLine's representations that administrative, compliance, operational, legal, and other burdens of providing investment advice to mutual funds exceed in many respects those required to provide advisory services to non-mutual fund clients, such as institutional accounts for retirement or pension plans, which may have differing contractual requirements. The Trustees noted DoubleLine's representations that DoubleLine bears substantially greater legal and other responsibilities and risks in managing and sponsoring mutual funds than in managing private accounts or in subadvising mutual funds sponsored by others, and that the services and resources required of DoubleLine when it subadvises mutual funds sponsored by others generally are less extensive than those required of DoubleLine to serve the Funds, because, where DoubleLine serves as a subadviser, many of the sponsorship, operational, and compliance responsibilities related to the advisory function are retained by the primary adviser.

The Trustees reviewed information as to general estimates of DoubleLine's profitability with respect to each Fund, taking into account both the direct and the indirect benefits to DoubleLine from managing the Funds. The Trustees considered information provided by DoubleLine as to the methods it uses, and the assumptions it makes, in calculating its profitability. The Trustees considered representations from DoubleLine that its compensation and incentive policies and practices enable DoubleLine to attract, retain, and motivate highly qualified and experienced employees. The Trustees noted that DoubleLine had significant profitability in respect of certain of the Funds, but noted that in those cases it would be appropriate to consider that profitability in light of various other considerations such as the nature, extent, and quality of the services provided by DoubleLine, the relative performance of the Funds, and the competitiveness of the management fees and total operating expenses of the Funds.

The Trustees separately considered DoubleLine's statement that it is continuing to invest in its business to maintain its ability to provide high quality services to the Funds, and noted DoubleLine's need to invest in technology, infrastructure, and staff to continue to provide services and accommodate rapidly changing regulatory requirements.

The Trustees noted that a number of the open-end Funds had achieved significant size. The Trustees considered management's view that the net management fee rates of the open-end Funds with significant size are consistent with DoubleLine's general pricing philosophy of agreeing upon a Fund's initial management fee rate at a level that generally reflects reasonably foreseeable economies of scale instead of relying on breakpoints in a Fund's management fee rate. They noted DoubleLine's statements that that approach has facilitated the open-end Funds' asset-raising efforts and allowed the open-end Funds to compete from inception with peer funds with, in some cases, larger asset bases. The Trustees further noted that DoubleLine was still subsidizing the expenses of a number of the Funds. The Trustees also noted DoubleLine's rapid growth and changes to the regulatory environment, which required DoubleLine to re-invest significantly in its business and infrastructure. The Trustees considered management's statements among others that, although mutual fund advisory fees have trended downward over time, reducing the pricing advantage the Total Return Bond Fund had previously enjoyed, the Fund is fairly priced in light of its historical performance and the fact that it is DoubleLine's and Mr. Gundlach's flagship strategy. The Trustees also noted Strategic Insight's observation that certain open-end Funds have experienced substantial asset growth in recent periods, and that that growth has resulted in a number of cases in reductions in the expense ratios of those Funds.

With regard to DBL and DSL, the Trustees noted that these Funds have not increased in assets significantly from their initial offerings due principally to their status as closed-end investment companies and that there were therefore no substantial increases in economies of scale realized with respect to these Funds since their inception. They noted DoubleLine's view that the levels of its

# Evaluation of Advisory Agreement by the Board of Trustees (Cont.

(Unaudited) March 31, 2018

profitability in respect of DBL and DSL are appropriate in light of the investment it has made in these Funds, the quality of the investment management and other teams provided by it, and its continued investments in its own business.

On the basis of these considerations as well as others and in the exercise of their business judgment, the Trustees determined that they were satisfied with the nature, extent, and quality of the services provided to each Fund under its Advisory Agreement; that it appeared that the management fees paid by each Fund to DoubleLine were generally within the range of management fees paid by its peer funds, and, with respect to some Funds, lower than the median management fees paid by their peer funds, and generally reasonable in light of the services provided, the quality of the portfolio management teams, and each Fund's performance to date; that the fees paid by each Fund did not appear inappropriate in light of the fee schedules charged to DoubleLine's other clients with substantially similar investment strategies (where applicable) in light of the differences in the services provided and the risks borne by DoubleLine; that the profitability of each Fund to DoubleLine did not appear excessive or such as to preclude continuation of the Fund's Advisory Agreement; that absence of breakpoints in any Fund's management fee did not render that Fund's fee unreasonable or inappropriate under the circumstances, although the Trustees would continue to consider the topic over time; and that it would be appropriate to approve each Advisory Agreement for an additional one-year period.

# **Federal Tax Information**

(Unaudited) March 31, 2018

For the fiscal year ended March 31, 2018, certain dividends paid by the Funds may be subject to a maximum tax rate of 15% (20% for taxpayers with taxable income greater than \$425,800 for single individuals and \$479,000 for married couples filing jointly), as provided for by the Jobs and Growth Tax Relief Reconciliation Act of 2003 and The Tax Cuts and Jobs Act of 2017. Prior to January 1, 2018, certain dividends paid by the Funds may have been subject to a maximum tax rate of 15% (20% for taxpayers with taxable income greater than \$400,000 for single individuals and \$450,000 for married couples filing jointly). The percentage of dividends declared from ordinary income designated as qualified dividend income was as follows:

Qualified Dividend Income	
DoubleLine Total Return Bond Fund	0.00%
DoubleLine Core Fixed Income Fund	0.00%
DoubleLine Emerging Markets Fixed Income Fund	0.00%
DoubleLine Multi-Asset Growth Fund (Consolidated)	2.03%
DoubleLine Low Duration Bond Fund	0.00%
DoubleLine Floating Rate Fund	0.00%
DoubleLine Shiller Enhanced CAPE®	0.00%
DoubleLine Flexible Income Fund	0.00%
DoubleLine Low Duration Emerging Markets Fixed Income Fund	0.00%
DoubleLine Long Duration Total Return Bond Fund	0.00%
DoubleLine Strategic Commodity Fund (Consolidated)	0.00%
DoubleLine Global Bond Fund	0.00%
DoubleLine Infrastructure Income Fund	0.00%
DoubleLine Ultra Short Bond Fund	0.00%
DoubleLine Shiller Enhanced International CAPE®	0.00%

For corporate shareholders, the percent of ordinary income distributions qualifying for the corporate dividends received deduction for the fiscal year ended March 31, 2018 was as follows:

Dividends Received Deduction	
DoubleLine Total Return Bond Fund	0.00%
DoubleLine Core Fixed Income Fund	0.00%
DoubleLine Emerging Markets Fixed Income Fund	0.00%
DoubleLine Multi-Asset Growth Fund (Consolidated)	0.32%
DoubleLine Low Duration Bond Fund	0.00%
DoubleLine Floating Rate Fund	0.00%
DoubleLine Shiller Enhanced CAPE®	0.00%
DoubleLine Flexible Income Fund	0.00%
DoubleLine Low Duration Emerging Markets Fixed Income Fund	0.00%
DoubleLine Long Duration Total Return Bond Fund	0.00%
DoubleLine Strategic Commodity Fund (Consolidated)	0.00%
DoubleLine Global Bond Fund	0.00%
DoubleLine Infrastructure Income Fund	0.00%
DoubleLine Ultra Short Bond Fund	0.00%
DoubleLine Shiller Enhanced International CAPE®	0.00%

# Federal Tax Information (Cont.)

(Unaudited) March 31, 2018

The percentage of taxable ordinary income distributions that are designated as short-term capital gain distributions under Internal Revenue Section 871(k)(2)(c) for the fiscal year ended March 31, 2018 for each Fund was as follows:

Qualified Short-Term Gains	
DoubleLine Total Return Bond Fund	0.00%
DoubleLine Core Fixed Income Fund	0.00%
DoubleLine Emerging Markets Fixed Income Fund	21.29%
DoubleLine Multi-Asset Growth Fund (Consolidated)	57.51%
DoubleLine Low Duration Bond Fund	0.00%
DoubleLine Floating Rate Fund	0.00%
DoubleLine Shiller Enhanced CAPE®	19.66%
DoubleLine Flexible Income Fund	0.00%
DoubleLine Low Duration Emerging Markets Fixed Income Fund	6.32%
DoubleLine Long Duration Total Return Bond Fund	0.00%
DoubleLine Strategic Commodity Fund (Consolidated)	0.03%
DoubleLine Global Bond Fund	0.00%
DoubleLine Infrastructure Income Fund	2.34%
DoubleLine Ultra Short Bond Fund	0.33%
DoubleLine Shiller Enhanced International CAPE®	35.61%

The percentage of taxable ordinary income distributions that are designated as interest related dividends under Internal Revenue Section 871(k)(1)(c) for the fiscal year ended March 31, 2018 for each Fund was as follows:

Qualified Interest Income	
DoubleLine Total Return Bond Fund	100.00%
DoubleLine Core Fixed Income Fund	80.13%
DoubleLine Emerging Markets Fixed Income Fund	0.24%
DoubleLine Multi-Asset Growth Fund (Consolidated)	28.23%
DoubleLine Low Duration Bond Fund	80.82%
DoubleLine Floating Rate Fund	98.58%
DoubleLine Shiller Enhanced CAPE®	75.40%
DoubleLine Flexible Income Fund	78.71%
DoubleLine Low Duration Emerging Markets Fixed Income Fund	0.37%
DoubleLine Long Duration Total Return Bond Fund	99.79%
DoubleLine Strategic Commodity Fund (Consolidated)	1.95%
DoubleLine Global Bond Fund	17.29%
DoubleLine Infrastructure Income Fund	80.28%
DoubleLine Ultra Short Bond Fund	100.00%
DoubleLine Shiller Enhanced International CAPE®	35.62%

Shareholders are advised to consult their own tax adviser with respect to the tax consequences of their investment in the Funds.

(Unaudited) March 31, 2018 **Trustees and Officers** 

Name, Address, and Year of Birth(1)	Position with Trust	Term of Office and Length of Time Served	Principal Occupation(s) During Past 5 Years	Number of Portfolios Overseen(2)	Other Directorships Held by Trustee During Past 5 Years
Independent Trustees					
Joseph J. Ciprari, 1964	Trustee	Indefinite / Since March 2010	President, Remo Consultants, a real estate financial consulting firm. Formerly, Managing Director, UBS AG. Formerly, Managing Director, Ally Securities LLC.	18	None
John C. Salter, 1957	Trustee	Indefinite / Since March 2010	Partner, Stark Municipal Brokers. Formerly, Managing Director, Municipals, Tullet Prebon Financial Services LLC (d/b/a Chapdelaine). Formerly, Partner, Stark, Salter & Smith, a securities brokerage firm specializing in tax exempt bonds.	18	None
Raymond B. Woolson, 1958	Trustee	Indefinite / Since March 2010	President, Apogee Group, Inc., a company providing financial consulting services.	18	Trustee, Advisors Series Trust(3)

The following Trustees are "interested persons" of the Trust as defined in the 1940 Act because they are officers of the Advisers, and indirect shareholders in the Advisers.

Name, Address, and Year of Birth <sup>(1)</sup>	Position with Trust	Term of Office and Length of Time Served	Principal Occupation(s) During Past 5 Years	Number of Portfolios Overseen(2)	Other Directorships Held by Trustee During Past 5 Years
Interested Trustees					
Jeffrey E. Gundlach, 1959	Trustee	Indefinite /Since January 2010	Chief Executive Officer and Chief Investment Officer, DoubleLine Capital LP (since December 2009).	16	None
Philip A. Barach, 1952	Trustee	Indefinite /Since January 2010	President, DoubleLine Capital LP (since December 2009).	16	None
1 /		ine Funds, 333 South Grand Avenue, leLine Opportunistic Credit Fund and L	, , ,		

The address of each Independent Trustee is c/o DoubleLine Funds, 333 South Grand Avenue, Suite 1800, Los Angeles, CA 90071.
 Includes each series of DoubleLine Funds Trust, DoubleLine Opportunistic Credit Fund and DoubleLine Income Solutions Fund.
 Quasar Distributors, LLC serves as the principal underwriter of DoubleLine Funds Trust and Advisors Series Trust.

200 DoubleLine Funds Trust

# Trustees and Officers (Cont.)

(Unaudited) March 31, 2018

# Officers

The officers of the Trust who are not also Trustees of the Trust are:

Name, Address, and Year of Birth <sup>(1)</sup>	Position(s) Held with Trust	Term of Office and Length of Time Served	Principal Occupation(s) During Past 5 Years
Ronald R. Redell, 1970	President	Indefinite/Since Inception	Trustee, Chairman, President and Chief Executive Officer, DoubleLine Income Solutions Fund (since January 2013); Executive, DoubleLine Group LP (since January 2013); Trustee, Chairman, President and Chief Executive Officer, DoubleLine Opportunistic Credit Fund (since July 2011); Executive, DoubleLine Capital LP (since July 2010); President, DoubleLine Funds Trust (since January 2010).
Susan Nichols, 1962	Treasurer and Principal Financial and Accounting Officer	Indefinite/Since October 2011	Treasurer and Principal Financial and Accounting Officer, DoubleLine Income Solutions Fund (since January 2013); Treasurer and Principal Financial and Accounting Officer, DoubleLine Funds Trust (since October 2011); Treasurer and Principal Financial and Accounting Officer, DoubleLine Opportunistic Credit Fund (since July 2011); Director of Mutual Funds Operations, DoubleLine Capital LP. Formerly, Southern Wholesaler, DoubleLine Capital LP. Formerly, Assistant Treasurer, DoubleLine Funds Trust.
Youse Guia, 1972	Chief Compliance Officer	Indefinite/Since March 2018	Chief Compliance Officer, DoubleLine Capital (since March 2018); Chief Compliance Officer, DoubleLine Equity LP (since March 2018); Chief Compliance Officer, DoubleLine Opportunistic Credit Fund (since March 2018); Chief Compliance Officer, DoubleLine Income Solutions Fund (since March 2018). Formerly, Executive Vice President and Deputy Chief Compliance Officer, Pacific Investment Management Company LLC ("PIMCO") (from April 2014 to February 2018); Chief Compliance Officer, PIMCO Managed Accounts Trust (from September 2014 to February 2018); Chief Compliance Officer, PIMCO-sponsored closed-end funds (from September 2014 to February 2018); Chief Compliance Officer, PIMCO Flexible Credit Income Fund (from February 2017 to February 2018). Formerly, Head of Compliance, Allianz Global Investors U.S. Holdings LLC (from October 2012 to March 2014); Chief Compliance Officer, Allianz Funds, Allianz Multi-Strategy Trust, Allianz Global Investors Sponsored Closed-End Funds, Premier Multi-Series VIT and The Korea Fund, Inc. (from October 2004 to December 2013).
Louis C. Lucido, 1948	Secretary	Indefinite/Since Inception	Member of the Board of Directors, 826LA (since June 2013); Member of the Board of Directors, Junior Achievement of Southern California (since June 2013); Member of the Board of Directors, CASA of Los Angeles (since February 2013) and Chairman (since June 2016); Secretary, DoubleLine Income Solutions Fund (since January 2013); Secretary, DoubleLine Opportunistic Credit Fund (since July 2011); Secretary, DoubleLine Funds Trust (since January 2010); Senior Advisor, DoubleLine Capital (since March 2018). Formerly, Chief Operating Officer, DoubleLine Capital (from June 2010 to March 2018); Executive Vice President, DoubleLine Capital (from December 2009 through May 2010). Formerly, Vice Chairman, CASA of Los Angeles (from June 2014 to June 2016).
Winnie Han, 1988	Assistant Treasurer	Indefinite/Since March 2017	Assistant Treasurer, DoubleLine Income Solutions Fund (since May 2017); Assistant Treasurer, DoubleLine Funds Trust (since May 2017); Assistant Treasurer, DoubleLine Opportunistic Credit Fund (since May 2017); Assistant Treasurer, DoubleLine Capital (since March 2017); Formerly, Investment Accounting Supervisor, Alexandria Real Estate Equities, Inc. (June 2016 to March 2017); Formerly, Manager, PricewaterhouseCoopers (January 2011 to June 2016).
Cris Santa Ana, 1965	Vice President	Indefinite/Since April 2011	Vice President, DoubleLine Income Solutions Fund (since January 2013); Vice President, DoubleLine Opportunistic Credit Fund (since July 2011); Vice President, DoubleLine Funds Trust (since April 2011); Chief Risk Officer, DoubleLine Capital LP (since June 2010).
Earl A. Lariscy, 1966	Vice President	Indefinite/Since May 2012	Vice President and Assistant Secretary, DoubleLine Income Solutions Fund (since January 2013); Vice President, DoubleLine Funds Trust (since May 2012); Vice President and Assistant Secretary, DoubleLine Opportunistic Credit Fund (since May 2012 and inception, respectively); General Counsel, DoubleLine Capital LP (since April 2010).

(Unaudited) March 31, 2018

Name, Address, and Year of Birth <sup>(1)</sup>	Position(s) Held with Trust	Term of Office and Length of Time Served	Principal Occupation(s) During Past 5 Years
David Kennedy, 1964	Vice President	Indefinite/Since May 2012	Vice President, DoubleLine Income Solutions Fund (since January 2013); Vice President, DoubleLine Funds Trust (since May 2012); Vice President, DoubleLine Opportunistic Credit Fund (since May 2012); Manager, Trading and Settlements, DoubleLine Capital LP (since December 2009).
Patrick A. Townzen, 1978	Vice President	Indefinite/Since September 2012	Vice President, DoubleLine Income Solutions Fund (since January 2013); Vice President, DoubleLine Funds Trust (since September 2012); Vice President, DoubleLine Opportunistic Credit Fund (since September 2012); Director of Operations, DoubleLine Capital LP (since March 2018). Formerly, Manager of Operations, DoubleLine Capital (from September 2012 to March 2018).
Brady J. Femling, 1987	Vice President	Indefinite/Since May 2017	Senior Fund Accountant, DoubleLine Capital (Since April 2013). Fund Accounting Supervisor, ALPS Fund Services (From October 2009 to April 2013).
Neal L. Zalvan, 1973	AML Officer and Vice President	Indefinite/AML Officer Since May 2016; Indefinite/Vice President Since May 2017	Anti-Money Laundering Officer, DoubleLine Funds Trust (since May 2016); Anti-Money DoubleLine Group LP (since January 2013); Laundering Officer, DoubleLine Capital, DoubleLine Equity LP and DoubleLine Alternatives (since March 2016); Legal/Compliance, DoubleLine Group LP (since January 2013).

(1) The address of each officer is c/o DoubleLine Funds, 333 South Grand Avenue, Suite 1800, Los Angeles, CA 90071.

The Statement of Additional Information includes additional information about the Trustees and is available, without charge, upon request, by calling 877-DLine11 (877-354-6311).

Annual Report March 31, 2018

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# **Information About Proxy Voting**

(Unaudited) March 31, 2018

Information about how a Fund voted proxies relating to portfolio securities held during the most recent twelve month period ended June 30<sup>th</sup> is available no later than the following August 31<sup>st</sup> without charge, upon request, by calling 877-DLine11 (877-354-6311) and on the Securities and Exchange Commission's (the "SEC") website at http://www.sec.gov.

A description of the Funds' proxy voting policies and procedures is available (i) without charge, upon request, by calling 877-DLine11 (877-354-6311); and (ii) on the commission's website at http://www.sec.gov.

# **Information About Portfolio Holdings**

It is the policy of the Trust to provide certain unaudited information regarding the portfolio composition of the Funds as of month-end to shareholders and others upon request to the Funds, beginning on the 15th calendar day after the end of the month (or, if not a business day, the next business day thereafter).

Shareholders and others who wish to obtain portfolio holdings for a particular month may make a request by contacting the Funds at no charge at 877-DLine11 (877-354-6311) between the hours of 7:00 a.m. and 5:00 p.m. Pacific time, Monday through Friday, beginning on the 15th day following the end of that month (or, if not a business day, the next business day thereafter). Requests for portfolio holdings may be made on a monthly basis pursuant to this procedure, or standing requests for portfolio holdings may be accepted.

The Trust is required to file its complete schedule of portfolio holdings with the SEC for its first and third fiscal quarters on Form N-Q. The Trust's Forms N-Q are available on the SEC website at www.sec.gov. You can also review and obtain copies of the Forms N-Q at the SEC Public Reference Room in Washington, DC (information on the operation of Public Reference Room may be obtained by calling 1-800-SEC-0330).

This report includes summary Schedules of Investments for the DoubleLine Total Return Bond Fund and DoubleLine Core Fixed Income Fund. A complete Schedule of Investments for each Fund may be obtained, without charge, upon request, by calling 877-DLine11 (877-354-6311) and on the SEC website at www.sec.gov.

# Householding — Important Notice Regarding Delivery of Shareholder Documents

In an effort to conserve resources, the Funds intend to reduce the number of duplicate Prospectuses and Annual and Semi-Annual Reports you receive by sending only one copy of each to addresses where we reasonably believe two or more accounts are from the same family. If you would like to discontinue householding of your accounts, please call toll-free 877-DLine11 (877-354-6311) to request individual copies of these documents. We will begin sending individual copies thirty days after receiving your request to stop householding.

Privacy Notice (Unaudited)
March 31, 2018

### What Does DoubleLine Do With Your Personal Information?

Financial companies choose how they share your personal information. This notice provides information about how we collect, share, and protect your personal information, and how you might choose to limit our ability to share certain information about you. Please read this notice carefully.

All financial companies need to share customers' personal information to run their everyday businesses. Accordingly, information, confidential and proprietary, plays an important role in the success of our business. However, we recognize that you have entrusted us with your personal and financial data, and we recognize our obligation to keep this information secure. Maintaining your privacy is important to us, and we hold ourselves to a high standard in its safekeeping and use. Most importantly, DoubleLine does not sell its customers' non-public personal information to any third parties. DoubleLine uses its customers' non-public personal information primarily to complete financial transactions that its customers request or to make its customers aware of other financial products and services offered by a DoubleLine affiliated company.

DoubleLine may collect non-public information about you from the following sources:

- Information we receive about you on applications or other forms;
- Information you may give us orally;
- Information about your transactions with us or others:
- Information you submit to us in correspondence, including emails or other electronic communications; and
- Information about any bank account you use for transfers between your bank account and any Fund account, including information provided when
  effecting wire transfers.

The types of personal information DoubleLine collects and shares depend on the product or service you have with us. This information may include:

- Social Security Number;
- account balances;
- transaction or loss history;
- assets:
- investment experience;
- account transactions;
- risk tolerance.

DoubleLine does not disclose any non-public personal information about our customers or former customers without the customer's authorization, except that we may disclose the information listed above, as follows:

- to provide information to nonaffiliated third parties in connection with our performance of the services we have agreed to provide you. For example, it might be necessary to do so in order to process transactions and maintain accounts.
- DoubleLine will release any of the non-public information listed above about a customer if directed to do so by that customer or if DoubleLine is
  authorized by law to do so, such as in the case of a court order, legal investigation, or other properly executed governmental request.
- to alert a customer to other financial products and services offered by DoubleLine or an affiliate, DoubleLine may share information with an affiliate, including companies using the DoubleLine name. Such products and services may include, for example, other investment products offered by a DoubleLine company. If you prefer that we not disclose non-public personal information about you to our affiliates for this purpose, you may direct us not to make such disclosures (other than disclosures permitted by law) by calling 877-DLine11 (877-354-6311). If you limit this sharing and you have a joint account, your decision will be applied to all owners of the account.

We have procedures designed to limit access to your personal account information to those agents and vendors who need to know that information to provide products and services to you. Your information is not provided by us to nonaffiliated third parties for marketing purposes. We seek to maintain physical, electronic, and procedural safeguards to guard your non-public personal information.

Information Collected from Websites. Websites maintained by DoubleLine or its service providers may use a variety of technologies to collect information that help DoubleLine and its service providers understand how the website is used. Information collected from your web browser (including small files stored on your device that are commonly referred to as "cookies") allow the websites to recognize your web browser and help to personalize and improve your user experience and enhance navigation of the website. You can change your cookie preferences by changing the setting on your web browser to delete or reject cookies. If you delete or reject cookies, some website pages may not function properly. Certain portions of doublelinefunds.com are maintained or controlled by third parties, each of which has privacy policies which may differ, in some cases significantly, from the privacy policies described in this notice. Please contact your DoubleLine representative if you would like to receive more information about the privacy policies of third parties.

As required by federal law, DoubleLine will notify customers of DoubleLine's Privacy Policy annually. DoubleLine reserves the right to modify this policy at any time, but in the event that there is a change, DoubleLine will promptly inform its customers of that change.

DoubleLine Capital LP DoubleLine Alternatives LP 333 South Grand Avenue 18th Floor Los Angeles, CA 90071

doubleline.com

fundinfo@doubleline.com 1. 213. 633. 8200



Investment Advisers:

DoubleLine Capital LP and DoubleLine Alternatives LP 333 South Grand Avenue 18th Floor Los Angeles, CA 90071

### Distributor:

Quasar Distributors, LLC 615 East Michigan Street Milwaukee, WI 53202

### **Administrator and Transfer Agent:**

U.S. Bancorp Fund Services, LLC P.O. Box 701 Milwaukee, WI 53201

### Custodian:

U.S. Bank, N.A. 1555 North River Center Drive Suite 302 Milwaukee, WI 53212

### Independent Registered

Public Accounting Firm:
PricewaterhouseCoopers LLP
601 South Figueroa Street
Los Angeles, CA 90017

# Legal Counsel:

Ropes & Gray LLP Prudential Tower 800 Boylston Street Boston, MA 02199

# **Contact Information:**

doublelinefunds.com fundinfo@doubleline.com 1-877-DLine11 or 1-877-354-6311

DL-ANNUAL-DFT



### Item 2. Code of Ethics.

The registrant has adopted a code of ethics that applies to the registrant's principal executive officer and principal financial officer. The registrant has not made any amendments to its code of ethics during the period covered by this report. The registrant has not granted any waivers from any provisions of the code of ethics during the period covered by this report. A copy of the registrant's Code of Ethics is filed herewith.

# **Item 3. Audit Committee Financial Expert.**

The registrant's board of trustees has determined that there is at least one audit committee financial expert serving on its audit committee. Raymond B. Woolson is the "audit committee financial expert" and is considered to be "independent" as each term is defined in Item 3 of Form N-CSR.

# **Item 4. Principal Accountant Fees and Services.**

The registrant has engaged its principal accountant to perform audit services, audit-related services, tax services and other services during the past two fiscal years. "Audit services" refer to performing an audit of the registrant's annual financial statements or services that are normally provided by the accountant in connection with statutory and regulatory filings or engagements for those fiscal years. "Audit-related services" refer to the assurance and related services by the principal accountant that are reasonably related to the performance of the audit. "Tax services" refer to professional services rendered by the principal accountant for tax compliance, tax advice, and tax planning. There were no "Other services" provided by the principal accountant. The following table details the aggregate fees billed or expected to be billed for each of the last two fiscal years for audit fees, audit-related fees, tax fees and other fees by the principal accountant.

	FYE 3/31/2018	FYE 3/31/2017
Audit Fees	\$956,046	\$919,039
Audit-Related Fees	\$900	\$3,670
Tax Fees	\$196,670	\$177,810
All Other Fees	N/A	N/A

The audit committee has adopted pre-approval policies and procedures that require the audit committee to pre-approve all audit and non-audit services of the registrant, including services provided to any entity affiliated with the registrant.

The percentage of fees billed by PricewaterhouseCoopers LLP applicable to non-audit services pursuant to waiver of pre-approval requirement were as follows:

	FYE 3/31/2018	FYE 3/31/2017
Audit-Related Fees	0%	0%
Tax Fees	0%	0%
All Other Fees	0%	0%

All of the principal accountant's hours spent on auditing the registrant's financial statements were attributed to work performed by full-time permanent employees of the principal accountant. (If more than 50 percent of the accountant's hours were spent to audit the registrant's financial

statements for the most recent fiscal year, state how many hours were attributed to work performed by persons other than the principal accountant's full-time, permanent employees.)

The following table indicates the non-audit fees billed or expected to be billed by the registrant's accountant for services to the registrant and to the registrant's investment adviser (and any other controlling entity, etc.—not sub-adviser) for the last two years. The audit committee of the board of trustees/directors has considered whether the provision of non-audit services that were rendered to the registrant's investment adviser is compatible with maintaining the principal accountant's independence and has concluded that the provision of such non-audit services by the accountant has not compromised the accountant's independence.

Non-Audit Related Fees	FYE 3/31/2018	FYE 3/31/2017
Registrant	\$196,670	\$177,810
Registrant's Investment Adviser	\$1,426,605	\$1,454,202

# <u>Item 5. Audit Committee of Listed Registrants.</u>

Not applicable to registrants who are not listed issuers (as defined in Rule 10A-3 under the Securities Exchange Act of 1934).

### Item 6. Investments.

The information required by this Item 6 (except with respect to the DoubleLine Total Return Bond Fund and DoubleLine Core Fixed Income Fund) is included as part of the annual report to shareholders filed under Item 1 of this Form N-CSR.

Please note that the Registrant has included a summary schedule of portfolio securities of the DoubleLine Total Return Bond Fund and DoubleLine Core Fixed Income Fund in its annual report to shareholders, a copy of which is included under Item 1, for this reporting period. The DoubleLine Total Return Bond Fund's and DoubleLine Core Fixed Income Fund's complete schedule of investments in securities of unaffiliated issuers as of the close of this period as set forth in Section 210.12-12 of Regulation S-X is set forth below:

# **DoubleLine Total Return Bond Fund**

Schedule of Investments March 31, 2018

rincipal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
set Backed Obligatio				
23,076,982	Aqua Finance Trust, Series 2017-A-A	3.72% ^	11/15/2035	22,773,5
8,952,882	Arcadia Receivables Credit Trust, Series 2017-1-A	3.25% ^	06/15/2023	8,992,2
4,528,580	AVANT Loans Funding Trust, Series 2017-B-A	2.29% ^	06/15/2020	4,520,6
19,783,750	CAL Funding Ltd., Series 2018-1A-A	3.96% ^	02/25/2043	19,975,8
27,107,833	Castlelake Aircraft Securitization Trust, Series 2015-1A-A	4.70% ^ §	12/15/2040	27,252,2
40,622,934	Castlelake Aircraft Securitization Trust, Series 2016-1-A	4.45%	08/15/2041	40,687,3
53,449,761	Castlelake Aircraft Securitization Trust, Series 2017-1-A	3.97%	07/15/2042	53,228,9
6,493,165	Citi Held For Asset Issuance, Series 2015-PM1-C	5.01% ^	12/15/2021	6,523,3
281,201	Citi Held For Asset Issuance, Series 2015-PM2-B	4.00% ^	03/15/2022	281,3
30,000,000	Citi Held For Asset Issuance, Series 2015-PM2-C	5.96% ^	03/15/2022	30,275,0
2,544,558	Citi Held For Asset Issuance, Series 2016-MF1-A	4.48% ^	08/15/2022	2,549,9
72,948,750	Coinstar Funding LLC, Series 2017-1A-A2	5.22% ^	04/25/2047	75,010,3
28,439,303	Colony American Finance Ltd., Series 2016-1-A	2.54% ^	06/15/2048	27,973,7
9,392,820	Commonbond Student Loan Trust, Series 2015-A-A	3.20% ^	06/25/2032	9,383,0
16,080,201	Commonbond Student Loan Trust, Series 2016-A-A1	3.32% ^	05/25/2040	15,619,1
12,076,159	Consumer Installment Loan Trust, Series 2016-LD1-A	3.96% ^	07/15/2022	12,079,8
21,000,000	Credit Acceptance Auto Loan Trust, Series 2017-3A-A	2.65% ^	06/15/2026	20,807,7
41,000,000	Credit Acceptance Auto Loan Trust, Series 2018-1A-A	3.01% ^	02/16/2027	40,768,3
16,490,000	DB Master Finance LLC, Series 2015-1A-A2II	3.98% ^	02/20/2045	16,653,7
11,878,265				
	Eaglewood Consumer Loan Trust, Series 2014-1-A	3.50% ^ ∞ Þ	10/15/2019	11,874,1
13,884,029	Earnest Student Loan Program LLC, Series 2016-B-A2	3.02% ^	05/25/2034	13,798,9
17,554,511	Earnest Student Loan Program LLC, Series 2016-D-A2	2.72% ^	01/25/2041	17,279,8
69,308,404	ECAF Ltd., Series 2015-1A-A2	4.95% ^	06/15/2040	70,277,0
7,363,463	Element Rail Leasing LLC, Series 2016-1A-A1	3.97% ^	03/19/2046	7,392,2
9,278,000	Falcon Aerospace Ltd., Series 2017-1-A	4.58% ^	02/15/2042	9,386,3
9,952,927	Foundation Finance Trust, Series 2016-1A-A	3.96% ^	06/15/2035	9,979,
47,000,000	GM Financial Automobile Leasing Trust, Series 2018-1-A2A	2.39%	04/20/2020	46,902,2
43,800,000	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	43,768,
10,156,679	HERO Funding Trust, Series 2016-3A-A2	3.91% ^	09/20/2042	10,415,9
24,530,537	HERO Funding Trust, Series 2016-4A-A2	4.29% ^	09/20/2047	25,040,
28,135,000	Invitation Homes Trust, Series 2015-SFR1-E (1 Month LIBOR USD + 4.20%,			
,,	4.20% Floor)	5.95% ^	03/17/2032	28,279,
63,481,000	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% ^	07/30/2047	65,041,
92,708,333	Labrador Aviation Finance Ltd., Series 2016-1A-A1	4.30% ^	01/15/2042	94,708,
1,215,052	LendingClub Issuance Trust, Series 2016-NP1-A	3.75% ^	06/15/2022	1,217,
368,793	LendingClub Issuance Trust, Series 2016-NP2-A	3.00% ^	01/17/2023	368,
		2.80% ^		
11,000,000	Lendmark Funding Trust, Series 2017-2A-A		05/20/2026	10,945,
11,750,000	Longtrain Leasing LLC, Series 2015-1A-A2	4.06% ^	01/15/2045	11,940,
23,000,000	Mariner Finance Issuance Trust, Series 2017-AA-A	3.62% ^	02/20/2029	23,111,
4,520,722	MarketPlace Loan Trust, Series 2015-CB1-A	4.00% ^	07/15/2021	4,519,
7,656,802	MarketPlace Loan Trust, Series 2015-LD1-A	4.00% ^	12/15/2021	7,654,
8,193,761	MarketPlace Loan Trust, Series 2016-LD1-A	5.25% ^	03/15/2022	8,234,
13,768,612	Marlette Funding Trust, Series 2017-2A-A	2.39% ^	07/15/2024	13,737,
7,043,951	Marlette Funding Trust, Series 2017-3A-A	2.36% ^	12/15/2024	7,018,
19,661,748	Marlette Funding Trust, Series 2018-1A-A	2.61% ^	03/15/2028	19,633,
41,698,579	Mosaic Solar Loans LLC, Series 2017-2A-A	3.82% ^	09/20/2042	41,398,
23,000,000	Navient Private Education Loan Trust, Series 2017-A-B	3.91% ^	12/16/2058	22,260,
62,561,232	NRZ Excess Spread-Collateralized Notes, Series 2018-PLS2-A	3.27% ^	02/25/2023	62,430,
5,883,908	OneMain Direct Auto Receivables Trust, Series 2016-1A-A	2.04% ^	01/15/2021	5,880,
4,319,524	OneMain Financial Issuance Trust, Series 2015-2A-A	2.57% ^	07/18/2025	4,319,
85,619,086	OneMain Financial Issuance Trust, Series 2016-2A-A	4.10% ^	03/20/2028	86,337,
75,000,000	OneMain Financial Issuance Trust, Series 2017-1A-A1	2.37% ^	09/14/2032	73,768,
17,000,000	Oportun Funding LLC, Series 2016-B-A	3.69% ^	07/08/2021	16,983,
25,000,000	Oxford Finance Funding LLC, Series 2016-1A-A	3.97% ^	06/17/2024	24,950,
4,000,000	Progress Residential Trust, Series 2016-SFR2-D (1 Month LIBOR USD + 2.50%,	3.5770	00/1//2024	24,750,
٦,000,000	2.50% Floor)	4.31% ^	01/17/2034	4.047
6 000 000	Prosper Marketplace Issuance Trust, Series 2018-1A-A	3.11% ^	01/17/2034	4,047, 6,001
6,000,000			06/17/2024	6,001,
22,323,168	Renew, Series 2017-2A-A	3.22% ^	09/22/2053	21,918,
30,804,843	SCF Equipment Leasing LLC, Series 2017-2A-A	3.41% ^	12/20/2023	30,409,
40,721,930	Shenton Aircraft Investment Ltd., Series 2015-1A-A	4.75% ^	10/15/2042	41,955,
3,321,823	SoFi Consumer Loan Program LLC, Series 2016-1-A	3.26% ^	08/25/2025	3,323,
25,378,445	SoFi Consumer Loan Program LLC, Series 2017-6-A1	2.20% ^	11/25/2026	25,257,
18,750,000	SoFi Consumer Loan Program LLC, Series 2017-6-A2	2.82% ^	11/25/2026	18,553,
9,477,562	SoFi Consumer Loan Program Trust, Series 2016-2-A	3.09% ^	10/27/2025	9,494,
31,168,393	SoFi Consumer Loan Program Trust, Series 2017-2-A	3.28% ^	02/25/2026	31,251,
17,754,876	SoFi Consumer Loan Program Trust, Series 2017-5-A1	2.14% ^	09/25/2026	17,658.
10,000,000	SoFi Consumer Loan Program Trust, Series 2017-5-A2	2.78% ^	09/25/2026	9,859
11,238,791	SoFi Consumer Loan Program Trust, Series 2018-1-A1	2.55% ^	02/25/2027	11,206,
15,423,515	SoFi Professional Loan Program, Series 2016-A-A2	2.76% ^	12/26/2036	15,298,
20,000,000		3.49% ^	11/26/2040	19,748,
	SoFi Professional Loan Program, Series 2017-E-B			
13,000,000	SoFi Professional Loan Program, Series 2017-E-C	4.16% ^	11/26/2040	12,861
22,800,000	SoFi Professional Loan Program, Series 2018-A-B	3.61% ^	02/25/2042	22,715,
18,000,000	SoFi Professional Loan Program, Series 2018-B-BFX	3.83% ^	08/25/2047	18,199,
74,554,775	SpringCastle America Funding LLC, Series 2016-AA-A	3.05% ^	04/25/2029	74,549,
14,000,000	Springleaf Funding Trust, Series 2016-AA-A	2.90% ^	11/15/2029	13,942,
71,750,000	Springleaf Funding Trust, Series 2017-AA-A	2.68% ^	07/15/2030	70,676,
	Sprite Ltd., Series 2017-1-A	4.25% ^	12/15/2037	40,677,
41,438,800				

2/0/2010	Bodble Inc Fands II	uot		
4 726 000	TAI Advantage LLC Spring 2012 2A A	2.550/. ^	11/20/2029	1 702 559
4,726,000	TAL Advantage LLC, Series 2013-2A-A	3.55% ^	11/20/2038	4,703,558
5,017,631	Textainer Marine Containers Ltd., Series 2017-1A-A	3.72% ^	05/20/2042	5,019,543
26,000,000	Triton Container Finance LLC, Series 2018-1A-A	3.95% ^	03/20/2043	26,151,580
5,822,878	Upstart Securitization Trust, Series 2017-2-A	2.51% ^	03/20/2025	5,806,372
18,084,917	Vantage Data Centers Issuer LLC, Series 2018-1A-A2	4.07% ^	02/16/2043	18,271,889
Total Asset Backed Ohl	igations (Cost \$1,914,985,629)		_	1,919,761,893
Total Hisset Backed Obl	<b>Guttons</b> (Cost \$1,711,703,027)		<del>-</del>	1,515,701,055
Collateralized Loan Ob	ligations - 4.9%			
17,289,041	Acacia Ltd., Series 5A-A (3 Month LIBOR USD + 0.38%)	1.56% ^	11/08/2039	16,837,797
10,000,000	Adams Mill Ltd., Series 2014-1A-C1R (3 Month LIBOR USD + 2.35%)	4.07% ^	07/15/2026	10,014,444
68,250,000	AIMCO, Series 2015-AA-AR (3 Month LIBOR USD + 0.85%, 0.85% Floor)	2.57% ^	01/15/2028	68,239,006
25,000,000	ALM LLC, Series 2016-19A-A1 (3 Month LIBOR USD + 1.55%)	3.27% ^	07/15/2028	25,143,750
18,760,000	Anchorage Capital Ltd., Series 2014-5RA-A (3 Month LIBOR USD + 0.99%)	2.71% ^	01/15/2030	18,757,950
43,900,000	Apidos Ltd., Series 2013-16A-A1R (3 Month LIBOR USD + 0.98%)	2.72% ^	01/19/2025	43,909,648
23,000,000	Apidos Ltd., Series 2015-20A-A1R (3 Month LIBOR USD + 1.33%)	3.05% ^	01/16/2027	23,019,044
75,000,000	Arrowpoint Ltd., Series 2013-1A-A1R (3 Month LIBOR USD + 1.52%, 1.52%			- , ,-
72,000,000	Floor)	3.36% ^	11/15/2028	75,929,917
21 500 000		3.04% ^	01/15/2026	31,500,000
31,500,000	Babson Ltd., Series 2014-3A-AR (3 Month LIBOR USD + 1.32%)			
4,500,000	Babson Ltd., Series 2014-3A-D2 (1 Month LIBOR USD + 4.40%)	6.12% ^	01/15/2026	4,500,000
3,750,000	Babson Ltd., Series 2014-IIA-D (3 Month LIBOR USD + 3.60%)	5.33% ^	10/17/2026	3,754,537
75,000,000	BlueMountain Ltd., Series 2012-2A-AR (3 Month LIBOR USD + 1.42%, 1.42%			
	Floor)	3.30% ^	11/20/2028	75,290,206
33,150,000	BlueMountain Ltd., Series 2013-1A-A1R (3 Month LIBOR USD + 1.40%)	3.14% ^	01/20/2029	33,339,015
58,250,000	BlueMountain Ltd., Series 2015-3A-A1 (3 Month LIBOR USD + 1.48%)	3.22% ^	10/20/2027	58,250,000
34,500,000	BlueMountain Ltd., Series 2015-4A-B (3 Month LIBOR USD + 2.25%)	3.99% ^	01/20/2027	34,533,869
9,250,000	BlueMountain Ltd., Series 2015-4A-C (3 Month LIBOR USD + 3.20%)	4.94% ^		
			01/20/2027	9,265,062
8,750,000	BlueMountain Ltd., Series 2015-4A-D1 (3 Month LIBOR USD + 4.60%)	6.34% ^	01/20/2027	8,768,512
22,500,000	BlueMountain Ltd., Series 2016-2A-A2 (3 Month LIBOR USD + 2.00%)	3.88% ^	08/20/2028	23,002,363
20,000,000	Carlyle Global Market Strategies Ltd., Series 2015-5A-A1A (3 Month LIBOR			
	USD + 1.55%)	3.29% ^	01/20/2028	20,142,345
8,000,000	Carlyle Global Market Strategies Ltd., Series 2015-5A-A2A (3 Month LIBOR			, , , , , ,
2,000,000	USD + 2.25%)	3.99% ^	01/20/2028	8,079,594
4,000,000	Carlyle Global Market Strategies Ltd., Series 2015-5A-B2 (3 Month LIBOR	3.77/0	01/20/2020	0,077,374
4,000,000		4.99% ^	01/20/2029	4.064.764
42 000 000	USD + 3.25%)		01/20/2028	4,064,764
43,000,000	Cathedral Lake Ltd., Series 2016-4A-A (3 Month LIBOR USD + 1.65%)	3.39% ^	10/20/2028	43,744,628
11,000,000	Cent Ltd., Series 2014-21A-A1AR (3 Month LIBOR USD + 1.21%)	2.97% ^	07/27/2026	11,009,229
7,250,000	Cent Ltd., Series 2014-22A-C (3 Month LIBOR USD + 3.75%)	5.54% ^	11/07/2026	7,271,526
98,000,000	CVP Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.34%)	3.08% ^	07/20/2030	98,758,265
61,250,000	CVP Ltd., Series 2017-2A-A (3 Month LIBOR USD + 1.19%, 1.19% Floor)	3.12% ^	01/20/2031	61,569,436
35,250,000	Elevation Ltd., Series 2014-2A-A1R (3 Month LIBOR USD + 1.23%)	2.58% ^	10/15/2029	35,463,957
50,000,000	Galaxy Ltd., Series 2016-22A-A1 (3 Month LIBOR USD + 1.58%)	3.30% ^	07/16/2028	50,100,358
24,152,233	GLG Ore Hill Ltd., Series 2013-1A-A (3 Month LIBOR USD + 1.12%)	2.84% ^	07/15/2025	24,173,952
46,000,000	Greywolf Ltd., Series 2018-1A-A1 (3 Month LIBOR USD + 1.03%)	0.00% ^	04/26/2031	46,000,000
6,500,000	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-C (3 Month LIBOR USD			
	+ 3.50%)	5.26% ^	04/28/2025	6,516,542
1,750,000	Halcyon Loan Advisors Funding Ltd., Series 2014-2A-D (3 Month LIBOR USD			
	+5.00%)	6.76% ^	04/28/2025	1,665,265
5,000,000	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD			
2,000,000	+ 3.65%)	5.39% ^	10/22/2025	5,006,770
14,350,000	Halcyon Loan Advisors Funding Ltd., Series 2015-2A-A (3 Month LIBOR USD	3.33770	10/22/2023	3,000,770
14,550,000	+ 1.39%)	3.14% ^	07/25/2027	14 259 000
05 500 000		3.14%	07/23/2027	14,358,000
85,500,000	Halcyon Loan Advisors Funding Ltd., Series 2015-3A-A1R (3 Month LIBOR			
	USD + 0.90%)	2.63% ^	10/18/2027	85,047,447
30,000,000	Harbourview Ltd., Series 7A-A1R (3 Month LIBOR USD + 1.25%)	3.13% ^	11/18/2026	30,030,807
25,000,000	Hildene Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.18%)	2.92% ^	07/19/2026	25,023,177
39,000,000	Hildene Ltd., Series 2014-3A-AR (3 Month LIBOR USD + 1.20%)	2.94% ^	10/20/2026	39,012,023
5,000,000	Hildene Ltd., Series 2015-4A-A1A (3 Month LIBOR USD + 1.50%)	3.24% ^	07/23/2027	5,012,394
10,867,159	ICE Global Credit Ltd., Series 2013-1A-A1 (3 Month LIBOR USD + 1.75%,	0.2	71.20.2027	0,000,000
10,007,137	1.75% Floor)	3.49% ^ Þ	04/20/2024	10,876,636
50,000,000		2.86% ^		
	Jamestown Ltd., Series 2013-3A-A1AR (3 Month LIBOR USD + 1.14%)		01/15/2026	50,045,296
49,000,000	Jamestown Ltd., Series 2014-4A-A1AR (3 Month LIBOR USD + 0.69%)	2.41% ^	07/15/2026	48,877,765
28,750,000	Jamestown Ltd., Series 2015-6A-A1AR (3 Month LIBOR USD + 1.15%)	3.03% ^	02/20/2027	28,757,188
20,000,000	Jamestown Ltd., Series 2016-9A-A1A (3 Month LIBOR USD + 1.57%)	3.31% ^	10/20/2028	20,072,400
20,000,000	KVK Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 0.90%)	2.62% ^	01/15/2028	19,998,574
25,000,000	KVK Ltd., Series 2015-1A-AR (3 Month LIBOR USD + 1.25%)	3.14% ^	05/20/2027	25,019,976
7,825,000	LCM LP, Series 14A-D (3 Month LIBOR USD + 3.50%)	5.22% ^	07/15/2025	7,836,095
22,200,000	LCM LP, Series 16A-AR (3 Month LIBOR USD + 1.03%)	2.75% ^	07/15/2026	22,208,907
2,750,000	LCM LP, Series 16A-DR (3 Month LIBOR USD + 3.00%)	4.72% ^	07/15/2026	2,756,846
20,000,000	Madison Park Funding Ltd., Series 2013-11A-AR (3 Month LIBOR USD +		577.10.2020	2,750,010
20,000,000	1.16%)	2.90% ^	07/23/2029	20,025,000
5 500 000	- ,	4.7070	0112312029	20,023,000
5,500,000	Madison Park Funding Ltd., Series 2014-15A-CR (3 Month LIBOR USD +	5 210/ A	01/27/2026	5 500 574
	3.45%)	5.21% ^	01/27/2026	5,508,574
5,000,000	Madison Park Funding Ltd., Series 2014-15A-DR (3 Month LIBOR USD +			
	5.44%)	7.20% ^	01/27/2026	5,003,924
24,000,000	Magnetite Ltd., Series 2015-12A-AR (3 Month LIBOR USD + 1.33%)	3.05% ^	04/15/2027	24,039,169
64,500,000	Marathon Ltd., Series 2013-5A-A1R (3 Month LIBOR USD + 0.87%)	2.76% ^	11/21/2027	64,371,000
41,000,000	Marathon Ltd., Series 2014-7A-A1R (3 Month LIBOR USD + 1.32%)	3.08% ^	10/28/2025	41,019,313
75,000,000	Midocean Credit, Series 2017-7A-A1 (3 Month LIBOR USD + 1.32%)	3.04% ^	07/15/2029	75,454,178
55,000,000	MP Ltd., Series 2013-1A-AR (3 Month LIBOR USD + 1.25%)	2.99% ^	10/20/2030	55,186,036
52,000,000		3.03% ^		
	MP Ltd., Series 2013-2A-ARR (3 Month LIBOR USD + 1.28%)		07/25/2029	52,333,529
2,250,000	Neuberger Berman Ltd., Series 2017-16SA-A (3 Month LIBOR USD + 0.85%)	2.57% ^	01/15/2028	2,255,547
14,426,299	NewMark Capital Funding Ltd., Series 2013-1A-A2 (3 Month LIBOR USD +	0.1.07	0 < 10 = 10 = -	
	1.12%)	3.14% ^	06/02/2025	14,441,381
19,500,000	Northwoods Capital Ltd., Series 2017-16A-A (3 Month LIBOR USD + 1.27%)	2.69% ^	11/15/2030	19,644,252
50,000,000	Ocean Trails, Series 2014-5A-A2R (3 Month LIBOR USD + 1.22%)	2.94% ^	10/13/2026	50,059,984
36,000,000	OCP Ltd., Series 2015-9A-A1R (3 Month LIBOR USD + 0.80%)	2.52% ^	07/15/2027	36,040,491
60,000,000	OCP Ltd., Series 2016-12A-A1 (3 Month LIBOR USD + 1.57%)	3.30% ^	10/18/2028	60,311,321
5,500,000	Octagon Investment Partners Ltd., Series 2014-1A-C (3 Month LIBOR USD +	5.5070	10/10/2020	00,511,521
5,500,000	3.65%)	5.48% ^	11/14/2026	5 5// 166
20,000,000		J.48%0 **	11/14/2026	5,544,166
20,000,000	Octagon Loan Funding Ltd., Series 2014-1A-A1R (3 Month LIBOR USD +	2.000/ *	11/10/022	20.02= 505
	1.14%)	3.02% ^	11/18/2026	20,037,690
40,349,949	Palmer Square Loan Funding Ltd., Series 2017-1A-A1 (3 Month LIBOR USD +			
	0.74%)	2.46% ^	10/15/2025	40,354,194
35,000,000		3.72% ^	12/20/2028	35,140,701
,,	Regatta Funding Ltd., Series 2016-1A-A1 (3 Month LIBOR USD + 1.52%)			, .,
	shiyoo/adaar/data/1490207/000110212519179075/d509224dnoor.htm			212/26

2/0/2010	Bodbiezine i dilda ii	ast		
19,000,000	Deal-ford Tower Ltd. Sories 2017 2A A (2 Month LIDOR LISD ± 1.100/)	2.86% ^	10/20/2030	19,098,370
	Rockford Tower Ltd., Series 2017-3A-A (3 Month LIBOR USD + 1.19%)	2.80%	10/20/2030	19,098,370
24,590,000	Sound Harbor Loan Fund Ltd., Series 2014-1A-A1R (3 Month LIBOR USD +	2.050/ 4	10/20/2026	24 605 555
	1.20%)	2.97% ^	10/30/2026	24,607,555
20,000,000	Steele Creek Ltd., Series 2015-1A-AR (3 Month LIBOR USD + 1.26%)	3.15% ^	05/21/2029	20,022,741
17,000,000	TCI-Cent Ltd., Series 2016-1A-A1 (3 Month LIBOR USD + 1.52%)	3.28% ^	12/21/2029	17,312,497
10,000,000	TCI-Cent Ltd., Series 2016-1A-A2 (3 Month LIBOR USD + 2.20%)	3.96% ^	12/21/2029	10,103,831
30,000,000	TCI-Flatiron Ltd., Series 2016-1A-A (3 Month LIBOR USD + 1.55%)	3.28% ^	07/17/2028	30,195,624
47,950,000	Venture Ltd., Series 2014-17A-AR (3 Month LIBOR USD + 1.08%)	2.80% ^	07/15/2026	
				48,005,115
3,500,000	Venture Ltd., Series 2014-17A-B2R (3 Month LIBOR USD + 1.60%)	3.32% ^	07/15/2026	3,503,734
62,945,000	Venture Ltd., Series 2015-20A-AR (3 Month LIBOR USD + 0.82%)	2.54% ^	04/15/2027	62,915,140
13,000,000	Venture Ltd., Series 2016-23A-A (3 Month LIBOR USD + 1.65%)	3.39% ^	07/19/2028	13,032,603
30,500,000	Vibrant Ltd., Series 2016-5A-A (3 Month LIBOR USD + 1.55%)	3.29% ^	01/20/2029	30,733,622
35,000,000	Voya Ltd., Series 2014-4A-A1R (3 Month LIBOR USD + 0.95%)	2.67% ^	10/14/2026	35,037,440
25,000,000	Wellfleet Ltd., Series 2017-2A-A1 (3 Month LIBOR USD + 1.25%)	2.63% ^	10/20/2029	25,174,658
10,000,000	WhiteHorse Ltd., Series 2014-1A-AR (3 Month LIBOR USD + 0.90%)	2.28% ^	05/01/2026	9,996,476
40,000,000	Wind River Ltd., Series 2014-2A-AR (3 Month LIBOR USD + 1.14%, 1.14%			
	Floor)	2.86% ^	01/15/2031	40,202,009
45,000,000	Wind River Ltd., Series 2016-2A-A (3 Month LIBOR USD + 1.50%)	3.27% ^	11/01/2028	45,207,234
10,000,000	York Ltd., Series 2016-2A-A (3 Month LIBOR USD + 1.63%)	3.37% ^	01/20/2030	10,118,444
30,000,000	Zais Ltd., Series 2014-2A-A1AR (3 Month LIBOR USD + 1.20%)	2.95% ^	07/25/2026	30,030,636
2,500,000	Zais Ltd., Series 2016-2A-A1 (3 Month LIBOR USD + 1.53%)	3.25% ^	10/15/2028	2,511,190
Total Collateralized Lo	an Obligations (Cost \$2,517,254,624)			2,527,134,651
				,- , , - , - ,
Commercial Paper - 0.3	3%			
12,500,000	ABN Funding LLC	0.00% ^	11/19/2018	12,296,088
2,500,000	American Honda Finance Corporation	0.00%	04/23/2018	2,496,774
7,900,000	American Honda Finance Corporation	0.00%	06/25/2018	7,860,818
5,000,000	Apple, Inc.	0.00% ^	07/30/2018	4,963,715
12,500,000	BMW US Capital LLC	0.00% ^	05/22/2018	12,463,156
10,000,000	BPCE, Inc.	0.00% ^	03/20/2019	9,738,142
2,500,000	Canadian National Railway Company	0.00% ^	04/24/2018	2,496,588
10,000,000	Chevron Corporation	0.00% ^	04/23/2018	9,987,507
12,500,000		0.00% ^	05/07/2018	12,474,135
	Coca Cola Company			
3,000,000	Credit Suisse First Boston LLC	0.00%	07/17/2018	2,979,238
9,500,000	Credit Suisse First Boston LLC	0.00%	07/26/2018	9,428,307
6,000,000	General Electric Company	0.00%	06/29/2018	5,969,471
12,500,000	Macquarie Bank Ltd.	0.00% ^	10/11/2018	12,340,886
9,000,000	Nestle Capital Corporation	0.00% ^	10/09/2018	8,891,021
3,000,000		0.00% ^		
	Nestle Capital Corporation		10/16/2018	2,962,178
1,575,000	Province of British Columbia	0.00%	04/06/2018	1,574,395
12,500,000	Toyota Motor Credit Corporation	0.00%	07/20/2018	12,410,228
13,000,000	Walt Disney Company	0.00% ^	06/22/2018	12,937,997
4,500,000	Westpac Banking Corporation	0.00% ^	04/23/2018	4,494,594
3,000,000	Westpac Banking Corporation	0.00% ^	01/03/2019	
	1 0 1	0.00%	01/03/2019	2,943,510
Total Commercial Pape	er (Cost \$151,898,601)			151,708,748
				_
Foreign Corporate Bon				
2,000,000	National Australia Bank Ltd. (3 Month LIBOR USD + 0.51%)	2.41% ^	05/22/2020	2,008,017
3,128,000	Royal Bank of Canada (3 Month LIBOR USD + 0.71%)	2.43%	04/15/2019	3,143,794
9,000,000	Royal Bank of Canada (3 Month LIBOR USD + 0.38%)	2.40%	03/02/2020	9,028,028
2,100,000	Shell International Finance B.V. (3 Month LIBOR USD + 0.45%)	2.26%	05/11/2020	2,112,591
		2.63% ^		
5,000,000	UBS AG (3 Month LIBOR USD + 0.58%)		06/08/2020	5,021,075
3,000,000	Westpac Banking Corporation (3 Month LIBOR USD + 0.43%)	2.46%	03/06/2020	3,012,558
Total Foreign Corporat	te Bonds (Cost \$24,270,788)			24,326,063
Non-Agency Commerci	al Mortgage Backed Obligations - 7.0%			
	Arbor Realty Ltd., Series 2017-FL2-AS (1 Month LIBOR USD + 1.25%)	3.03% ^	08/15/2027	3,530,079
3,500,000				, ,
5,500,000	Arbor Realty Ltd., Series 2017-FL2-B (1 Month LIBOR USD + 1.55%)	3.33% ^	08/15/2027	5,513,744
2,602,000	AREIT Trust, Series 2018-CRE1-AS (1 Month LIBOR USD + 1.25%, 1.25%			
	Floor)	2.75% ^	02/15/2035	2,608,123
1,706,000	AREIT Trust, Series 2018-CRE1-B (1 Month LIBOR USD + 1.65%, 1.65%			
-,,,,,,,,,	Floor)	3.15% ^	02/15/2035	1,712,247
11,007,000	Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD +	5.1570	02,13/2033	1,/12,47/
11,007,000		4 920/ A	12/15/2027	10.026.162
	3.05%)	4.83% ^	12/15/2036	10,926,163
8,350,000	BAMLL Commercial Mortgage Securities Trust, Series 2014-IP-E	2.72% # ^	06/15/2028	8,308,796
44,017,778	Banc of America Commercial Mortgage Trust, Series 2007-5-XW	0.00% # ^ I/O	02/10/2051	440
4,000,000	Banc of America Commercial Mortgage Trust, Series 2015-UBS7-B	4.37% #	09/15/2048	4,115,829
58,958,798	Banc of America Commercial Mortgage Trust, Series 2015-UBS7-XA	0.89% # I/O	09/15/2048	2,982,496
66,825,154	Banc of America Commercial Mortgage Trust, Series 2016-UB10-XA	1.99% # I/O	07/15/2049	6,883,846
40,132,324	BANK, Series 2017-BNK4-XA	1.45% # I/O	05/15/2050	3,740,236
192,002,293	BANK, Series 2017-BNK5-XA	1.10% # I/O	06/15/2060	13,470,170
1,750,000	BANK, Series 2018-BN10-AS	3.90%	02/15/2061	1,792,376
153,109,800	BANK, Series 2018-BN10-XA	0.75% # I/O	02/15/2061	9,029,574
27,365,000	Barclays Commercial Mortgage Securities LLC, Series 2015-STP-D	4.29% # ^	09/10/2028	27,245,746
12,089,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month			, ,, ,
12,000,000	LIBOR USD + 1.20%)	2.98% ^	08/15/2036	12,080,458
12 777 000		2.7070	00/13/2030	12,000,430
13,777,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month	2.400/ ^	00/15/2026	10.744.600
	LIBOR USD + 1.70%)	3.48% ^	08/15/2036	13,744,638
29,711,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month			
	LIBOR USD + 2.50%)	4.28% ^	08/15/2036	29,677,768
30,209,000	Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month	7		
30,207,000	LIBOR USD + 3.50%)	5.28% ^	08/15/2024	20 222 221
14.050.000		3.2070	08/15/2036	30,233,231
14,259,000	BBCMS Mortgage Trust, Series 2017-GLKS-E (1 Month LIBOR USD + 2.85%,	1.0001		
	2.75% Floor)	4.63% ^	11/15/2034	14,262,777
4,500,000	Bear Stearns Commercial Mortgage Securities, Inc., Series 2007-T26-AJ	5.52% #	01/12/2045	4,262,205
8,643,000	Bsprt Issuer Ltd., Series 2017-FL2-A (1 Month LIBOR USD + 0.82%, 0.82%			.,,
0,045,000	Floor)	2.60% ^	10/15/2034	8,667,701
2.025.000		2.0070	10/13/2034	0,007,701
3,025,000	Bsprt Issuer Ltd., Series 2017-FL2-AS (1 Month LIBOR USD + 1.10%, 1.10%	0.000/ 4	10/15/000	2.022.125
	Floor)	2.88% ^	10/15/2034	3,033,196
3,025,000	Bsprt Issuer Ltd., Series 2017-FL2-B (1 Month LIBOR USD + 1.40%, 1.40%			
	Floor)	3.18% ^	10/15/2034	3,033,709
6,663,000				.,,.
0,005,000	BX Commercial Mortgage Trust, Series 2018-BIOA-D (1 Month LIBOR USD +	2 97% ^	03/15/2037	6 634 901
	BX Commercial Mortgage Trust, Series 2018-BIOA-D (1 Month LIBOR USD + 1.32%, 1.35% Floor)	2.97% ^	03/15/2037	6,634,901
35,415,000	BX Commercial Mortgage Trust, Series 2018-BIOA-D (1 Month LIBOR USD + 1.32%, 1.35% Floor) BX Commercial Mortgage Trust, Series 2018-BIOA-E (1 Month LIBOR USD +			
	BX Commercial Mortgage Trust, Series 2018-BIOA-D (1 Month LIBOR USD + 1.32%, 1.35% Floor)	2.97% ^ 3.60% ^	03/15/2037 03/15/2037	6,634,901 35,253,929

10.463				
	PV Twist Source 2017 ADDL D (1 Month LIDOR USD ± 2.059/, 2.059/ Floor)	2 920/ ^	07/15/2024	19 556 220
18,462		3.83% ^	07/15/2034	18,556,220
31,755		4.93% ^	07/15/2034	32,016,706
7,369		4.03% ^	10/15/2032	7,397,298
12,055	00 BX Trust, Series 2017-IMC-E (1 Month LIBOR USD + 3.25%, 3.25% Floor)	5.03% ^	10/15/2032	12,126,766
41,842	BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%)	3.83% ^	07/15/2034	41,986,811
75,275		4.93% ^	07/15/2034	75,746,959
50,228		0.98% # I/O	11/13/2050	3,253,018
7,155		4.88% #	05/10/2058	7,348,447
100,729		1.75% # I/O	05/10/2058	10,284,002
33,492	00 CFCRE Commercial Mortgage Trust, Series 2016-C7-A3	3.84%	12/10/2054	34,049,803
45,414	23 CFCRE Commercial Mortgage Trust, Series 2017-C8-XA	1.67% # I/O	06/15/2050	4,780,599
3,128		4.69% ^	02/15/2033	3,218,760
3,128		5.29% ^	02/15/2033	3,225,921
1,877		6.10% ^		
		0.10%	02/15/2033	1,937,516
5,436				
	USD + 1.60%, 1.60% Floor)	3.38% ^	07/15/2032	5,447,051
7,611	000 CGDBB Commercial Mortgage Trust, Series 2017-BIOC-E (1 Month LIBOR			
	USD + 2.15%, 2.25% Floor)	3.93% ^	07/15/2032	7,609,584
43,737				1 1
.5,757	3.00% Floor)	4.78% ^	11/15/2036	44,092,009
24,582		4.7070	11/13/2030	44,072,007
24,362		5 520/ A	11/15/2026	24.700.202
	3.80% Floor)	5.52% ^	11/15/2036	24,790,293
4,996		6.19% #	12/10/2049	4,992,716
7,708	00 Citigroup Commercial Mortgage Trust, Series 2008-C7-AMA	6.19% #	12/10/2049	7,697,661
213,073		1.81% # ^ I/O	09/10/2045	13,182,290
218,777		1.19% # I/O	03/10/2047	10,840,228
113,818		1.23% # I/O	05/10/2047	6,500,386
9,011		3.64%	10/10/2047	9,151,094
193,086		1.03% # I/O	10/10/2047	10,428,228
50,000	00 Citigroup Commercial Mortgage Trust, Series 2015-GC27-A5	3.14%	02/10/2048	49,258,575
6,265	00 Citigroup Commercial Mortgage Trust, Series 2015-GC27-B	3.77%	02/10/2048	6,156,788
8,216		4.43% # ^	02/10/2048	7,001,208
216,859		1.41% # I/O	02/10/2048	15,734,033
14,310		4.57% #	09/10/2058	
				13,730,097
178,104		0.96% # I/O	09/10/2058	9,844,092
20,725		4.50% #	11/10/2048	20,459,053
151,962	47 Citigroup Commercial Mortgage Trust, Series 2016-C1-XA	1.93% # I/O	05/10/2049	17,662,836
217,980	90 Citigroup Commercial Mortgage Trust, Series 2016-GC36-XA	1.33% # I/O	02/10/2049	16,673,960
114,273		1.71% # I/O	04/15/2049	11,151,414
78,876		2.00% # I/O	07/10/2049	9,273,739
38,172		1.55% # I/O	10/10/2049	3,484,517
119,605		1.13% # I/O	04/14/2050	9,258,864
86,444	67 Citigroup Mortgage Loan Trust, Inc., Series 2016-GC37-XA	1.80% # I/O	04/10/2049	9,366,440
13,806	CLNS Trust, Series 2017-IKPR-D (1 Month LIBOR USD + 2.05%, 2.05% Floor)	3.79% ^	06/11/2032	13,857,090
88,477		5.24% ^	06/11/2032	89,164,148
28,027		6.24% ^	06/11/2032	28,300,314
15,385		5.57% #	04/15/2047	15,538,439
		3.3770#	04/13/2047	13,330,439
34,234		2.700/ ^	04/15/2026	24 407 504
	Floor)	2.78% ^	04/15/2036	34,407,594
41,768				
	Floor)	3.13% ^	04/15/2036	41,997,749
33,199	92 Commercial Mortgage Pass-Through Certificates, Series 2012-CR2-XA	1.66% # I/O	08/15/2045	1,959,931
147,110		1.88% # I/O	10/15/2045	10,237,300
122,491		2.21% # ^ I/O	12/10/2044	7,520,583
175,945		0.87% # I/O	08/10/2046	4,988,982
225,181	83 Commercial Mortgage Pass-Through Certificates, Series 2013-CR12-XA		10/10/2046	10,812,216
		1.28% # I/O		
	00 Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C	4.72% #	08/10/2047	9,907,524
5,211	00 Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C	4.72% # 3.59%	08/10/2047 11/10/2047	
	00 Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C 00 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4	4.72% #		9,907,524
5,211 30,400	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C	4.72% # 3.59% 4.50% #	11/10/2047 11/10/2047	9,907,524 5,281,454 30,513,477
5,211 30,400 71,378	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3	4.72% # 3.59% 4.50% # 3.53%	11/10/2047 11/10/2047 12/10/2047	9,907,524 5,281,454 30,513,477 72,053,700
5,211 30,400 71,378 15,011	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4	4.72% # 3.59% 4.50% # 3.53% 3.82%	11/10/2047 11/10/2047 12/10/2047 06/10/2047	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286
5,211 30,400 71,378 15,011 118,873	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887
5,211 30,400 71,378 15,011 118,873 8,215	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 02/10/2034	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776
5,211 30,400 71,378 15,011 118,873 8,215 20,970	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 02/10/2034 03/10/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 02/10/2034 03/10/2048 03/10/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,77 17,576,817 9,816,946
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% #	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 02/10/2034 03/10/2048 03/10/2048 05/10/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% #	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 02/10/2034 03/10/2048 03/10/2048 05/10/2048 10/10/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% #	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 02/10/2034 03/10/2048 03/10/2048 05/10/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 02/10/2034 03/10/2048 03/10/2048 05/10/2048 10/10/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35%	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 02/10/2034 03/10/2048 03/10/2048 10/10/2048 10/10/2048 10/10/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,4557 49,655,560
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% #	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 02/10/2034 03/10/2048 03/10/2048 10/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # 4.35% #	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 02/10/2034 03/10/2048 03/10/2048 05/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-A Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # 4.35% # 6.35% # 6.35% # ^ 1.14% # I/O	11/10/2047 11/10/2047 12/10/2047 106/10/2047 06/10/2047 02/10/2034 03/10/2048 03/10/2048 10/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A6	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # 4.35% # 4.14% # I/O 3.18%	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 06/10/2034 03/10/2048 03/10/2048 05/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,71 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,0000 29,922	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A6 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A7 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A7 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A8 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A9	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # 4.35% # 4.35% # 4.35% # 4.35% # 4.35% # 4.35% # 4.35% # 4.35% # 4.35% # 4.5% #	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 06/10/2034 03/10/2048 03/10/2048 10/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A6 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A6 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A6 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A4 Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-GC7-E	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.46% # ^	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 06/10/2034 03/10/2048 03/10/2048 05/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A6 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A6 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A6 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A4 Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-GC7-E	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # 4.35% # 4.35% # 4.35% # 4.35% # 4.35% # 4.35% # 4.35% # 4.35% # 4.35% # 4.5% #	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 06/10/2034 03/10/2048 03/10/2048 10/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-D Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-D Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A4 Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR2	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.46% # ^ 3.93% # ^	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 02/10/2034 03/10/2048 03/10/2048 10/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2049 08/10/2049 08/10/2049	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617 5,524	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-AA Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.46% # ^ 3.93% # ^ 3.93% # ^ 3.81% # ^	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 06/10/2034 03/10/2048 03/10/2048 05/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2049 01/10/2049 01/10/2049 01/10/2049 01/10/2049 01/10/2049 01/10/2049	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617 5,524 150,822	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-X Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-X Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-E Credit Suisse Mortgage Capital Certificates, Series 2014-USA-X1	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.46% # ^ 3.93% # ^ 3.81% # ^ 0.55% # ^ I/O	11/10/2047 11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2034 03/10/2038 03/10/2048 05/10/2048 10/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2049 08/10/2029 10/10/2029 10/10/2029 10/10/2029 09/15/2037	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311 5,016,008
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 229,922 20,355 1,617 5,524 150,822 4,606	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D Commercial Mortgage Capital Certificates, Series 2014-USA-X1 CSAIL Commercial Mortgage Trust, Series 2015-C1-C	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.46% # ^ 3.93% # ^ 3.81% # ^ 0.55% # ^ 1.55% # ^ 4.30% #	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 06/10/2034 03/10/2038 03/10/2048 05/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2049 08/10/2049 08/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 09/15/2037 04/15/2050	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311 5,016,008 4,635,364
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617 5,524 150,822 4,606 13,360	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-D Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2016-GCR26-C Commercial Mortgage Pass-Through Certificates, Series 2016-GCR26-C Commercial Mortgage Pass-Through Certificates, Series 2016-GCR26-C Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D Commercial Mortgage Capital Certificates, Series 2014-USA-X1 CSAIL Commercial Mortgage Trust, Series 2015-C2-AS	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.46% # ^ 3.81% # ^ 3.81% # ^ 0.55% # A I/O 4.30% # 3.85% #	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 06/10/2034 03/10/2048 03/10/2048 03/10/2048 10/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2049 08/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 09/15/2037 04/15/2050 06/15/2057	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311 5,016,008 4,635,364 13,528,804
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617 5,524 150,822 4,606 133,360 22,320	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CR24-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-AA Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-AA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.46% # ^ 3.93% # ^ 3.81% # ^ 0.55% # ^ I/O 4.30% # 3.85% # 4.36% # 4.36% #	11/10/2047 11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 02/10/2034 03/10/2048 03/10/2048 10/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2049 08/10/2029 10/10/2029 10/10/2029 10/10/2029 09/15/2037 04/15/2050 06/15/2057 08/15/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311 5,016,008 4,635,364 13,528,804 22,131,715
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617 5,524 150,822 4,606 13,360 22,320 9,759	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A4 Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-E Credit Suisse Mortgage Capital Certificates, Series 2017-PANW-E Credit Suisse Mortgage Capital Certificates, Series 2017-PANW-E Credit Suisse Mortgage Trust, Series 2015-C3-C CSAIL Commercial Mortgage Trust, Series 2015-C3-C CSAIL Commercial Mortgage Trust, Series 2015-C3-C	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # ^ 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.46% # ^ 3.93% # ^ 3.81% # ^ 0.55% # ^ I/O 4.30% # 4.36% # 4.36% # 4.36% #	11/10/2047 11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2034 03/10/2048 03/10/2048 10/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2049 08/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2050 06/15/2057 08/15/2048 11/15/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311 5,016,008 4,635,364 13,528,804 22,131,715 9,762,189
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617 5,524 150,822 4,606 133,360 22,320	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A4 Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-E Credit Suisse Mortgage Capital Certificates, Series 2017-PANW-E Credit Suisse Mortgage Capital Certificates, Series 2017-PANW-E Credit Suisse Mortgage Trust, Series 2015-C3-C CSAIL Commercial Mortgage Trust, Series 2015-C3-C CSAIL Commercial Mortgage Trust, Series 2015-C3-C	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.46% # ^ 3.93% # ^ 3.81% # ^ 0.55% # ^ I/O 4.30% # 3.85% # 4.36% # 4.36% #	11/10/2047 11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 02/10/2034 03/10/2048 03/10/2048 10/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2049 08/10/2029 10/10/2029 10/10/2029 10/10/2029 09/15/2037 04/15/2050 06/15/2057 08/15/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311 5,016,008 4,635,364 13,528,804 22,131,715
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617 5,524 150,822 4,606 13,360 22,320 9,759 316,152	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D Commercial Mortgage Trust, Series 2015-C2-AS CSAIL Commercial Mortgage Trust, Series 2015-C2-C CSAIL Commercial Mortgage Trust, Series 2015-C4-C CSAIL Commercial Mortgage Trust, Series 2015-C4-C CSAIL Commercial Mortgage Trust, Series 2015-C4-C	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.46% # ^ 3.93% # ^ 3.81% # ^ 0.55% # ^ I/O 4.30% # 3.85% # 4.36% # 4.36% #	11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 06/10/2034 03/10/2048 03/10/2048 10/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2049 08/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2057 08/15/2057 08/15/2057 08/15/2048 11/15/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311 5,016,008 4,635,364 13,528,804 22,131,715 9,762,189 16,151,492
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617 5,524 150,822 4,606 13,360 22,320 9,759 316,152 2,085	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-D Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-D Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D CSAIL Commercial Mortgage Trust, Series 2015-C2-AS CSAIL Commercial Mortgage Trust, Series 2015-C4-C CSAIL Commercial Mortgage Tr	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # 4.35% # ^ 4.35% # ^ 3.18% 4.65% # 3.46% # ^ 3.81% # ^ 3.81% # ^ 0.55% # A I/O 4.30% # 4.36% #	11/10/2047 11/10/2047 12/10/2047 12/10/2047 06/10/2047 06/10/2034 03/10/2038 03/10/2048 05/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 01/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2049 08/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2049 08/15/2050 06/15/2057 08/15/2048 11/15/2048 11/15/2048	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311 5,016,008 4,635,364 13,528,804 22,131,715 9,762,189 16,151,492 1,949,538
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617 5,524 150,822 4,606 13,360 22,320 9,759 316,152 2,985 188,353	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CR2U-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-D Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-D Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D CSAIL Commercial Mortgage Trust, Series 2015-C2-AS CSAIL Commercia	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.46% # ^ 3.93% # ^ 3.81% # ^ 0.55% # ^ I/O 4.30% # 3.85% # 4.36% # 4.36% # 4.36% # 4.38% # 1.26% # I/O 4.39% #	11/10/2047 11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 02/10/2034 03/10/2048 05/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 01/10/2049 01/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2048 11/15/2048 11/15/2048 11/15/2049 11/15/2049 11/15/2049	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311 5,016,008 4,635,364 13,528,804 22,131,715 9,762,189 16,151,492 1,949,538 14,436,743
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5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617 5,524 150,822 4,606 13,360 22,320 9,759 316,152 2,085 188,353 5,511 91,990 7,185	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D CSAIL Commercial Mortgage Trust, Series 2015-C3-C CSAIL Commercial Mortgage Trust, Series 2015-C4-C CSAIL Commercial Mortgage Trus	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # 4.35% # 4 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.46% # ^ 3.81% # ^ 0.55% # ^ I/O 4.30% # 4.36% # 4.36% # 4.36% # 4.36% # 4.58% # 0.93% # I/O 4.39% # 1.26% # I/O 4.39% # I/O	11/10/2047 11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 06/10/2034 03/10/2048 03/10/2048 10/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2049 08/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/15/2037 04/15/2050 06/15/2057 08/15/2048 11/15/2048 11/15/2048 11/15/2048 11/15/2049 06/15/2050 11/15/2050 11/15/2050	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311 5,016,008 4,635,364 13,528,804 22,131,715 9,762,189 16,151,492 1,949,538 14,436,743 5,517,880 4,983,704 7,199,071
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617 5,524 150,822 4,606 13,360 22,320 9,759 316,152 2,085 188,353 5,511 91,990 7,185	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-D Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D CSAIL Commercial Mortgage Trust, Series 2015-C3-C CSAIL Commercial Mortgage Trust, Series 2015-C4-C CSAIL Commercial Mortgage Trust,	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # ^ 4.35% # ^ 4.35% # ^ 3.18% 4.65% # 3.46% # ^ 3.81% # ^ 0.55% # A I/O 4.30% # 3.85% # 4.36% # I/O 4.30% # 4.36% # I/O 4.30% # 4.58% # 0.93% # I/O 4.39% # 1.26% # I/O 4.11% # 0.73% # I/O	11/10/2047 11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 06/10/2034 03/10/2048 03/10/2048 03/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 01/10/2049 01/10/2029 01/10/2049 01/10/2029 01/10/2049 01/10/2029	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311 5,016,008 4,635,364 13,528,804 22,131,715 9,762,189 16,151,492 1,949,538 14,436,743 5,517,880 4,983,704
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617 5,524 150,822 4,606 13,360 22,320 9,759 316,152 2,085 188,353 5,511 91,990 7,185	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A5 Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-D Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D Commercial Mortgage Trust, Series 2015-C2-AS CSAIL Commercial Mortgage Trust, Series 2015-C3-C CSAIL Commercial Mortgage Trust, Series 2015-C4-C CSAIL Commercial Mortgage Trust, Series 2017-CX-A CSA	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.46% # ^ 3.81% # ^ 0.55% # ^ I/O 4.30% # 3.85% # 4.36% # I/O 4.30% # 3.85% # 4.36	11/10/2047 11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 06/10/2034 03/10/2048 03/10/2048 03/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2049 08/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2037 04/15/2037 04/15/2037 04/15/2050 11/15/2048 11/15/2048 11/15/2048 11/15/2049 06/15/2050 11/15/2050 01/15/2050 01/15/2050	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311 5,016,008 4,635,364 13,528,804 22,131,715 9,762,189 16,151,492 1,949,538 14,436,743 5,517,880 4,983,704 7,199,071 3,456,908
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617 5,524 150,822 4,606 13,360 22,320 9,759 316,152 2,085 188,353 5,511 91,990 7,185 3,450	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A4 Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-GCT-E Commercial Mortgage Pass-Through Certificates, Series 2016-GCT-E Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D CSAIL Commercial Mortgage Trust, Series 2015-C4-C CSAIL Commercial M	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.93% # ^ 3.81% # ^ 0.55% # ^ I/O 4.30% # 4.38% # 4.58% # 4.38% # 4.58% # 1.26% # I/O 4.31% # 1.38% # 1.38% # 1.38% # 1.38% * 1.38% ^	11/10/2047 11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 06/10/2034 03/10/2048 03/10/2048 10/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/15/2037 04/15/2050 06/15/2057 08/15/2048 11/15/2048 11/15/2048 11/15/2048 11/15/2049 06/15/2050 11/15/2050 11/15/2050 02/15/2031	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,727 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311 5,016,008 4,635,364 13,528,804 22,131,715 9,762,189 16,151,492 1,949,538 14,436,743 5,517,880 4,983,704 7,199,071 3,456,908 7,462,023
5,211 30,400 71,378 15,011 118,873 8,215 20,970 220,125 9,230 9,110 90,298 50,000 8,715 13,275 399,811 35,000 29,922 20,355 1,617 5,524 150,822 4,606 13,360 22,320 9,759 316,152 2,085 188,353 5,511 91,990 7,185	Commercial Mortgage Pass-Through Certificates, Series 2014-CR19-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C Commercial Mortgage Pass-Through Certificates, Series 2014-CR21-A3 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-A4 Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3-XA Commercial Mortgage Pass-Through Certificates, Series 2015-CALW-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR22-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-B Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-C Commercial Mortgage Pass-Through Certificates, Series 2015-DC1-A4 Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-GCT-E Commercial Mortgage Pass-Through Certificates, Series 2016-GCT-E Commercial Mortgage Pass-Through Certificates, Series 2017-PANW-D CSAIL Commercial Mortgage Trust, Series 2015-C4-C CSAIL Commercial M	4.72% # 3.59% 4.50% # 3.53% 3.82% 1.29% # I/O 3.85% # ^ 4.12% # ^ 0.99% # I/O 4.25% # 4.49% # 1.04% # I/O 3.35% 4.35% # ^ 1.14% # I/O 3.18% 4.65% # 3.46% # ^ 3.81% # ^ 0.55% # ^ I/O 4.30% # 3.85% # 4.36% # I/O 4.30% # 3.85% # 4.36	11/10/2047 11/10/2047 11/10/2047 12/10/2047 06/10/2047 06/10/2047 06/10/2034 03/10/2048 03/10/2048 03/10/2048 10/10/2048 10/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2048 02/10/2049 08/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2029 10/10/2037 04/15/2037 04/15/2037 04/15/2050 11/15/2048 11/15/2048 11/15/2048 11/15/2049 06/15/2050 11/15/2050 01/15/2050 01/15/2050	9,907,524 5,281,454 30,513,477 72,053,700 15,468,286 5,931,887 8,207,776 17,576,817 9,816,946 7,613,582 9,520,451 4,991,557 49,655,560 8,557,575 11,066,794 20,513,627 34,512,688 30,818,828 19,598,850 1,585,820 5,206,311 5,016,008 4,635,364 13,528,804 22,131,715 9,762,189 16,151,492 1,949,538 14,436,743 5,517,880 4,983,704 7,199,071 3,456,908

2/3/2019	DoubleLine Funds 11	usi		
6,050,000	CSMC Trust, Series 2017-CALI-F	3.78% # ^	11/10/2032	5,539,503
12,164,000	CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1.90%, 1.90%			2,227,232
	Floor)	3.68% ^	07/15/2032	12,197,840
21,321,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30%	£ 000/ A	07/15/2022	21 400 175
106,233,834	Floor) DBUBS Mortgage Trust, Series 2011-LC2A-XA	5.08% ^ 1.11% # ^ I/O	07/15/2032 07/10/2044	21,408,175 2,926,997
2,996,000	DBUBS Mortgage Trust, Series 2011-LC3A-PM2	4.76% # ^	05/10/2044	3,105,163
124,354,533	Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA	1.49% # I/O	05/10/2049	11,058,650
11,417,000	GE Commercial Mortgage Corporation Trust, Series 2007-C1-AM	5.61%#	12/10/2049	11,524,015
15,417,000	Great Wolf Trust, Series 2017-WOLF-D (1 Month LIBOR USD + 2.10%, 1.00%			
21 606 000	Floor)	4.03% ^	09/15/2034	15,509,400
31,606,000	Great Wolf Trust, Series 2017-WOLF-E (1 Month LIBOR USD + 3.10%, 1.00% Floor)	5.03% ^	09/15/2034	31,890,988
16,823,000	Great Wolf Trust, Series 2017-WOLF-F (1 Month LIBOR USD + 4.07%, 1.00%)	3.0370	07/13/203 <del>4</del>	31,070,700
10,022,000	Floor)	6.00% ^	09/15/2034	16,993,515
4,410,107	Greenwich Capital Commercial Funding Corporation, Series 2006-GG7-AM	5.74% #	07/10/2038	4,465,685
18,685,152	GS Mortgage Securities Corporation, Series 2011-GC3-X	0.67% # ^ I/O	03/10/2044	303,041
25,696,628	GS Mortgage Securities Corporation, Series 2013-GC10-XA	1.55% # I/O	02/10/2046	1,489,819
37,554,613 60,850,000	GS Mortgage Securities Corporation, Series 2014-GC20-XA GS Mortgage Securities Corporation, Series 2014-GC26-A5	1.00% # I/O 3.63%	04/10/2047 11/10/2047	1,737,239 61,751,748
35,000,000	GS Mortgage Securities Corporation, Series 2015-GC28-A5	3.40%	02/10/2048	34,977,498
284,855,886	GS Mortgage Securities Corporation, Series 2015-GC28-XA	1.13% # I/O	02/10/2048	14,046,842
248,182,811	GS Mortgage Securities Corporation, Series 2015-GC32-XA	0.85% # I/O	07/10/2048	10,976,878
173,452,586	GS Mortgage Securities Corporation, Series 2015-GC34-XA	1.35% # I/O	10/10/2048	12,946,813
207,678,000	GS Mortgage Securities Corporation, Series 2018-GS9-XA	0.60% # I/O	03/10/2051	7,603,299
96,561,173 3,500,000	GS Mortgage Securities Trust, Series 2012-GC6-XA GS Mortgage Securities Trust, Series 2015-GC28-C	1.95% # ^ I/O 4.33% #	01/10/2045 02/10/2048	5,735,367 3,425,525
68,716,528	GS Mortgage Securities Trust, Series 2015-GC26-C	0.82% # I/O	11/10/2048	3,412,573
55,609,855	GS Mortgage Securities Trust, Series 2016-GS2-XA	1.67% # I/O	05/10/2049	5,243,943
358,489,675	GS Mortgage Securities Trust, Series 2016-GS3-XA	1.27% # I/O	10/10/2049	27,845,757
69,947,464	GS Mortgage Securities Trust, Series 2016-GS4-XA	0.60% # I/O	11/10/2049	2,482,135
191,156,902	GS Mortgage Securities Trust, Series 2017-GS7-XA	1.14% # I/O	08/10/2050	15,508,808
98,700,000	GS Mortgage Securities Trust, Series 2017-GS7-XB	0.35% # I/O	08/10/2050	2,912,074
1,971,180	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2004-CBX-X1	0.80% # ^ I/O	01/12/2037	24,952
3,855,888	JP Morgan Chase Commercial Mortgage Securities Corporation,	0.007011 1/0	01/12/2037	24,732
-,,	Series 2005-CB12-AJ	4.99% #	09/12/2037	3,920,908
2,130,674	JP Morgan Chase Commercial Mortgage Securities Corporation,			
2.052.046	Series 2005-LDP4-X1	0.13% # ^ I/O	10/15/2042	5
2,853,846	JP Morgan Chase Commercial Mortgage Securities Corporation,	0.200/ #1/0	05/15/2045	15
24,387,973	Series 2006-LDP8-X JP Morgan Chase Commercial Mortgage Securities Corporation,	0.29% # I/O	05/15/2045	45
24,301,713	Series 2006-LDP9-AM	5.37%	05/15/2047	24,558,099
8,142,320	JP Morgan Chase Commercial Mortgage Securities Corporation,		00.20.20.1	_ ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	Series 2007-C1-AM	5.75% #	02/15/2051	8,126,430
7,120,429	JP Morgan Chase Commercial Mortgage Securities Corporation,	5.450/ //	0.6/10/2017	5.104.542
6.046.647	Series 2007-CB18-AM  IB Margan Chase Commercial Montgage Securities Commercian	5.47% #	06/12/2047	7,104,743
6,946,647	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2007-CB18-AMFX	5.40%	06/12/2047	6,931,435
31,997,264	JP Morgan Chase Commercial Mortgage Securities Corporation,	3.4070	00/12/204/	0,731,433
- , , -	Series 2007-CB18-X	0.27% # I/O	06/12/2047	37,114
72,033,780	JP Morgan Chase Commercial Mortgage Securities Corporation,			
150 571 242	Series 2007-CB20-X1	0.00% # ^ I/O	02/12/2051	720
158,571,242	JP Morgan Chase Commercial Mortgage Securities Corporation,	1.58% # I/O	05/15/2045	9 420 545
334,553,831	Series 2012-C6-XA JP Morgan Chase Commercial Mortgage Securities Corporation,	1.36% # I/O	03/13/2043	8,420,545
33 1,333,031	Series 2012-C8-XA	1.80% # I/O	10/15/2045	21,244,503
121,220,515	JP Morgan Chase Commercial Mortgage Securities Corporation,			, , , ,
	Series 2012-CBX-XA	1.65% # I/O	06/15/2045	5,322,538
5,425,000	JP Morgan Chase Commercial Mortgage Securities Corporation,	2 420/ 4	06/10/2027	5 420 515
24,200,000	Series 2014-DSTY-A JP Morgan Chase Commercial Mortgage Securities Corporation,	3.43% ^	06/10/2027	5,428,515
24,200,000	Series 2014-PHH-D (1 Month LIBOR USD + 2.65%)	4.43% ^	08/15/2027	24,227,232
14,406,000	JP Morgan Chase Commercial Mortgage Securities Corporation,	111370	00,10,2027	21,227,232
	Series 2014-PHH-E (1 Month LIBOR USD + 3.55%)	5.33% ^	08/15/2027	14,431,000
79,588,098	JP Morgan Chase Commercial Mortgage Securities Corporation,			
7 271 000	Series 2015-JP1-XA JP Morgan Chase Commercial Mortgage Securities Corporation,	1.13% # I/O	01/15/2049	4,035,268
7,271,000	Series 2017-FL10-B (1 Month LIBOR USD + 1.00%, 1.00% Floor)	2.78% ^	06/15/2032	7,335,671
5,488,000	JP Morgan Chase Commercial Mortgage Securities Corporation,	2.70/0	00/13/2032	1,333,071
2,100,000	Series 2017-FL10-C (1 Month LIBOR USD + 1.25%, 1.25% Floor)	3.03% ^	06/15/2032	5,552,164
17,779,000	JP Morgan Chase Commercial Mortgage Securities Corporation,			
225 255 220	Series 2017-FL10-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	3.68% ^	06/15/2032	17,916,595
325,375,000	JP Morgan Chase Commercial Mortgage Securities Corporation,	0.71% # ^ I/O	04/15/2010	1 207 522
1,361,000	Series 2017-FL10-XCP JP Morgan Chase Commercial Mortgage Securities Corporation,	0./1% # ^ I/O	04/15/2019	1,207,532
1,501,000	Series 2017-MAUI-C (1 Month LIBOR USD + 1.25%, 1.25% Floor)	2.97% ^	07/15/2034	1,366,003
1,285,000	JP Morgan Chase Commercial Mortgage Securities Corporation,		V	-,2 ,
	Series 2017-MAUI-D (1 Month LIBOR USD + 1.95%, 1.95% Floor)	3.67% ^	07/15/2034	1,292,598
3,198,000	JP Morgan Chase Commercial Mortgage Securities Corporation,	4.650/ 4	051151000	2 222 222
4.506.000	Series 2017-MAUI-E (1 Month LIBOR USD + 2.95%, 2.95% Floor)  IP Morgan Chase Commercial Mortages Securities Correction	4.67% ^	07/15/2034	3,223,355
4,506,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-MAUI-F (1 Month LIBOR USD + 3.75%, 3.75% Floor)	5.47% ^	07/15/2034	4,550,423
12,206,230	JP Morgan Chase Commercial Mortgage Securities Trust,	5.1770	07/13/203T	7,550,725
,200,200	Series 2007-LD11-AM	5.95% #	06/15/2049	12,421,594
3,274,435	JP Morgan Chase Commercial Mortgage Securities Trust,			
10.005.50=	Series 2007-LDPX-AM	5.46% #	01/15/2049	3,271,056
18,205,537	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-ASH-B	3.93% ^	10/15/2034	19 245 265
10,277,478	(1 Month LIBOR USD + 2.15%, 2.15% Floor) JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-ASH-C	3.7370	10/13/2034	18,245,365
10,277,770	(1 Month LIBOR USD + 2.75%, 2.75% Floor)	4.53% ^	10/15/2034	10,310,594
4,857,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-WIKI-E	4.01% # ^	10/05/2031	4,731,406
6,678,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-ASH8-A	2.58% ^	02/15/2035	6,693,411
	(1 Month LIBOR USD + 0.80%, 0.84% Floor)			,

6,954,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-ASH8-B	2.000/.4	00/15/0005	6.050.000
905,000	(1 Month LIBOR USD + 1.10%, 1.14% Floor) JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-ASH8-C	2.88% ^	02/15/2035	6,970,039
1,462,000	(1 Month LIBOR USD + 1.30%, 1.34% Floor) JP Morgan Chase Commercial Mortgage Securities Trust, Series 2018-ASH8-D	3.08% ^	02/15/2035	907,380
95,878,153	(1 Month LIBOR USD + 2.05%, 1.84% Floor) JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA	3.83% ^ 0.96% # I/O	02/15/2035 02/15/2047	1,467,282 3,761,933
3,396,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.66% #	08/15/2047	3,406,114
56,683,785	JPMBB Commercial Mortgage Securities Trust, Series 2014-C22-XA	0.91% # I/O	09/15/2047	2,495,793
217,359,544	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.96% # I/O	11/15/2047	9,583,600
32,031,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-A4	3.49%	01/15/2048	32,238,490
6,499,000 249,253,325	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-C	4.42% # 1.13% # I/O	01/15/2048	6,408,264
12,055,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-XA JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-C	4.34% #	01/15/2048 02/15/2048	11,407,776 11,794,786
10,425,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.84% # ^	02/15/2048	8,373,858
57,929,172	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-XA	1.35% # I/O	02/15/2048	3,303,388
15,238,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-C	4.24% #	10/15/2048	14,650,052
43,515,036	JPMBB Commercial Mortgage Securities Trust, Series 2015-C28-XA	1.16% # I/O	10/15/2048	2,133,768
63,519,034 6,762,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C29-XA JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-B	0.92% # I/O 4.31% #	05/15/2048 07/15/2048	2,083,450 6,837,865
170,164,783	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-XA	0.67% # I/O	07/15/2048	5,118,557
27,395,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.67% #	11/15/2048	27,247,527
97,815,809	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-XA	1.47% # I/O	11/15/2048	5,615,322
17,630,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.62% #	12/15/2048	17,848,693
32,345,000 148,407,633	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C JPMBB Commercial Mortgage Securities Trust, Series 2016-C2-XA	4.75% # 1.70% # I/O	03/15/2049 06/15/2049	33,134,231 13,003,269
170,270,152	JPMBB Commercial Mortgage Securities Trust, Series 2017-C5-XA	1.02% # I/O	03/15/2050	11,459,573
10,561,408	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XCL	0.49% # ^ I/O	11/15/2038	11,959
25,233,926	LSTAR Commercial Mortgage Trust, Series 2017-5-X	1.23% # ^ I/O	03/10/2050	1,204,577
66,630,639	Merrill Lynch Mortgage Investors Trust, Series 1998-C1-IO	0.59% # I/O	11/15/2026	579,580
892,055 56,203,000	Merrill Lynch Mortgage Trust, Series 2006-C1-AJ Merrill Lynch Mortgage Trust, Series 2007-C1-AM	5.43% # 5.81% #	05/12/2039 06/12/2050	893,413 56,760,475
11,401,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-CKSV-CK	4.30% ^	10/15/2030	10,003,110
202,841,605	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12-XA	0.85% # I/O	10/15/2046	4,968,260
34,350,348	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C7-XA	1.39% # I/O	02/15/2046	1,862,438
11,700,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.49% # 3.53%	10/15/2047	11,453,474
45,025,000 37,950,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-A4 Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00%	12/15/2047 12/15/2047	45,373,246 36,476,284
56,050,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-A4	3.25%	02/15/2048	55,438,007
20,087,700	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-B	4.16%	02/15/2048	20,314,394
5,457,500	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-C	4.46% #	02/15/2048	5,339,009
243,144,423	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.38% # I/O	02/15/2048	15,751,820
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	4.13% # 4.53% #	07/15/2050 10/15/2048	10,368,547 8,606,473
19,422,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.53% #	12/15/2047	18,566,999
1,517,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-D	3.24% # ^	12/15/2047	1,137,746
174,788,511	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C28-XA	1.28% # I/O	01/15/2049	12,528,071
2,314,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C31-C	4.32% #	11/15/2049	2,284,622
52,743,640 12,140,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C33-XA Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD +	1.45% # I/O	05/15/2050	4,543,437
	2.20%, 2.20% Floor)	3.98% ^	11/15/2034	12,206,661
17,935,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%, 3.15% Floor)	4.93% ^	11/15/2034	17,915,020
13,586,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	6.13% ^	11/15/2034	13,680,368
37,549,099	Morgan Stanley Capital, Inc., Series 2006-HQ10-X1	0.18% # ^ I/O	11/12/2041	1,468
16,734,563	Morgan Stanley Capital, Inc., Series 2007-HQ11-AJ	5.51% #	02/12/2044	16,718,458
2,575,000 2,325,000	Morgan Stanley Capital, Inc., Series 2014-CPT-E Morgan Stanley Capital, Inc., Series 2014-CPT-F	3.45% # ^ 3.45% # ^	07/13/2029 07/13/2029	2,534,604 2,279,511
12,400,000	Morgan Stanley Capital, Inc., Series 2014-OF 1-1	3.69% # ^	08/11/2033	12,331,202
11,000,000	Morgan Stanley Capital, Inc., Series 2014-MP-E	3.69% # ^	08/11/2033	10,804,573
27,736,750	Morgan Stanley Capital, Inc., Series 2015-UBS8-XA	0.95% # I/O	12/15/2048	1,539,434
149,213,914	Morgan Stanley Capital, Inc., Series 2017-H1-XA Morgan Stanley Capital, Inc., Series 2017-PRME-A (1 Month LIBOR USD +	1.46% # I/O	06/15/2050	13,623,738
3,555,940	0.90%, 0.90% Floor)	2.68% ^	02/15/2034	3,561,699
11,733,000	Morgan Stanley Capital, Inc., Series 2017-PRME-B (1 Month LIBOR USD + 1.35%, 1.35% Floor)	3.13% ^	02/15/2034	11,771,048
5,738,000	Morgan Stanley Capital, Inc., Series 2017-PRME-C (1 Month LIBOR USD + 1.65%, 1.65% Floor)	3.43% ^	02/15/2034	5,754,880
1,156,000	Morgan Stanley Capital, Inc., Series 2017-PRME-D (1 Month LIBOR USD + 3.40%, 3.40% Floor)	5.18% ^	02/15/2034	1,160,822
3,638,400	Morgan Stanley Re-Remic Trust, Series 2013-AJ-AJA	0.50% ^	12/17/2049	3,584,661
2,097,560	PFP Ltd., Series 2017-3-A (1 Month LIBOR USD + 1.05%)	2.83% ^	01/14/2035	2,104,089
2,270,000	PFP Ltd., Series 2017-3-AS (1 Month LIBOR USD + 1.30%)	3.08% ^	01/14/2035	2,287,506
1,306,000	PFP Ltd., Series 2017-3-B (1 Month LIBOR USD + 1.75%)	3.53% ^	01/14/2035	1,314,506
1,360,000 4,216,039	PFP Ltd., Series 2017-3-C (1 Month LIBOR USD + 2.50%) RAIT Trust, Series 2017-FL7-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	4.28% ^ 2.73% ^	01/14/2035 06/15/2037	1,370,182 4,221,011
1,243,000	RAIT Trust, Series 2017-FL7-AS (1 Month LIBOR USD + 1.30%, 1.30% Floor)	3.08% ^	06/15/2037	1,243,572
12,447,000	Rosslyn Portfolio Trust, Series 2017-ROSS-A (1 Month LIBOR USD + 0.95%,			
15,724,000	1.94% Floor) Rosslyn Portfolio Trust, Series 2017-ROSS-B (1 Month LIBOR USD + 1.25%,	2.54% ^	06/15/2033	12,490,720
9,336,000	2.24% Floor) Tharaldson Hotel Portfolio Trust, Series 2018-THL-E (1 Month LIBOR USD +	2.84% ^	06/15/2033	15,756,505
	3.18%, 3.10% Floor)	4.92% ^	11/11/2034	9,390,888
2,064,697	TIAA Seasoned Commercial Mortgage Trust, Series 2007-C4-AJ	5.48% #	08/15/2039	2,069,292
95,400,766 12,893,526	UBS Commercial Mortgage Trust, Series 2017-C1-XA UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.61% # I/O 1.14% # I/O	06/15/2050 08/15/2050	10,210,162 977,818
2,886,000	UBS Commercial Mortgage Trust, Series 2017-C6-C	4.45% #	12/15/2050	2,881,302
8,530,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.71%#	02/15/2051	8,508,636
44,066,000	UBS Commercial Mortgage Trust, Series 2018-C9-XA	1.07% # I/O	03/15/2051	3,165,040
83,676,983 1,461,113	UBS-Barclays Commercial Mortgage Trust, Series 2012-C3-XA VSD LLC, Series 2017-PLT1-A1	1.89% # ^ I/O 3.60% ^	08/10/2049 12/25/2043	5,747,638 1,459,140
803,699	Wachovia Bank Commercial Mortgage Trust, Series 2006-C27-AJ	5.83% #	07/15/2045	806,081
21,352,886	Wachovia Bank Commercial Mortgage Trust, Series 2006-C28-AJ	5.63% #	10/15/2048	21,601,453

20 (04 707	W. L: D. L.C: 1M T	5 410/ #	12/15/2042	21 012 241
30,694,707	Wachovia Bank Commercial Mortgage Trust, Series 2007-C30-AJ	5.41%#	12/15/2043	31,012,241
6,640,477	Wachovia Bank Commercial Mortgage Trust, Series 2007-C33-AM	6.01% #	02/15/2051	6,818,110
86,858,048	Waterfall Commercial Mortgage Trust, Series 2015-SBC5-A	4.10% # ^	09/14/2022	85,340,612
38,265,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-A5	3.41%	12/15/2047	38,266,416
4,346,710	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18-B	3.96%	12/15/2047	4,364,464
30,000,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-A4	3.17%	02/15/2048	29,481,558
11,460,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-C	4.07% #	02/15/2048	11,097,590
437,110,828	Wells Fargo Commercial Mortgage Trust, Series 2015-C26-XA	1.28% # I/O	02/15/2048	28,189,102
28,000,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-A5	3.45%	02/15/2048	27,994,770
5,450,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-C	3.89%	02/15/2048	5,143,761
252,583,991	Wells Fargo Commercial Mortgage Trust, Series 2015-C27-XA	0.91% # I/O	02/15/2048	12,275,026
9,701,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.61% #	11/15/2048	9,860,118
142,630,699	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	1.09% # I/O	11/15/2048	8,655,430
274,448,777	Wells Fargo Commercial Mortgage Trust, Series 2015-LC20-XA	1.38% # I/O	04/15/2050	17,295,131
12,000,000	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-C	4.54% #	09/15/2058	12,071,224
1,794,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS4-C	4.60% #	12/15/2048	1,830,287
5,405,000	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-A4	3.81%	12/15/2048	5,548,117
130,059,343	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	1.02% # I/O	12/15/2048	7,012,787
11,469,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.72% #	01/15/2059	11,381,035
8,676,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C34-C	5.03% #	06/15/2049	8,931,442
159,538,382		1.15% # I/O	09/15/2050	12,769,356
	Wells Fargo Commercial Mortgage Trust, Series 2017-C39-XA			
50,905,560	Wells Fargo Commercial Mortgage Trust, Series 2017-C42-XA	0.90% # I/O	12/15/2050	3,533,299
11,003,000	Wells Fargo Commercial Mortgage Trust, Series 2017-SMP-A (1 Month LIBOR			
	USD + 0.75%, 0.75% Floor)	2.65% ^	12/15/2034	11,014,481
12,048,000	Wells Fargo Commercial Mortgage Trust, Series 2017-SMP-C (1 Month LIBOR			,- , -
12,010,000	USD + 1.20%, 1.20% Floor)	3.10% ^	12/15/2034	12,064,213
7 220 000	USD + 1.20% 1.20% F1001)	3.1076	12/13/2034	12,004,213
7,229,000	Wells Fargo Commercial Mortgage Trust, Series 2017-SMP-D (1 Month LIBOR	2.5501	10 11 - 10	
	USD + 1.65%, 1.65% Floor)	3.55% ^	12/15/2034	7,245,593
22,851,000	Wells Fargo Commercial Mortgage Trust, Series 2017-SMP-E (1 Month LIBOR			
, , <del>-</del>	USD + 2.25%, 2.25% Floor)	4.15% ^	12/15/2034	22,905,884
169,234,159	Wells Fargo Commercial Mortgage Trust, Series 2018-C43-XA	0.87% # I/O	03/15/2051	9,415,004
59,968,243	WF-RBS Commercial Mortgage Trust, Series 2011-C4-XA	0.38% # ^ I/O	06/15/2044	630,662
84,828,302	WF-RBS Commercial Mortgage Trust, Series 2012-C6-XA	2.09% # ^ I/O	04/15/2045	5,303,338
98,907,825	WF-RBS Commercial Mortgage Trust, Series 2012-C8-XA	1.85% # ^ I/O	08/15/2045	6,242,637
41,766,551	WF-RBS Commercial Mortgage Trust, Series 2012-C9-XA	1.91% # ^ I/O	11/15/2045	2,941,723
159,044,364	WF-RBS Commercial Mortgage Trust, Series 2013-C18-XA	0.83% # I/O	12/15/2046	4,748,174
175,387,033	WF-RBS Commercial Mortgage Trust, Series 2014-C19-XA	1.12% # I/O	03/15/2047	7,923,846
55,000,000	WF-RBS Commercial Mortgage Trust, Series 2014-C25-A5	3.63%	11/15/2047	55,704,270
8,000,000	WF-RBS Commercial Mortgage Trust, Series 2014-C25-C	4.32% #	11/15/2047	7,977,081
200,824,238	WF-RBS Commercial Mortgage Trust, Series 2014-C25-XA	0.92% # I/O	11/15/2047	8,673,016
138,888,241	WF-RBS Commercial Mortgage Trust, Series 2016-NXS6-XA	1.65% # I/O	11/15/2049	12,942,523
Total Non-Agency Com	mercial Mortgage Backed Obligations (Cost \$3,767,805,367)		•	3,560,852,043
rotal from rigency com	meretal Nortgage Backed Obligations (Cost \$5,707,005,507)		•	3,500,032,015
Non-Agency Residentia	l Collateralized Mortgage Obligations - 25.9%			
10,000,000	Accredited Mortgage Loan Trust, Series 2005-4-M1 (1 Month LIBOR USD +			
10,000,000		2.270/	12/25/2025	0.795.016
	0.40%, 0.40% Floor)	2.27%	12/25/2035	9,785,916
94,843,354	Accredited Mortgage Loan Trust, Series 2006-2-A4 (1 Month LIBOR USD +			
	0.26%, 0.26% Floor)	2.13%	09/25/2036	92,614,099
14,706,925	ACE Securities Corporation Home Equity Loan Trust, Series 2007-HE1-A2B			• • •
11,700,725		1.99%	01/25/2037	10 004 116
2 0 (2 512	(1 Month LIBOR USD + 0.12%, 0.12% Floor)			10,884,116
3,962,713	Adjustable Rate Mortgage Trust, Series 2005-10-3A31	3.46% #	01/25/2036	3,826,068
40,804,197	Adjustable Rate Mortgage Trust, Series 2005-11-4A1	3.42% #	02/25/2036	34,767,506
5,749,103	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD +	2 850/	06/25/2025	5 601 140
5,749,103	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap)	2.85%	06/25/2035	5,601,149
5,749,103 2,049,361	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1	3.67% #	10/25/2035	1,833,609
5,749,103	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1	3.67% # 3.87% #		
5,749,103 2,049,361 22,762,023	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1	3.67% # 3.87% #	10/25/2035 03/25/2036	1,833,609 19,097,046
5,749,103 2,049,361 22,762,023 16,932,791	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1	3.67% # 3.87% # 3.79% #	10/25/2035 03/25/2036 05/25/2036	1,833,609 19,097,046 15,792,739
5,749,103 2,049,361 22,762,023 16,932,791 17,828,685	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1	3.67% # 3.87% # 3.79% # 4.52% #	10/25/2035 03/25/2036 05/25/2036 05/25/2036	1,833,609 19,097,046 15,792,739 12,376,174
5,749,103 2,049,361 22,762,023 16,932,791 17,828,685 18,090,944	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.67% # 3.87% # 3.79% # 4.52% # 3.91% #	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421
5,749,103 2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1	3.67% # 3.87% # 3.79% # 4.52% #	10/25/2035 03/25/2036 05/25/2036 05/25/2036	1,833,609 19,097,046 15,792,739 12,376,174
5,749,103 2,049,361 22,762,023 16,932,791 17,828,685 18,090,944	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.67% # 3.87% # 3.79% # 4.52% # 3.91% #	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421
5,749,103 2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD +	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446
5,749,103 2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor)	3.67% # 3.87% # 3.79% # 4.52% # 3.91% #	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421
5,749,103 2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD +	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% #^	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446
5,749,103 2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098 1,532,585	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor)	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446
5,749,103 2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD +	3.67% # 3.87% # 3.79% # 4.52% # 4.52% # 4.53% # ^ 4.42% 3.90%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419
5,749,103 2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098 1,532,585	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor)	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% #^	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446
5,749,103 2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098 1,532,585 617,792	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor)	3.67% # 3.87% # 3.79% # 4.52% # 4.52% # 4.53% # ^ 4.42% 3.90%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419
5,749,103 2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098 1,532,585	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 4.95%, 1.30% Floor)	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% #^ 4.42% 3.90% 3.82%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792 14,302,148	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap)	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% #^ 4.42% 3.90% 3.82% 2.87%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792 14,302,148 53,012,034	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^ 4.42% 3.90% 3.82% 2.87% 3.50% # ^	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792 14,302,148	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^ 4.42% 3.90% 3.82% 2.87% 3.50% # ^	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792 14,302,148 53,012,034 78,209,758	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC	3.67% # 3.87% # 3.79% # 4.52% # 4.52% # 4.53% # ^ 4.42% 3.90% 3.82% 2.87% 3.50% # ^ 0.00% # ^ ∞	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792 14,302,148 53,012,034 78,209,758 85,218,658	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap)  Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-2-PC	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82% 2.87% 3.50% # ^ 0.00% # ^ ∞ 0.00% # ^ ∞	10/25/2035 03/25/2036 05/25/2036 05/25/2036 05/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585  617,792 14,302,148  53,012,034 78,209,758 85,218,658 99,296,345	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 1.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-2-PC Ajax Master Trust, Series 2017-1-PC	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^ 4.42% 3.90% 3.82% 2.87% 3.50% # ^ 0.00% # ^ \infty 0.00% # ^ \infty	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792 14,302,148 53,012,034 78,209,758 85,218,658	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap)  Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-2-PC	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^ 4.42% 3.90% 3.82% 2.87% 3.50% # ^ 0.00% # ^ ∞ 0.00% # ^ ∞ 0.00% # ^ 4.25% ^ 8	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.90%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Mortgage Loan Trust, Series 2016-A-A	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^ 4.42% 3.90% 3.82% 2.87% 3.50% # ^ 0.00% # ^ ∞ 0.00% # ^ ∞ 0.00% # ^ 4.25% ^ 8	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2016-C-A	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^ 4.42% 3.90% 3.82% 2.87% 3.50% # ^ 0.00% # ^ ∞ 0.00% # ^ ∞ 4.25% ^ § 4.00% ^ §	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585  617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2017-1-PC Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-C-A	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82% 2.87% 3.50% # ^ 0.00% # ^ \infty 0.00% # \infty 4.25% \infty 4.00% \infty 3.75% \infty 8	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2067 07/25/2060	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446  288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2016-C-A	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 3.75% ^ \infty 5.75%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585  617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-2-PC Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2007-15CB-A5	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 3.75% ^ \infty 5.75%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2060	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,099,944 3,062,811 290,098  1,532,585 617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-1-C-A Alternative Loan Trust, Series 2005-55CB-1A1	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% #^  4.42%  3.90%  3.82%  2.87% 3.50% #^ 0.00% #^ 0.00% #^ 4.25% ^ \$ 4.00% ^ \$ 3.75% ^ \$ 5.75% 5.50%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2060	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2016-C-A Alternative Loan Trust, Series 2007-15CB-A5 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-13T1-A1	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 3.75% ^ \infty 5.75%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2060	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,099,944 3,062,811 290,098  1,532,585 617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2017-1-PC Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-11T1-A1 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD +	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42%  3.90%  3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 3.75% ^ \infty 5.50% 6.00%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2035 05/25/2035	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446  288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585  617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-2-PC Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2007-15CB-A5 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% #^  4.42%  3.90%  3.82%  2.87% 3.50% #^ 0.00% #^ 0.00% #^ 4.25% ^ \$ 4.00% ^ \$ 3.75% ^ \$ 5.75% 5.50%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2060	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2017-1-PC Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-11T1-A1 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD +	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42%  3.90%  3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 3.75% ^ \infty 5.50% 6.00%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2035 05/25/2035	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446  288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585  617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-2-PC Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-1-C-A Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 0.60%,	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42%  3.90%  3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 5.50% 6.00%  3.53% L/F L/O	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2034 01/01/2057 10/25/2057 08/25/2045 01/01/2057 08/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2035 05/25/2035	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463
5,749,103  2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792  14,302,148 53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.90%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-2-PC Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2016-C-A Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap)	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% #^  4.42%  3.90%  3.82%  2.87% 3.50% #^ 0.00% #^ 0.00% #^ 0.00% #^ 4.25% ^ \$ 4.00% ^ \$ 3.75% ^ \$ 5.50% 6.00%  3.53% I/F I/O 2.47%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2060 07/25/2060 01/25/2037 11/25/2037 01/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463 8,822,436
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585  617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117  12,807,117	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) Alternative Loan Trust, Series 2006-15CB-A2	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 5.75% 5.50% 6.00%  3.53% I/F I/O 2.47% 5.75%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2034 01/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2037 01/25/2037 01/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446  288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463 8,822,436 7,352,372
5,749,103  2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792  14,302,148 53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117  12,807,117  8,193,304 25,933,845	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.95%, 1.00% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2016-C-A Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) Alternative Loan Trust, Series 2007-15CB-A2 Alternative Loan Trust, Series 2007-5CB-1A31	3.67% # 3.87% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 4.25% ^ \struck 4.00% ^ \struck 5.75% 6 6.00% 3.53% I/F I/O 2.47% 5.75% 5.50%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2035 05/25/2036 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463 8,822,436 7,352,372 21,658,827
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585  617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117  12,807,117	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) Alternative Loan Trust, Series 2006-15CB-A2	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 5.75% 5.50% 6.00%  3.53% I/F I/O 2.47% 5.75%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2037 01/25/2035 01/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446  288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463 8,822,436 7,352,372
5,749,103  2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792  14,302,148 53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117  12,807,117  8,193,304 25,933,845 8,662,350	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-2-PC Ajax Master Trust, Series 2016-2-PC Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-15CB-A5 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) Alternative Loan Trust, Series 2007-5CB-1A31 Alternative Loan Trust, Series 2007-5CB-2A1	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42%  3.90%  3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 5.50% 6.00%  3.53% L/F L/O  2.47% 5.75% 5.50% 6.00%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2060 07/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 04/25/2037 04/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463 8,822,436 7,352,372 21,658,827 6,915,532
5,749,103  2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792  14,302,148 53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117  12,807,117  8,193,304 25,933,845 8,662,350 8,351,612	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2005-7-3A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.90%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-2-PC Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2016-C-A Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2007-15CB-A2 Alternative Loan Trust, Series 2007-5CB-A2 Alternative Loan Trust, Series 2007-6CA1	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 0.00% # ^ \infty 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 5.75% 5.50% 6.00% 3.53% I/F I/O 2.47% 5.75% 5.50% 6.00% 5.75%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2057 08/25/2060 07/25/2060 07/25/2037 11/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 04/25/2037 04/25/2037 04/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463 8,822,436 7,352,372 21,658,827 6,915,532 7,242,584
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585  617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117  12,807,117  8,193,304 25,933,845 8,662,350 8,351,612 76,654,003	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2017-1-PC Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2007-15CB-A5 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2007-15CB-A2 Alternative Loan Trust, Series 2007-5CB-1A31 Alternative Loan Trust, Series 2007-6CB-1A31 Alternative Loan Trust, Series 2007-6CB-2A1 Alternative Loan Trust, Series 2007-6CB-1A31	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42%  3.90%  3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 5.50% 6.00%  3.53% L/F L/O  2.47% 5.75% 5.50% 6.00%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2060 07/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 04/25/2037 04/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463 8,822,436 7,352,372 21,658,827 6,915,532
5,749,103  2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792  14,302,148 53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117  12,807,117  8,193,304 25,933,845 8,662,350 8,351,612	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2007-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2007-15CB-A5 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-11-1-A1 Alternative Loan Trust, Series 2006-11-A2 (1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2006-41CB-1A1 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) Alternative Loan Trust, Series 2007-15CB-A2 Alternative Loan Trust, Series 2007-5CB-A2 Alternative Loan Trust, Series 2007-5CB-A2 Alternative Loan Trust, Series 2007-5CB-A1 Alternative Loan Trust, Series 2007-HY4-4A1 Alternative Loan Trust, Series 2007-HY4-A2 (1 Month LIBOR USD + 0.27%,	3.67% # 3.87% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82%  2.87% 3.50% # ^ 0.00% # ^ ∞ 0.00% # ^ ∞ 0.00% # ^ \$ 4.25% ^ \$ 4.00% ^ \$ 3.75% ^ \$ 5.50% 6.00% 3.53% I/F I/O 2.47% 5.75% 5.50% 6.00% 5.75% 3.49% #	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2037 11/25/2035 05/25/2037 01/25/2037 01/25/2037 01/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2047	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463 8,822,436 7,352,372 21,658,827 6,915,532 7,242,584 71,310,468
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585  617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117  12,807,117  8,193,304 25,933,845 8,662,350 8,351,612 76,654,003	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2017-1-PC Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2007-15CB-A5 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2007-15CB-A2 Alternative Loan Trust, Series 2007-5CB-1A31 Alternative Loan Trust, Series 2007-6CB-1A31 Alternative Loan Trust, Series 2007-6CB-2A1 Alternative Loan Trust, Series 2007-6CB-1A31	3.67% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 0.00% # ^ \infty 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 5.75% 5.50% 6.00% 3.53% I/F I/O 2.47% 5.75% 5.50% 6.00% 5.75%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2057 08/25/2060 07/25/2060 07/25/2037 11/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 04/25/2037 04/25/2037 04/25/2037	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463 8,822,436 7,352,372 21,658,827 6,915,532 7,242,584
5,749,103  2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792  14,302,148 53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117  12,807,117  8,193,304 25,933,845 8,662,350 8,351,612 76,654,003 106,950,733	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.95%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2007-15CB-A5 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 6.00% Cap) Alternative Loan Trust, Series 2007-5CB-2A1 Alternative Loan Trust, Series 2007-5CB-2A1 Alternative Loan Trust, Series 2007-5CB-2A1 Alternative Loan Trust, Series 2007-6-A1 Alternative Loan Trust, Series 2007-6-A1 Alternative Loan Trust, Series 2007-1-CB-2A1 Alternative Lo	3.67% # 3.87% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 4.25% ^ \struck 4.00% ^ \struck 5.75% ^ \struck 5.50% 6.00% 3.53% I/F I/O 2.47% 5.75% 5.50% 6.00% 5.75% 3.49% #	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2037 11/25/2035 05/25/2037 01/25/2037 01/25/2037 01/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2047	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463 8,822,436 7,352,372 21,658,827 6,915,532 7,242,584 71,310,468
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585  617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117  12,807,117  8,193,304 25,933,845 8,662,350 8,351,612 76,654,003	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Adjustable Rate Mortgage Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-2-PC Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-13T1-A1 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2007-5CB-A2 Alternative Loan Trust, Series 2007-5CB-A2 Alternative Loan Trust, Series 2007-5CB-A2 Alternative Loan Trust, Series 2007-6-A1 Alternative Loan Trust, Series 2007-6-A1 Alternative Loan Trust, Series 2007-6-A1 Alternative Loan Trust, Series 2007-15CB-A2 Alternative Loan Trust, Series 2007-6-A1 Alternative Loan Trust, Series 2007-15CB-A2 Alternative Loan Trust, Series 2007-6-A1 Alternative Loan Trust, Series 2007-15CB-A2 Alternative Loan Trust, Series 2007-15CB-A2 Alternative Loan Trust, Series 2007-15CB-A1 Alternative Loan Trust, Series 2007-15CB-A2 Alternative Loan Tr	3.67% # 3.87% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 0.00% # ^ \infty 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 5.75% 5.50% 6.00% 3.53% I/F I/O 2.47% 5.75% 5.50% 6.00% 5.75% 3.49% # 2.14%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2037 11/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2047	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463 8,822,436 7,352,372 21,658,827 6,915,532 7,242,584 71,310,468
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585  617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117  12,807,117  8,193,304 25,933,845 8,662,350 8,351,612 76,654,003 106,950,733  1,127,989	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Mortgage Trust, Series 2016-2-PC Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2007-15CB-A5 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2007-5CB-A2 Alternative Loan Trust, Series 2007-5CB-A3 Alternative Loan Trust, Series 2007-6-A1 Alternative Loan Trust, Series 2007-FCB-A2 Alternative Loan Trust, S	3.67% # 3.87% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 4.25% ^ \struck 4.00% ^ \struck 5.75% ^ \struck 5.50% 6.00% 3.53% I/F I/O 2.47% 5.75% 5.50% 6.00% 5.75% 3.49% #	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2034 03/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2037 11/25/2035 05/25/2037 01/25/2037 01/25/2037 01/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2047	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463 8,822,436 7,352,372 21,658,827 6,915,532 7,242,584 71,310,468
5,749,103  2,049,361 22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585 617,792  14,302,148 53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117  12,807,117  8,193,304 25,933,845 8,662,350 8,351,612 76,654,003 106,950,733	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2006-1-2A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Master Trust, Series 2016-1-PC Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2017-1-PC Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2006-15CB-A5 Alternative Loan Trust, Series 2006-15CB-A5 Alternative Loan Trust, Series 2006-11CB-A5 Alternative Loan Trust, Series 2006-11CB-A2 Alternative Loan Trust, Series 2006-11CB-A2 Alternative Loan Trust, Series 2006-11CB-A2 Alternative Loan Trust, Series 2007-5CB-A2	3.67% # 3.87% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 5.75% ^ \infty 5.50% 6.00% 3.53% I/F I/O 2.47% 5.75% 5.50% 6.00% 5.75% 5.50% 6.00% 4.14% 4.17%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2037 11/25/2035 05/25/2036 01/25/2037 01/25/2037 01/25/2037 01/25/2037 04/25/2037 04/25/2037 04/25/2047 06/25/2047	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463 8,822,436 7,352,372 21,658,827 6,915,532 7,242,584 71,310,468 93,534,020 1,137,845
5,749,103  2,049,361  22,762,023 16,932,791 17,828,685 18,090,944 3,062,811 290,098  1,532,585  617,792  14,302,148  53,012,034 78,209,758 85,218,658 99,296,345 48,269,372 10,251,943 70,471,483 11,626,008 66,962,161 17,222,076 12,807,117  12,807,117  8,193,304 25,933,845 8,662,350 8,351,612 76,654,003 106,950,733  1,127,989	Adjustable Rate Mortgage Trust, Series 2005-2-6M2 (1 Month LIBOR USD + 0.98%, 0.48% Floor, 11.00% Cap) Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-3A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2006-2-5A1 Adjustable Rate Mortgage Trust, Series 2007-1-3A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1 Aegis Asset Backed Securities Trust, Series 2003-2-M2 (1 Month LIBOR USD + 2.55%, 1.70% Floor) Aegis Asset Backed Securities Trust, Series 2004-1-M2 (1 Month LIBOR USD + 2.03%, 1.35% Floor) Aegis Asset Backed Securities Trust, Series 2004-2-M2 (1 Month LIBOR USD + 1.95%, 1.30% Floor) Aegis Asset Backed Securities Trust, Series 2004-6-M2 (1 Month LIBOR USD + 1.00%, 1.00% Floor, 15.00% Cap) Agate Bay Mortgage Trust, Series 2015-6-A3 Ajax Master Trust, Series 2016-1-PC Ajax Mortgage Trust, Series 2016-2-PC Ajax Mortgage Loan Trust, Series 2016-A-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2016-C-A Ajax Mortgage Loan Trust, Series 2017-C-A Alternative Loan Trust, Series 2007-15CB-A5 Alternative Loan Trust, Series 2006-41CB-1A15 (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2006-41CB-1A2 (1 Month LIBOR USD + 5.40%, 5.40% Cap) Alternative Loan Trust, Series 2007-5CB-A2 Alternative Loan Trust, Series 2007-5CB-A3 Alternative Loan Trust, Series 2007-6-A1 Alternative Loan Trust, Series 2007-FCB-A2 Alternative Loan Trust, S	3.67% # 3.87% # 3.87% # 3.79% # 4.52% # 3.91% # 4.53% # ^  4.42% 3.90% 3.82%  2.87% 3.50% # ^ 0.00% # ^ \infty 0.00% # ^ \infty 0.00% # ^ \infty 4.25% ^ \infty 4.00% ^ \infty 5.75% 5.50% 6.00% 3.53% I/F I/O 2.47% 5.75% 5.50% 6.00% 5.75% 3.49% # 2.14%	10/25/2035 03/25/2036 05/25/2036 05/25/2036 03/25/2037 11/25/2037 11/25/2033 04/25/2034 06/25/2034 06/25/2035 09/25/2045 01/01/2057 10/25/2056 06/25/2057 08/25/2064 10/25/2057 07/25/2060 07/25/2037 11/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 01/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2037 04/25/2047	1,833,609 19,097,046 15,792,739 12,376,174 16,518,421 3,157,446 288,286 1,472,419 598,318 13,393,883 52,389,752 70,498,706 68,296,465 88,554,308 48,855,222 10,307,959 69,632,752 10,432,755 65,517,298 13,905,246 1,679,463 8,822,436 7,352,372 21,658,827 6,915,532 7,242,584 71,310,468

DoubleLine Funds Trust

27.878.741	American Home Mortgage Investment Trust, Series 2005-4-5A (6 Month LIBOR			
27,070,741	USD + 1.75%, 1.75% Floor, 11.00% Cap)	3.96%	11/25/2045	22,026,589
2,271,087	American Home Mortgage Investment Trust, Series 2006-2-3A4	6.60%	06/25/2036	922,176
7,984,881	American Home Mortgage Investment Trust, Series 2007-A-13A1	6.60% ^	01/25/2037	3,822,589
6,862,903 16,500,000	Ameriquest Mortgage Securities, Inc., Series 2004-FR1-M1 Ameriquest Mortgage Securities, Inc., Series 2004-R8-M2 (1 Month LIBOR	4.54% В	05/25/2034	6,979,938
10,500,000	USD + 1.02%, 0.68% Floor)	2.89%	09/25/2034	16,428,332
10,604,451	Amortizing Residential Collateral Trust, Series 2002-BC7-M1 (1 Month LIBOR			
26,000,000	USD + 1.20%, 0.80% Floor)	3.07%	10/25/2032	9,193,283
36,000,000 143,341	Angel Oak Mortgage Trust, Series 2018-1-A Argent Securities, Inc., Series 2004-W6-M1 (1 Month LIBOR USD + 0.83%,	3.26% # ^	04/25/2048	36,000,000
143,341	0.55% Floor)	2.70%	05/25/2034	143,317
2,699,629	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2003-HE6-	21,0,0	00/20/2001	110,017
	M1 (1 Month LIBOR USD + 0.98%, 0.65% Floor)	2.85%	11/25/2033	2,674,003
692,908	Asset Backed Securities Corporation Home Equity Loan Trust, Series 2004-HE3-	2.550/	06/25/2024	676.047
34,576,440	M2 (1 Month LIBOR USD + 1.68%, 1.12% Floor) Asset Backed Securities Corporation Home Equity Loan Trust, Series 2006-HE7-	3.55%	06/25/2034	676,947
34,370,440	A1 (1 Month LIBOR USD + 0.14%, 0.14% Floor)	2.01%	11/25/2036	31,329,242
14,661,376	Banc of America Alternative Loan Trust, Series 2005-10-2CB1	6.00%	11/25/2035	14,885,173
2,021,484	Banc of America Alternative Loan Trust, Series 2005-10-4A1	5.75%	11/25/2035	1,937,815
7,604,057	Banc of America Alternative Loan Trust, Series 2005-11-2CB1	6.00%	12/25/2035	7,616,344
2,781,470	Banc of America Alternative Loan Trust, Series 2005-5-2CB1	6.00% 6.00%	06/25/2035	2,735,577
4,185,393 2,623,657	Banc of America Alternative Loan Trust, Series 2005-6-2CB2 Banc of America Alternative Loan Trust, Series 2005-6-4CB1	6.50%	07/25/2035 07/25/2035	4,185,747 2,538,009
1,667,799	Banc of America Alternative Loan Trust, Series 2005-8-2CB1	6.00%	09/25/2035	1,676,094
7,991,942	Banc of America Alternative Loan Trust, Series 2006-1-3CB1	6.50%	02/25/2036	8,011,239
4,278,768	Banc of America Alternative Loan Trust, Series 2006-2-1CB1	6.00%	03/25/2036	4,231,571
5,262,605	Banc of America Alternative Loan Trust, Series 2006-2-3CB1	6.50%	03/25/2036	4,725,069
4,382,797	Banc of America Alternative Loan Trust, Series 2006-3-4CB1	6.50%	04/25/2036	4,060,322
1,302,877	Banc of America Alternative Loan Trust, Series 2006-5-CB14 (1 Month LIBOR	6.00%	06/25/2046	1,209,492
2,885,216	USD + 1.10%, 6.00% Floor, 6.00% Cap) Banc of America Alternative Loan Trust, Series 2006-6-CB3	6.00%	06/25/2046 07/25/2046	2,604,287
12,856,723	Banc of America Alternative Loan Trust, Series 2006-7-A4	6.00% B	10/25/2036	7,882,978
4,062,273	Banc of America Alternative Loan Trust, Series 2006-8-1A1 (-1 x 1 Month	0.007040	10.20.2000	7,002,770
,,	LIBOR USD + 6.50%, 6.50% Cap)	4.63% I/F I/O	11/25/2036	546,557
1,447,770	Banc of America Alternative Loan Trust, Series 2006-8-1A2 (1 Month LIBOR			
6.050.140	USD + 0.45%, 0.45% Floor, 7.00% Cap)	2.32%	11/25/2036	1,213,120
6,858,149	Banc of America Alternative Loan Trust, Series 2006-9-1CB1	6.00%	01/25/2037 06/25/2037	6,201,085
966,735 7,139,936	Banc of America Alternative Loan Trust, Series 2007-2-2A1 Banc of America Funding Corporation, Series 2006-2-3A1	6.00% 6.00%	03/25/2036	898,495 7,192,234
232,785	Banc of America Funding Corporation, Series 2006-2-3A1  Banc of America Funding Corporation, Series 2006-2-4A1 (-3 x 1 Month LIBOR	0.0070	03/23/2030	7,192,234
232,703	USD + 22.80%)	17.19% I/F	03/25/2036	297,403
894,277	Banc of America Funding Corporation, Series 2006-2-6A2	5.50%	03/25/2036	882,965
4,491,779	Banc of America Funding Corporation, Series 2006-3-1A1	6.00%	03/25/2036	4,330,041
712,376	Banc of America Funding Corporation, Series 2006-3-6A1	6.21% #	03/25/2036	720,427
5,598,573	Banc of America Funding Corporation, Series 2006-6-1A7	6.25%	08/25/2036	5,437,749
1,688,248 7,957,223	Banc of America Funding Corporation, Series 2006-7-T2A5	6.04% B 5.91% B	10/25/2036 10/25/2036	1,572,690 7,405,250
1,668,595	Banc of America Funding Corporation, Series 2006-7-T2A8 Banc of America Funding Corporation, Series 2006-8T2-A8	6.10% B	10/25/2036	1,541,021
704,260	Banc of America Funding Corporation, Series 2006-B-7A1	3.78% #	03/20/2036	663,638
9,884,087	Banc of America Funding Corporation, Series 2006-D-6A1	3.50% #	05/20/2036	9,160,116
605,694	Banc of America Funding Corporation, Series 2006-G-2A1 (1 Month LIBOR			, ,
	USD + 0.22%, 0.22% Floor, 10.50% Cap)	2.04%	07/20/2036	607,742
352,319	Banc of America Funding Corporation, Series 2006-H-3A1	3.52% #	09/20/2046	327,714
1,129,619 1,623,125	Banc of America Funding Corporation, Series 2007-1-TA10 Banc of America Funding Corporation, Series 2007-3-TA1B	5.84% ß 5.83% #	01/25/2037	1,049,067
2,539,611	Banc of America Funding Corporation, Series 2007-5-1A1B	5.50%	04/25/2037 07/25/2037	1,518,142 2,249,059
2,731,765	Banc of America Funding Corporation, Series 2009-R14A-3A (-2 x 1 Month	3.3070	0112312031	2,247,037
2,731,700	LIBOR USD + 16.57%, 5.50% Floor, 16.57% Cap)	12.47% ^ I/F	06/26/2035	2,981,599
4,278,623	Banc of America Funding Corporation, Series 2009-R15A-4A2	5.75% # ^	12/26/2036	4,286,802
1,564,599	Banc of America Funding Corporation, Series 2010-R1-3A (-2 x 1 Month LIBOR			
567.704	USD + 14.28%, 6.00% Floor, 14.28% Cap)	11.77% ^ I/F	07/26/2036	1,679,975
567,784 3 367 202	Banc of America Mortgage Securities, Inc., Series 2004-K-4A1	3.39% #	12/25/2034	571,334 3 118 274
3,367,202 386,718	Banc of America Mortgage Securities, Inc., Series 2006-1-A9 Banc of America Mortgage Securities, Inc., Series 2007-1-2A5	6.00% 5.75%	05/25/2036 01/25/2037	3,118,274 362,345
19,760,966	BankUnited Trust, Series 2005-1-2A1	3.63% #	09/25/2045	18,324,260
9,226,242	Bayview Opportunity Master Fund Trust, Series 2017-RN2-A1	3.47% # ^	04/28/2032	9,236,131
89,000,000	Bayview Opportunity Master Fund Trust, Series 2018-RN2-A1	3.60% ^ §	02/25/2033	89,074,920
65,000,000	Bayview Opportunity Master Fund Trust, Series 2018-RN4-A1	3.62% ^ §	03/28/2033	65,000,000
45,961,080	Bayview Opportunity Master Fund Trust, Series 2018-SBR1-A1	3.72% ^ §	02/28/2033	46,000,331
3,327,708 3,602,692	BCAP LLC Trust, Series 2007-AA2-2A7 BCAP LLC Trust, Series 2007-AA2-2A8	6.00% 5.75%	04/25/2037 04/25/2037	2,871,608 3,061,297
11,387,095	BCAP LLC Trust, Series 2007-AA2-2A8 BCAP LLC Trust, Series 2008-RR3-A1B	6.66% # ^	10/25/2036	7,266,365
3,663,532	BCAP LLC Trust, Series 2009-RR13-18A2	5.75% # ^	07/26/2037	3,251,578
9,143,223	BCAP LLC Trust, Series 2009-RR1-3A3	6.00% # ^ Þ	08/26/2037	9,343,775
5,159,257	BCAP LLC Trust, Series 2009-RR4-4A2	5.75% # ^	02/26/2036	3,895,335
3,674,601	BCAP LLC Trust, Series 2010-RR10-5A1	7.00% # ^	04/27/2037	3,935,663
4,255,873	BCAP LLC Trust, Series 2010-RR12-3A15	6.00% # ^	08/26/2037	4,319,863
1,139,342 6,202,985	BCAP LLC Trust, Series 2010-RR5-2A3 Bear Stearns Adjustable Rate Mortgage Trust, Series 2005-12-13A1	6.10% # ^ 3.97% #	04/26/2037 02/25/2036	1,150,900 6,072,967
6,672,597	Bear Stearns Adjustable Rate Mortgage Trust, Series 2005-12-15A1  Bear Stearns Adjustable Rate Mortgage Trust, Series 2006-4-4A1	3.66% #	10/25/2046	6,241,513
8,549,342	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-2A1	3.84% #	02/25/2047	8,139,450
3,822,989	Bear Stearns Adjustable Rate Mortgage Trust, Series 2007-1-3A1	3.66% #	02/25/2047	3,375,337
2,912,770	Bear Stearns Alt-A Trust, Series 2004-11-2A3	3.63% #	11/25/2034	2,903,145
10,497,623	Bear Stearns Alt-A Trust, Series 2006-1-11A1 (1 Month LIBOR USD + 0.48%,	2.250/	02/25/2025	10.044.550
24.950.070	0.24% Floor, 11.50% Cap)	2.35%	02/25/2036	10,044,550
24,859,070 10,087,528	Bear Stearns Alt-A Trust, Series 2006-3-21A1 Bear Stearns Alt-A Trust, Series 2006-5-1A1 (1 Month LIBOR USD + 0.34%,	3.42% #	05/25/2036	20,379,958
10,007,328	0.17% Floor, 11.50% Cap)	2.21%	08/25/2036	9,862,616
12,030,445	Bear Stearns Alt-A Trust, Series 2006-6-2A1	3.47% #	11/25/2036	10,986,893
6,702,245	Bear Stearns Alt-A Trust, Series 2006-8-2A1	3.43% #	08/25/2046	6,324,620
38,386,280	Bear Stearns Alt-A Trust, Series 2007-2-2A1 (12 Month LIBOR USD + 1.88%,			
( 500 ( ) )	1.88% Floor, 11.15% Cap)	3.66%	12/25/2046	38,799,677
6,730,646	Bear Stearns Asset Backed Securities Trust, Series 2004-AC4-A2	6.00%	08/25/2034	6,901,363

10/2010	BodbleEme Fands II	ast		
10.045.26	6 Page Steams Assat Pagkad Securities Trust Series 2005 AC2 1A	5 750/	04/25/2025	10 751 174
18,945,36		5.75%	04/25/2035	18,751,174
5,198,43		5.75%	04/25/2035	5,299,026
67,246,19		5.52% #	09/25/2035	64,905,984
10,474,17		6.00%	10/25/2035	10,177,400
13,301,63		6.25%	02/25/2036	10,590,006
7,328,72		6.25% В	12/25/2036	7,361,812
		0.2370 B	12/23/2030	7,301,812
19,605,68		- 0-0/	0.2 /2 2 /2 0.2 2	
	LIBOR USD + 0.16%, 0.16% Floor)	2.03%	02/25/2037	19,340,114
22,141,09	1 Bear Stearns Asset Backed Securities Trust, Series 2007-HE6-2A (1 Month			
	LIBOR USD + 1.05%, 1.05% Floor)	2.92%	08/25/2037	20,439,332
1,807,04		6.00%	10/25/2036	1,461,310
1,431,83		6.50%	10/25/2036	1,126,842
3,181,49		3.78% #	10/25/2036	3,026,711
18,792,98				
	USD + 0.20%, 0.20% Floor, 10.50% Cap)	2.07%	11/25/2036	18,846,739
17,548,99	Bear Stearns Mortgage Funding Trust, Series 2007-AR3-22A1 (1 Month LIBOR			
. ,	USD + 0.16%, 0.16% Floor, 10.50% Cap)	2.03%	04/25/2037	18,960,242
31,231,04		2.0370	0 1/25/2057	10,700,212
31,231,04		2.020/	11/25/2026	20 106 426
40.500.00	0.16% Floor)	2.03%	11/25/2036	30,106,426
18,500,00				
	0.16% Floor)	2.03%	03/25/2037	17,889,816
7,044,05	6 CAM Mortgage Trust, Series 2016-2-A1	3.25% ^ §	06/15/2057	7,114,489
30,594,41		3		, , ,
50,574,41	+ 0.14%, 0.14% Floor, 14.50% Cap)	2.01%	12/25/2036	27,453,628
2.750.00				
2,750,00		5.43%	01/25/2034	2,812,460
1,364,87				
	Month LIBOR USD + 0.90%, 0.60% Floor)	2.77%	03/25/2033	1,325,106
7,781,76		3.48% #	12/25/2035	7,721,915
12,482,41		6.25%	10/25/2036	10,493,625
		6.00%		6,254,162
7,548,57			11/25/2036	
19,735,20		6.00%	12/25/2036	16,665,008
7,178,35	9 Chase Mortgage Finance Trust, Series 2007-A2-6A4	3.56% #	07/25/2037	6,965,469
3,687,97	7 Chase Mortgage Finance Trust, Series 2007-S3-1A5	6.00%	05/25/2037	2,952,372
1,888,66		5.50%	05/25/2037	1,529,615
3,739,43		6.00%	07/25/2037	3,366,961
5,962,32		6.00%	02/25/2035	6,036,259
1,146,62	2 ChaseFlex Trust, Series 2006-1-A5	6.16% #	06/25/2036	1,158,825
5,372,64	5 ChaseFlex Trust, Series 2006-2-A2B (1 Month LIBOR USD + 0.20%, 0.20%			
	Floor, 11.50% Cap)	2.07%	09/25/2036	4,881,470
4,670,44		6.50%	02/25/2037	3,603,385
11,445,29		4.37% ß	08/25/2037	11,030,694
11,904,12		4.37% ß	08/25/2037	11,472,093
27,431,72	4 CHL Mortgage Pass-Through Trust, Series 2005-17-2A1	5.50%	09/25/2035	24,656,912
58,751,53		6.25%	02/25/2038	49,913,423
18,498,99		3.19% #	03/25/2037	17,081,716
65,959,59		8.29% # ^ Þ	07/26/2055	64,992,007
75,440,24		8.15% # ^ Þ	02/25/2056	73,262,437
23,965,53	CIM Trust, Series 2016-3RR-B2 (1 Month LIBOR USD + 2.50%)	4.16% ^	02/25/2056	24,780,999
73,074,68	1 CIM Trust, Series 2016-3RR-B2	8.33% # ^ Þ	02/27/2056	70,549,922
50,188,67		12.40% # ^ Þ	01/29/2057	54,511,196
199,571,25		3.02% # ^	06/25/2057	196,576,346
170,549,65		3.00% # ^	12/25/2065	170,383,316
6,954,55		5.50%	02/25/2035	7,096,168
1,574,68	3 Citicorp Mortgage Securities, Inc., Series 2006-7-1A1	6.00%	12/25/2036	1,421,476
6,594,00	O Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5	5.52% ß	09/25/2036	6,849,860
21,740,68		5.48% ß	03/25/2037	22,564,539
13,549,59		3.50% #	06/25/2036	
				13,547,333
2,425,80		5.75%	08/25/2035	1,984,980
1,230,92	8 Citigroup Mortgage Loan Trust, Inc., Series 2005-9-21A1	5.50%	11/25/2035	1,180,437
3,522,87	1 Citigroup Mortgage Loan Trust, Inc., Series 2006-4-2A1A	6.00%	12/25/2035	3,534,951
43,753,65				
.5,755,05	USD + 0.15%, 0.15% Floor)	2.02% ^	09/25/2036	42,293,702
3,798,87		5.85% ß	10/25/2036	3,069,939
2,087,48		4.98% ß	03/25/2036	1,526,630
12,849,59		6.16% B	05/25/2036	7,770,617
7,580,00				
	USD + 0.29%, 0.29% Floor)	2.16%	10/25/2036	7,564,263
5,331,65		5.53% #	04/25/2037	5,363,766
865,56		6.50% ^	10/25/2036	703,998
259,10		6.00%		265,104
			11/25/2036	
26,256,71		5.75% ^	04/25/2047	22,162,969
1,374,92		6.50% # ^	05/25/2037	1,339,854
89,141,52	1 Citigroup Mortgage Loan Trust, Inc., Series 2007-AMC2-A1 (1 Month LIBOR			
,,	USD + 0.14%, 0.14% Floor)	2.01% ^	01/25/2037	80,042,801
4,179,24		4.10% #	04/25/2037	3,970,129
5,338,20		5.97% ß	01/25/2037	3,796,356
11,767,31		5.76% ß	01/25/2037	8,370,439
5,150,93	4 Citigroup Mortgage Loan Trust, Inc., Series 2007-WFH3-A2 (1 Month LIBOR			
, ,	USD + 0.16%, 0.16% Floor)	2.03%	06/25/2037	5,161,198
12,334,97		3.76% # ^	11/25/2038	12,416,024
8,198,59		6.00% # ^	10/25/2037	
				7,639,241
121,589,16		6.00% # ^	11/25/2036	121,315,672
98,589,82		6.00% # ^	12/25/2036	97,716,632
70,713,29		6.00% # ^	06/25/2037	71,235,866
30,492,31		3.50% # ^	11/25/2044	30,344,611
4,515,45		6.00%	05/25/2036	4,322,265
4,485,38		6.00%	07/25/2036	4,353,074
3,149,68		6.00%	09/25/2036	3,051,068
1,010,94		5.50%	10/25/2021	1,040,438
3,256,19		6.00%	10/25/2036	3,061,989
5,248,07		6.00%	01/25/2037	4,940,774
2,558,78		6.00%	01/25/2037	2,408,954
		0.0070	01/23/2037	2,400,934
6,546,98		2 520/ 1/2 1/2	01/05/000=	====
	USD + 5.40%, 5.40% Cap)	3.53% I/F I/O	01/25/2037	641,735

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	5,454,046	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A1	$6.00\% \pm$	03/25/2037	5,214,291
	12,551,507	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A3 (-1 x 1 Month LIBOR	0.0070 =	03/23/2037	3,211,271
	12,551,507	USD + 5.40%, 5.40% Cap)	3.53% I/F I/O	03/25/2037	1,215,886
	4,918,666	CitiMortgage Alternative Loan Trust, Series 2007-A3-1A4	5.75%	03/25/2037	4,657,613
	9,107,097	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A3 (1 Month LIBOR		00:20:200	1,007,000
	, ,	USD + 0.33%, 0.33% Floor, 7.00% Cap)	2.20%	04/25/2037	7,426,400
	9,107,097	CitiMortgage Alternative Loan Trust, Series 2007-A4-1A4 (-1 x 1 Month LIBOR			
		USD + 6.67%, 6.67% Cap)	4.80% I/F I/O	04/25/2037	1,334,655
	1,317,014	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A11	6.00%	05/25/2037	1,265,437
	17,363,872	CitiMortgage Alternative Loan Trust, Series 2007-A5-1A8	6.00%	05/25/2037	16,683,859
	578,643	CitiMortgage Alternative Loan Trust, Series 2007-A8-A1	6.00%	10/25/2037	547,787
	2,297,015	COLT Funding LLC, Series 2015-1-A1F	4.00% # ^	12/26/2045	2,307,221
	53,138,096 6,490,714	Countrywide Alternative Loan Trust, Series 2004-36CB-1A1 Countrywide Alternative Loan Trust, Series 2005-13CB-A3	6.00% 5.50%	02/25/2035 05/25/2035	50,847,509 6,489,540
	4,940,646	Countrywide Alternative Loan Trust, Series 2005-13CB-A3  Countrywide Alternative Loan Trust, Series 2005-20CB-2A1 (1 Month LIBOR	3.3070	03/23/2033	0,469,340
	4,240,040	USD + 0.50%, 0.50% Floor, 5.50% Cap)	2.37%	07/25/2035	3,911,954
	10,087,152	Countrywide Alternative Loan Trust, Series 2005-20CB-2A2 (-1 x 1 Month	2.5770	07/23/2033	3,711,751
	10,007,102	LIBOR USD + 5.00%, 5.00% Cap)	3.13% I/F I/O	07/25/2035	924,910
	514,877	Countrywide Alternative Loan Trust, Series 2005-20CB-4A1	5.25%	07/25/2020	510,443
	3,596,341	Countrywide Alternative Loan Trust, Series 2005-26CB-A11 (-2 x 1 Month			
		LIBOR USD + 13.05%, 13.05% Cap)	9.66% I/F	07/25/2035	3,614,341
	5,064,638	Countrywide Alternative Loan Trust, Series 2005-28CB-1A2 (1 Month LIBOR			
	1 071 000	USD + 0.75%, 0.75% Floor, 5.50% Cap)	2.62%	08/25/2035	4,330,296
	1,871,889	Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	6.00%	08/25/2035	1,492,467
	2,538,321 8,424,818	Countrywide Alternative Loan Trust, Series 2005-46CB-A20 Countrywide Alternative Loan Trust, Series 2005-48T1-A2	5.50% 5.50%	10/25/2035 11/25/2035	2,457,900
	3,092,426	Countrywide Alternative Loan Trust, Series 2005-54CB-3A4	5.50%	11/25/2035	7,696,616 2,744,105
	28,873,106	Countrywide Alternative Loan Trust, Series 2005-57CB-1A1	5.50%	12/25/2035	26,609,882
	653,273	Countrywide Alternative Loan Trust, Series 2005-60T1-A7 (-7 x 1 Month	3.3070	12/23/2033	20,007,002
	033,273	LIBOR USD + 35.93%, 35.93% Cap)	22.21% I/F	12/25/2035	865,019
	960,419	Countrywide Alternative Loan Trust, Series 2005-64CB-1A14	5.50%	12/25/2035	958,882
	13,939,275	Countrywide Alternative Loan Trust, Series 2005-64CB-1A4	5.50%	12/25/2035	13,916,974
	2,259,654	Countrywide Alternative Loan Trust, Series 2005-73CB-1A5 (1 Month LIBOR			
		USD + 0.80%, 0.80% Floor, 5.50% Cap)	2.67%	01/25/2036	1,975,491
	5,684,823	Countrywide Alternative Loan Trust, Series 2005-73CB-1A6 (-1 x 1 Month			
		LIBOR USD + 4.70%, 4.70% Cap)	2.83% I/F I/O	01/25/2036	379,481
	50,135,213	Countrywide Alternative Loan Trust, Series 2005-77T1-1A1	6.00%	02/25/2036	39,761,510
	1,148,999	Countrywide Alternative Loan Trust, Series 2005-79CB-A5	5.50%	01/25/2036	1,004,430
	35,585,871	Countrywide Alternative Loan Trust, Series 2005-85CB-1A1	6.00%	02/25/2036	28,533,560
	2,957,867	Countrywide Alternative Loan Trust, Series 2005-85CB-2A6 (-4 x 1 Month LIBOR USD + 21.63%, 21.63% Cap)	14.77% I/F	02/25/2036	3,443,762
	1,731,554	Countrywide Alternative Loan Trust, Series 2005-86CB-A5	5.50%	02/25/2036	1,548,777
	3,274,501	Countrywide Alternative Loan Trust, Series 2005-80CB-A3	5.50%	10/25/2035	3,001,545
	745,200	Countrywide Alternative Loan Trust, Series 2005-J10-1A13 (1 Month LIBOR	3.3070	10/23/2033	3,001,313
	,,200	USD + 0.70%, 0.70% Floor, 5.50% Cap)	2.57%	10/25/2035	606,305
	349,084	Countrywide Alternative Loan Trust, Series 2005-J10-1A15	5.50%	10/25/2035	319,985
	864,180	Countrywide Alternative Loan Trust, Series 2005-J11-1A3	5.50%	11/25/2035	755,259
	1,186,494	Countrywide Alternative Loan Trust, Series 2005-J11-6A1	6.50%	09/25/2032	1,163,134
	1,114,176	Countrywide Alternative Loan Trust, Series 2005-J13-2A5 (1 Month LIBOR	/		201 = 11
	2 220 251	USD + 0.48%, 0.48% Floor, 5.50% Cap)	2.35%	11/25/2035	901,744
	2,228,351	Countrywide Alternative Loan Trust, Series 2005-J13-2A6 (-1 x 1 Month LIBOR	2.150/ 1/01/0	11/05/2025	107.241
	3,891,000	USD + 5.02%, 5.02% Cap) Country wide Alternative Lean Trust Series 2005 II 5A2	3.15% I/F I/O	11/25/2035	187,241
	1,154,427	Countrywide Alternative Loan Trust, Series 2005-J1-5A3 Countrywide Alternative Loan Trust, Series 2005-J1-7A1	5.50% 5.50%	02/25/2035 01/25/2020	3,871,041 1,156,290
	1,053,725	Countrywide Alternative Loan Trust, Series 2005-J2-1A5 (1 Month LIBOR USD	3.3070	01/23/2020	1,130,230
	1,055,725	+ 0.50%, 0.50% Floor, 5.50% Cap)	2.37%	04/25/2035	940,559
	3,242,231	Countrywide Alternative Loan Trust, Series 2005-J2-1A6 (-1 x 1 Month LIBOR		0.0.20.2000	, 10,00
	, ,	USD + 5.00%, 5.00% Cap)	3.13% I/F I/O	04/25/2035	226,148
	10,124,089	Countrywide Alternative Loan Trust, Series 2005-J3-2A8 (1 Month LIBOR USD			
		+ 0.30%, 0.30% Floor, 5.50% Cap)	2.17%	05/25/2035	9,360,378
	10,124,089	Countrywide Alternative Loan Trust, Series 2005-J3-2A9 (-1 x 1 Month LIBOR			
	4.205.005	USD + 5.20%, 5.20% Cap)	3.33% I/F I/O	05/25/2035	775,256
	4,285,987	Countrywide Alternative Loan Trust, Series 2006-12CB-A3 (1 Month LIBOR	5 750/	05/05/0006	2.512.220
	44,591,114	USD + 5.75%, 5.75% Floor) Countrywide Alternative Loan Trust, Series 2006, 15CP, A1	5.75% 6.50%	05/25/2036 06/25/2036	3,512,228 35,108,840
	1,381,550	Countrywide Alternative Loan Trust, Series 2006-15CB-A1 Countrywide Alternative Loan Trust, Series 2006-18CB-A12 (1 Month LIBOR	0.5070	00/23/2030	55,100,040
	1,001,000	USD + 0.60%, 0.60% Floor, 6.00% Cap)	2.47%	07/25/2036	984,458
	1,381,550	Countrywide Alternative Loan Trust, Series 2006-18CB-A13 (-1 x 1 Month			201,100
		LIBOR USD + 5.50%, 5.50% Cap)	3.63% I/F I/O	07/25/2036	188,829
	6,897,751	Countrywide Alternative Loan Trust, Series 2006-19CB-A12 (1 Month LIBOR			
		USD + 0.40%, 0.40% Floor, 6.00% Cap)	2.27%	08/25/2036	5,095,116
	9,353,765	Countrywide Alternative Loan Trust, Series 2006-19CB-A13 (-1 x 1 Month	2 720/ 7/75 7/2	00/25/2025	1 252 200
	1 420 057	LIBOR USD + 5.60%, 5.60% Cap)	3.73% I/F I/O	08/25/2036	1,353,200
	1,439,957 2,349,335	Countrywide Alternative Loan Trust, Series 2006-19CB-A15	6.00% 5.75%	08/25/2036	1,283,919 2,055,510
	6,876,217	Countrywide Alternative Loan Trust, Series 2006-24CB-A11 Countrywide Alternative Loan Trust, Series 2006-24CB-A14 (-1 x 1 Month	J.1J70	06/25/2036	2,033,310
	0,070,217	LIBOR USD + 7.15%, 7.15% Cap)	5.28% I/F I/O	06/25/2036	1,569,057
	5,513,830	Countrywide Alternative Loan Trust, Series 2006-24CB-A22	6.00%	06/25/2036	4,910,160
	5,917,996	Countrywide Alternative Loan Trust, Series 2006-24CB-A5 (1 Month LIBOR			,,
		USD + 0.60%, 0.06% Floor, 6.00% Cap)	2.47%	06/25/2036	3,974,921
	2,233,948	Countrywide Alternative Loan Trust, Series 2006-26CB-A17	6.25%	09/25/2036	1,852,688
	2,867,463	Countrywide Alternative Loan Trust, Series 2006-26CB-A9	6.50%	09/25/2036	2,424,614
	5,174,276	Countrywide Alternative Loan Trust, Series 2006-29T1-1A2	6.25%	10/25/2036	4,420,869
	752,416	Countrywide Alternative Loan Trust, Series 2006-29T1-2A12 (-7 x 1 Month	22 000/ 1/E	10/25/2026	1 400 000
	460,870	LIBOR USD + 46.15%, 46.15% Cap) Countrywide Alternative Loan Trust, Series 2006-29T1-2A23 (-4 x 1 Month	33.99% I/F	10/25/2036	1,400,020
	400,870	Countrywide Alternative Loan Trust, Series 2006-2911-2A23 (-4 x 1 Month LIBOR USD + 33.37%, 33.37% Cap)	25.26% I/F	10/25/2036	699,614
	5,329,456	Countrywide Alternative Loan Trust, Series 2006-30T1-1A2	6.25%	11/25/2036	4,786,960
	3,636,613	Countrywide Alternative Loan Trust, Series 2006-32CB-A1 (1 Month LIBOR	0.2070	11/20/2000	1,700,700
	-,,	USD + 0.67%, 0.67% Floor, 6.00% Cap)	2.54%	11/25/2036	2,624,600
	6,065,871	Countrywide Alternative Loan Trust, Series 2006-32CB-A2 (-1 x 1 Month			
		LIBOR USD + 5.33%, 5.33% Cap)	3.46% I/F I/O	11/25/2036	912,514
	6,322,118	Countrywide Alternative Loan Trust, Series 2006-36T2-2A1	6.25%	12/25/2036	4,621,440
	1,856,871	Countrywide Alternative Loan Trust, Series 2006-39CB-1A10	6.00%	01/25/2037	1,823,263

DoubleLine Funds Trust

2/5/2019

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	16,917,000	Countrywide Alternative Loan Trust, Series 2006-39CB-2A2 (-1 x 1 Month			
		LIBOR USD + 6.55%, 6.55% Cap)	4.68% I/F I/O	01/25/2037	3,795,069
	5,761,037	Countrywide Alternative Loan Trust, Series 2006-39CB-2A4 (1 Month LIBOR		0.1/2.1/2.02	
	2.726.041	USD + 0.45%, 0.45% Floor, 7.00% Cap)	2.32%	01/25/2037	1,374,083
	2,726,941 4,641,158	Countrywide Alternative Loan Trust, Series 2006-40T1-1A11 Countrywide Alternative Loan Trust, Series 2006-40T1-1A4 (-1 x 1 Month	6.00%	01/25/2037	2,517,127
	7,071,130	LIBOR USD + 5.45%, 5.45% Cap)	3.58% I/F I/O	01/25/2037	548,007
	5,236,633	Countrywide Alternative Loan Trust, Series 2006-41CB-1A10	6.00%	01/25/2037	4,509,109
	5,514,287	Countrywide Alternative Loan Trust, Series 2006-41CB-1A9	6.00%	01/25/2037	4,748,190
	4,655,687	Countrywide Alternative Loan Trust, Series 2006-45T1-1A4 (1 Month LIBOR			
		USD + 0.60%, 0.60% Floor, 6.00% Cap)	2.47%	02/25/2037	2,012,473
	4,655,687	Countrywide Alternative Loan Trust, Series 2006-45T1-1A5 (-1 x 1 Month			-04.0-0
	1,530,386	LIBOR USD + 5.40%, 5.40% Cap)	3.53% I/F I/O	02/25/2037	581,970
	4,518,553	Countrywide Alternative Loan Trust, Series 2006-6CB-1A4 Countrywide Alternative Loan Trust, Series 2006-J1-1A10	5.50% 5.50%	05/25/2036 02/25/2036	1,430,891 4,157,198
	9,167,971	Countrywide Alternative Loan Trust, Series 2006-J1-1A3	5.50%	02/25/2036	8,434,795
	1,732,983	Countrywide Alternative Loan Trust, Series 2006-J4-2A2	6.00%	07/25/2036	1,516,064
	1,047,246	Countrywide Alternative Loan Trust, Series 2007-11T1-A24 (-6 x 1 Month		***************************************	2,0 2 0,0 0 1
		LIBOR USD + 39.90%, 39.90% Cap)	28.67% I/F	05/25/2037	1,721,796
	16,260,457	Countrywide Alternative Loan Trust, Series 2007-15CB-A1	6.00%	07/25/2037	15,254,110
	11,552,105	Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR	2.220/	00/05/0025	6 440 010
	3,345,201	USD + 0.45%, 0.45% Floor, 7.00% Cap) Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month	2.32%	08/25/2037	6,440,018
	3,343,201	LIBOR USD + 54.58%, 54.58% Cap)	38.99% I/F	08/25/2037	6,363,933
	6,200,416	Countrywide Alternative Loan Trust, Series 2007-16CB-4A7	6.00%	08/25/2037	6,090,490
	9,551,689	Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month			2,22,2,
		LIBOR USD + 29.90%, 29.90% Cap)	21.29% I/F	08/25/2037	14,119,608
	1,493,616	Countrywide Alternative Loan Trust, Series 2007-18CB-2A25	6.00%	08/25/2037	1,370,241
	988,903	Countrywide Alternative Loan Trust, Series 2007-19-1A10 (-6 x 1 Month LIBOR	25.550/ 1/5	00/05/0005	1.750.061
	14.524.760	USD + 39.00%, 39.00% Cap)	27.77% I/F	08/25/2037	1,758,861
	14,534,760 35,456,022	Countrywide Alternative Loan Trust, Series 2007-19-1A4	6.00% 6.50%	08/25/2037 08/25/2037	11,943,873 26,918,003
	4,760,364	Countrywide Alternative Loan Trust, Series 2007-19-2A1 Countrywide Alternative Loan Trust, Series 2007-21CB-2A2 (-4 x 1 Month	0.3076	06/23/2037	20,918,003
	4,700,504	LIBOR USD + 28.40%, 28.40% Cap)	20.91% I/F	09/25/2037	6,224,956
	23,793,133	Countrywide Alternative Loan Trust, Series 2007-22-2A16	6.50%	09/25/2037	17,149,683
	12,156,809	Countrywide Alternative Loan Trust, Series 2007-23CB-A3 (1 Month LIBOR			
		USD + 0.50%, 0.50% Floor, 7.00% Cap)	2.37%	09/25/2037	8,101,824
	17,253,032	Countrywide Alternative Loan Trust, Series 2007-23CB-A4 (-1 x 1 Month	4 (20/ 1/5 1/0	00/05/0005	2 220 555
	16 261 604	LIBOR USD + 6.50%, 6.50% Cap)	4.63% I/F I/O	09/25/2037	3,338,777
	16,261,694 6,511,167	Countrywide Alternative Loan Trust, Series 2007-4CB-2A1 Countrywide Alternative Loan Trust, Series 2007-5CB-1A18 (-1 x 1 Month	7.00%	03/25/2037	4,981,198
	0,511,107	LIBOR USD + 5.65%, 5.65% Cap)	3.78% I/F I/O	04/25/2037	892,197
	6,511,167	Countrywide Alternative Loan Trust, Series 2007-5CB-1A23 (1 Month LIBOR	5.707011110	0 1/23/2037	0,2,1,7
	0,0,- 0.	USD + 0.55%, 0.55% Floor, 6.00% Cap)	2.42%	04/25/2037	4,472,232
	5,511,524	Countrywide Alternative Loan Trust, Series 2007-6-A4	5.75%	04/25/2047	4,779,637
	440,317	Countrywide Alternative Loan Trust, Series 2007-8CB-A12 (-6 x 1 Month			
	470.022	LIBOR USD + 40.20%, 40.20% Cap)	28.97% I/F	05/25/2037	794,244
	470,032	Countrywide Alternative Loan Trust, Series 2007-8CB-A8 (-6 x 1 Month LIBOR	20 050/ I/E	05/25/2027	944.761
	715,715	USD + 40.08%, 40.08% Cap) Countrywide Alternative Loan Trust, Series 2007-9T1-1A4 (1 Month LIBOR	28.85% I/F	05/25/2037	844,761
	/13,/13	USD + 0.50%, 0.50% Floor, 6.00% Cap)	2.37%	05/25/2037	373,321
	715,715	Countrywide Alternative Loan Trust, Series 2007-9T1-1A5 (-1 x 1 Month	2.5770	03/23/2037	373,321
	,,,	LIBOR USD + 5.50%, 5.50% Cap)	3.63% I/F I/O	05/25/2037	112,786
	19,604,403	Countrywide Alternative Loan Trust, Series 2007-9T1-1A6	6.00%	05/25/2037	14,761,888
	2,027,544	Countrywide Alternative Loan Trust, Series 2007-9T1-2A1	6.00%	05/25/2037	1,501,506
	244,251	Countrywide Alternative Loan Trust, Series 2007-9T1-3A1	5.50%	05/25/2022	185,393
	52,330,825	Countrywide Alternative Loan Trust, Series 2007-HY2-1A	3.47% #	03/25/2047	48,519,948
	2,732,870 39,965,831	Countrywide Alternative Loan Trust, Series 2007-HY5R-2A1B Countrywide Asset Backed Certificates, Series 2006-25-1A (1 Month LIBOR	3.28% #	03/25/2047	2,754,155
	39,903,631	USD + 0.14%, 0.14% Floor)	2.01%	06/25/2047	37,692,099
	3,639,372	Countrywide Asset-Backed Certificates, Series 2003-BC6-M1 (1 Month LIBOR	2.0170	00/25/2017	37,072,077
	-,,	USD + 0.83%, 0.55% Floor)	2.70%	11/25/2033	3,537,543
	776,583	Countrywide Asset-Backed Certificates, Series 2005-13-AF3	4.66% #	04/25/2036	712,039
	20,839,545	Countrywide Asset-Backed Certificates, Series 2005-4-AF5B	4.57%	10/25/2035	21,302,921
	2,225,601	Countrywide Home Loans, Series 2003-60-4A1	3.66% #	02/25/2034	2,265,743
	2,755,013	Countrywide Home Loans, Series 2004-R2-1AF1 (1 Month LIBOR USD + 0.42%, 0.42% Floor, 9.50% Cap)	2.29% ^	11/25/2034	2,493,109
	2,680,621	Countrywide Home Loans, Series 2004-R2-1AS	4.53% # ^ I/O	11/25/2034	2,493,109
	5,718,600	Countrywide Home Loans, Series 2005-20-A5	5.50%	10/25/2035	5,542,228
	4,154,910	Countrywide Home Loans, Series 2005-20-A8	5.25%	10/25/2035	4,079,152
	13,338,484	Countrywide Home Loans, Series 2005-23-A1	5.50%	11/25/2035	11,870,235
	3,492,488	Countrywide Home Loans, Series 2005-24-A8	5.50%	11/25/2035	3,117,751
	980,595	Countrywide Home Loans, Series 2005-27-2A1	5.50%	12/25/2035	845,261
	1,774,969	Countrywide Home Loans, Series 2005-28-A7	5.25%	01/25/2019	1,569,180
	21,368,918 2,866,835	Countrywide Home Loans, Series 2005-HYB1-4A1 Countrywide Home Loans, Series 2005-HYB8-1A1	3.46% # 3.51% #	03/25/2035 12/20/2035	20,699,684 2,528,283
	3,830,908	Countrywide Home Loans, Series 2005-111 B8-171 Countrywide Home Loans, Series 2005-J3-2A4	4.50%	09/25/2035	3,706,088
	2,453,149	Countrywide Home Loans, Series 2005-J4-A5	5.50%	11/25/2035	2,410,422
	845,576	Countrywide Home Loans, Series 2005-R1-1AF1 (1 Month LIBOR USD +			
		0.36%, 0.36% Floor, 9.50% Cap)	2.23% ^	03/25/2035	792,477
	829,228	Countrywide Home Loans, Series 2005-R1-1AS	4.59% # ^ I/O	03/25/2035	65,275
	6,751,706	Countrywide Home Loans, Series 2006-16-2A1	6.50%	11/25/2036	5,598,020
	6,774,668	Countrywide Home Loans, Series 2006-1-A2	6.00%	03/25/2036	5,893,835
	2,702,247 1,643,698	Countrywide Home Loans, Series 2006-20-1A21 Countrywide Home Loans, Series 2006-J3-A4	6.00% 5.50%	02/25/2037 05/25/2036	2,337,552 1,662,310
	7,204,837	Countrywide Home Loans, Series 2006-J3-A4 Countrywide Home Loans, Series 2007-10-A7	6.00%	05/25/2036	6,124,059
	23,469,776	Countrywide Home Loans, Series 2007-10-17	6.00%	08/25/2037	19,888,131
	14,176,073	Countrywide Home Loans, Series 2007-12-A9	5.75%	08/25/2037	13,010,221
	6,245,976	Countrywide Home Loans, Series 2007-13-A1	6.00%	08/25/2037	5,549,442
	7,315,988	Countrywide Home Loans, Series 2007-13-A10	6.00%	08/25/2037	6,500,129
	7,292,205	Countrywide Home Loans, Series 2007-15-1A1	6.25%	09/25/2037	6,785,697
	804,122	Countrywide Home Loans, Series 2007-15-1A16	6.25% 6.25%	09/25/2037	748,269
	3,583,272 7,830,406	Countrywide Home Loans, Series 2007-15-1A29 Countrywide Home Loans, Series 2007-17-1A2	6.25%	09/25/2037 10/25/2037	3,328,662 7,488,024
	,,030, <del>1</del> 00	County wide Home Douis, Delics 2007-17-1112	0.0070	10/23/203/	7,700,027

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1 020 409	Ct	6.000/	11/25/2027	002 410
1,029,408	Countrywide Home Loans, Series 2007-18-1A1	6.00%	11/25/2037	903,419
7,585,487		6.00%	04/25/2037	6,465,049
2,921,439	Countrywide Home Loans, Series 2007-3-A12	6.00%	04/25/2037	2,489,919
5,789,715	Countrywide Home Loans, Series 2007-4-1A39	6.00%	05/25/2037	4,753,717
2,765,909		5.75%	05/25/2037	2,501,182
9,060,933	Countrywide Home Loans, Series 2007-7-A1	6.00%	06/25/2037	8,122,384
2,716,158		5.75%	06/25/2037	2,405,211
8,180,373	Countrywide Home Loans, Series 2007-8-1A4	6.00%	01/25/2038	6,844,905
4,293,030	Countrywide Home Loans, Series 2007-8-1A5	5.44%	01/25/2038	3,450,655
9,967,512	Countrywide Home Loans, Series 2007-8-1A9 (1 Month LIBOR USD + 6.00%,			
	4.00% Floor, 6.00% Cap)	6.00%	01/25/2038	8,340,288
1,700,443	Countrywide Home Loans, Series 2007-9-A11	5.75%	07/25/2037	1,566,487
		3.70% #	04/25/2037	
10,872,174				10,722,160
25,417,824		6.00%	02/25/2037	19,806,186
674,367	Countrywide Home Loans, Series 2007-J3-A1 (1 Month LIBOR USD + 0.50%,			
	0.50% Floor, 6.00% Cap)	2.37%	07/25/2037	425,444
3,371,834	Countrywide Home Loans, Series 2007-J3-A2 (-1 x 1 Month LIBOR USD +			
- 3 3	5.50%, 5.50% Cap)	3.63% I/F I/O	07/25/2037	359,637
4,917,282	Credit Suisse First Boston Mortgage Backed Trust, Series 2006-3-A4B	6.11% В	11/25/2036	1,852,337
3,130,734	Credit Suisse First Boston Mortgage Backed Trust, Series 2006-4-A6A	5.68% B	12/25/2036	1,464,680
10,831,655		5.90% #	05/25/2037	5,263,134
87,432	Credit Suisse First Boston Mortgage Securities Corporation, Series 2004-AR8-			
	2A1	3.52% #	09/25/2034	87,724
3,982,187	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A4	5.50%	11/25/2035	3,906,469
838,298	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-10-5A5	5.50%	11/25/2035	822,359
12,915,390		5.25%	01/25/2036	12,496,752
10,310,384	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-12-7A1	7.00%	01/25/2036	4,052,173
5,769,390	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-3A10	5.50%	09/25/2035	5,795,769
4,968,781	Credit Suisse First Boston Mortgage Securities Corporation, Series 2005-8-7A1	7.00%	09/25/2035	4,172,819
2,248,640		5.75% ^	12/26/2035	2,055,314
18,086,865		6.00%	02/25/2036	13,718,324
2,930,785	Credit Suisse Mortgage Capital Certificates, Series 2006-2-3A1	6.50%	03/25/2036	1,800,911
3,314,188				
	USD + 0.70%, 0.70% Floor, 6.00% Cap)	2.57%	03/25/2036	1,892,494
18,524,786	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A2 (-1 x 1 Month			
,,,,,,,,,	LIBOR USD + 5.30%, 5.30% Cap)	3.43% I/F I/O	03/25/2036	2,778,948
3,858,687		6.25%	03/25/2036	2,943,130
	Credit Suisse Mortgage Capital Certificates, Series 2006-2-5A3			
10,443,150		6.00%	03/25/2036	7,828,872
3,973,458	Credit Suisse Mortgage Capital Certificates, Series 2006-3-4A3	5.50%	04/25/2036	3,717,284
2,402,057	Credit Suisse Mortgage Capital Certificates, Series 2006-3-4A4	5.50%	04/25/2036	2,251,552
4,038,666				
.,050,000	USD + 1.00%, 6.00% Floor, 6.00% Cap)	6.00%	05/25/2036	3,569,721
20.905.197				
20,895,187	Credit Suisse Mortgage Capital Certificates, Series 2006-4-4A1	7.00%	05/25/2036	9,588,408
11,475,108	Credit Suisse Mortgage Capital Certificates, Series 2006-6-1A4	6.00%	07/25/2036	9,688,912
10,695,053	Credit Suisse Mortgage Capital Certificates, Series 2006-6-3A1	7.00%	07/25/2036	3,121,887
225,197	Credit Suisse Mortgage Capital Certificates, Series 2006-7-3A11	6.00%	08/25/2036	185,295
3,758,460		6.00%	08/25/2036	3,715,924
7,458,123		5.50%	11/25/2036	7,089,230
24,965,005	Credit Suisse Mortgage Capital Certificates, Series 2006-9-3A1	6.00%	11/25/2036	23,236,543
6,744,540		6.00%	11/25/2036	5,278,727
5,329,720	Credit Suisse Mortgage Capital Certificates, Series 2006-9-6A14	6.00%	11/25/2036	5,077,758
865,983	Credit Suisse Mortgage Capital Certificates, Series 2006-9-6A15 (-6 x 1 Month			
· ·	LIBOR USD + 39.90%)	30.18% I/F	11/25/2036	1,459,828
11,220,503	Credit Suisse Mortgage Capital Certificates, Series 2007-1-1A4	6.13% #	02/25/2037	5,273,374
5,664,900	Credit Suisse Mortgage Capital Certificates, Series 2007-1-5A14	6.00%	02/25/2037	5,158,837
8,547,951	Credit Suisse Mortgage Capital Certificates, Series 2007-3-2A10	6.00%	04/25/2037	6,506,465
6,158,924		5.00%	08/25/2037	5,068,431
49,411,004	Credit Suisse Mortgage Capital Certificates, Series 2007-5-3A19	6.00%	08/25/2037	40,069,300
22,268,790	Credit Suisse Mortgage Capital Certificates, Series 2007-5-3A9	6.00%	08/25/2037	17,162,136
9,415,332	Credit Suisse Mortgage Capital Certificates, Series 2008-2R-1A1	6.00% ^	07/25/2037	8,820,537
2,357,165		3.60% # ^	07/20/2035	2,265,644
	Credit Suisse Mortgage Capital Certificates, Series 2009-1R-4A2 Credit Suisse Mortgage Capital Certificates, Series 2010-13R-1A2		12/26/2035	
4,576,513	Credit Suisse Wortgage Capital Certificates, Series 2010-15K-1AZ	5.50% # ^		4,433,947
91,579,924	Credit Suisse Mortgage Capital Certificates, Series 2010-17R-6A1	3.11% # ^	06/26/2037	90,955,450
14,877,523	Credit Suisse Mortgage Capital Certificates, Series 2010-2R-4A17	6.00% # ^	03/26/2037	14,626,403
15,537,837	Credit Suisse Mortgage Capital Certificates, Series 2010-4R-8A17	6.00% # ^	06/26/2037	15,556,687
12,578,246		6.00% # ^	04/26/2037	12,500,453
19,598,134		4.00% ^	02/27/2038	19,655,390
14,191,857		3.43% # ^	08/26/2046	13,112,243
48,774,391	Credit Suisse Mortgage Capital Certificates, Series 2013-6-1A1	2.50% # ^	07/25/2028	47,765,093
46,038,702	Credit Suisse Mortgage Capital Certificates, Series 2013-9R-A1	3.00% # ^	05/27/2043	42,293,118
22,098,179	Credit Suisse Mortgage Capital Certificates, Series 2013-IVR4-A2	3.00% # ^	07/25/2043	21,546,750
5,416,769		3.00% # ^	09/25/2044	5,271,648
80,098,820		2.50% # ^	01/25/2045	76,793,230
83,784,897		3.75% ^ §	11/25/2057	84,044,714
	Credit Suisse Montage Trust Series 2017 1 4 A			
65,008,634		4.50% ^	03/25/2021	65,307,277
57,086,919				
	2.55%)	3.21% ^	03/06/2047	57,716,034
70,328,650		4.03% ^ §	08/25/2062	70,856,115
91,406		3.71%	06/25/2035	91,349
13,755,271	Credit-Based Asset Servicing and Securitization LLC, Series 2006-CB4-AV3			. 1,5 .,
13,733,271	(1 Month LIBOR USD + 0.15%, 0.15% Floor)	2.02%	05/25/2026	11,326,838
0.550.000			05/25/2036	
9,750,000	Credit-Based Asset Servicing and Securitization LLC, Series 2007-MX1-A3	5.83% ^ ß	12/25/2036	9,938,099
12,048,245	CSMC Trust, Series 2006-4-6A1	6.00%	05/25/2036	9,320,888
7,876,646	CSMC Trust, Series 2007-1-3A1	6.00%	02/25/2022	4,508,480
86,444		5.00%	03/25/2037	85,895
12,293,312		6.00% ^	06/27/2036	12,041,138
31,470,111	CSMC Trust, Series 2009-12R-3A17	6.00% # ^	06/26/2037	32,380,532
31,4/0,111	CSMC Trust Series 2010 0D 70 42			
929,110		3.75% ^	12/27/2036	931,594
1,904,000		3.75% ^	12/27/2036	1,905,064
6,047,000	CSMC Trust, Series 2010-9R-70A5	4.00% ^	12/27/2036	5,961,111
31,238,264		3.48% # ^	07/27/2043	31,204,089
133,948,380		4.25% ^ §	07/26/2055	132,227,853
23,132,268		3.75% ^ §	12/25/2056	23,182,669
		5.50% ^ §		
29,320,132	CSMC Trust, Series 2016-PR1-A1	J.J070 8	07/25/2056	28,839,742

75/2019		DoubleLine Funds Tit	นรเ		
	(2.404.022	COMC T - + C : 2017 12D A1 (1 M - 41 LIDOR LICE + 1 459/)	2.020/ ^	10/20/2046	(4.0(2.571
	63,404,023	CSMC Trust, Series 2017-12R-A1 (1 Month LIBOR USD + 1.45%)	3.02% ^	10/29/2046	64,063,571
	7,724,231	CSMLT Trust, Series 2015-1-A9	3.50% # ^	05/25/2045	7,677,159
	39,563,908	CSMLT Trust, Series 2015-2-A7	3.50% # ^	08/25/2045	39,382,152
	12,607,345	CSMLT Trust, Series 2015-3-1A2	3.50% # ^	11/25/2045	12,745,931
	17,025,083	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-4-A5	5.50%	09/25/2035	16,504,916
	1,068,110	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-1A6	3.3070	07/25/2055	10,504,710
	1,000,110		22 219/ I/E	11/25/2025	1 422 216
	1 110 000	(-7 x 1 Month LIBOR USD + 35.93%)	22.21% I/F	11/25/2035	1,422,216
	1,119,820	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A1			
		(1 Month LIBOR USD + 0.20%, 0.20% Floor, 5.50% Cap)	2.07%	11/25/2035	761,333
	3,379,739	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2005-5-2A2			
		(-1 x 1 Month LIBOR USD + 5.30%, 5.30% Cap)	3.43% I/F I/O	11/25/2035	404,528
	3,483,402	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-1-1A3A	51.1570 ET E G	11,20,2000	.0.,520
	3,403,402		2.08%	09/25/2027	2 490 405
	20 604 000	(1 Month LIBOR USD + 0.21%, 0.21% Floor)	2.08%	08/25/2037	3,480,405
	29,604,909	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-2-2A1			
		(1 Month LIBOR USD + 0.30%, 0.30% Floor)	2.17%	09/25/2047	26,076,425
	16,628,462	Deutsche ALT-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA5-A1B			
		(1 Month LIBOR USD + 0.22%, 0.22% Floor)	2.09%	08/25/2047	15,714,101
	960,672	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB2-A2	5.63% #	06/25/2036	931,085
	25,492,812	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A2	5.65% #	10/25/2036	24,257,767
	1,816,056	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3	5.90% #	10/25/2036	1,727,724
	2,668,040	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A3A1	5.90% #	10/25/2036	2,538,268
	5,303,593	Deutsche ALT-B Securities, Inc. Mortgage Loan Trust, Series 2006-AB4-A6A1	5.87% ß	10/25/2036	5,045,756
	12,290,406	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR			
	12,270,.00	USD + 12.12%, 12.12% Cap)	9.64% ^ I/F	04/15/2036	12,151,156
	5 072 005		7.0 <del>4</del> 70 1/1	04/15/2050	12,131,130
	5,972,995	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4AII (-1 x 1 Month LIBOR	0.620/ 4.75	0.4/1.5/2026	5.000.600
		USD + 12.11%, 12.11% Cap)	9.62% ^ I/F	04/15/2036	5,838,622
	9,726,073	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4AI2 (-2 x 1 Month LIBOR			
		USD + 14.60%, 14.61% Cap)	11.21% ^ I/F	04/15/2036	9,651,583
	588,130	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI1 (-3 x 1 Month LIBOR		0 20. 200 0	7,000,00
	300,130	USD + 19.35%, 19.35% Cap)	14.02% ^ I/F	04/15/2036	614,025
	5 120 042		14.0270 1/1	04/13/2030	014,023
	5,139,942	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI3 (-1 x 1 Month LIBOR			
		USD + 12.57%, 12.57% Cap)	10.08% ^ I/F	04/15/2036	4,783,730
	85,124,440	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI4 (-1 x 1 Month LIBOR			
		USD + 12.12%, 12.12% Cap)	9.64% ^ I/F	04/15/2036	78,486,283
	11,672,911	Deutsche Securities, Inc., Series 2005-6-2A1	5.50%	12/25/2035	10,616,757
		Deutsche Securities, Inc., Series 2006-AB4-A1A			
	1,825,587		6.01% #	10/25/2036	1,736,644
	21,008,856	Equifirst Loan Securitization Trust, Series 2007-1-A2B (1 Month LIBOR USD +			
		0.19%, 0.19% Floor)	2.06%	04/25/2037	20,213,767
	9,055,059	First Franklin Mortgage Loan Trust, Series 2006-FF3-A2B (1 Month LIBOR			
	. , ,	USD + 0.20%, 0.20% Floor)	2.07%	02/25/2036	9,020,546
	10 000 722	First Horizon Alternative Mortgage Securities, Series 2005-AA4-1A1	3.25% #		
	10,099,733			05/25/2035	8,749,519
	5,338,297	First Horizon Alternative Mortgage Securities, Series 2005-FA5-1A4	5.50%	08/25/2035	5,011,181
	7,818,141	First Horizon Alternative Mortgage Securities, Series 2005-FA8-1A4	5.50%	11/25/2035	6,682,089
	552,561	First Horizon Alternative Mortgage Securities, Series 2005-FA8-2A1	5.00%	11/25/2020	555,853
	5,742,767	First Horizon Alternative Mortgage Securities, Series 2005-FA9-A4A	5.50%	12/25/2035	5,024,601
	4,148,051	First Horizon Alternative Mortgage Securities, Series 2006-AA3-A1	3.36% #	06/25/2036	3,849,936
	3,429,799	First Horizon Alternative Mortgage Securities, Series 2006-FA1-1A12	6.00%	04/25/2036	2,881,746
	104,633	First Horizon Alternative Mortgage Securities, Series 2006-FA1-1A6 (1 Month			
		LIBOR USD + 0.75%, 0.75% Floor, 5.75% Cap)	2.62%	04/25/2036	104,788
	2,409,102	First Horizon Alternative Mortgage Securities, Series 2006-FA2-1A5	6.00%	05/25/2036	1,909,328
	633,486	First Horizon Alternative Mortgage Securities, Series 2006-FA7-A8	6.25%	12/25/2036	544,621
	3,407,372	First Horizon Alternative Mortgage Securities, Series 2006-FA8-1A5	6.00%	02/25/2037	2,752,407
	7,021,406	First Horizon Alternative Mortgage Securities, Series 2006-RE1-A1	5.50%	05/25/2035	6,406,821
	18,915,281	First Horizon Alternative Mortgage Securities, Series 2007-FA3-A3	6.00%	06/25/2037	14,998,666
	973,288	First Horizon Alternative Mortgage Securities, Series 2007-FA3-A4	6.00%	06/25/2037	771,758
	1,109,050	First Horizon Alternative Mortgage Securities, Series 2007-FA4-1A13	6.25%	08/25/2037	901,878
	3,423,722	First Horizon Alternative Mortgage Securities, Series 2007-FA4-1A4	6.25%	08/25/2037	2,784,164
	1,608,658	First Horizon Alternative Mortgage Securities, Series 2007-FA4-1A5	6.25%	08/25/2037	1,308,158
	2,006,641	First Horizon Asset Securities, Inc., Series 2006-1-1A2	6.00%	05/25/2036	1,832,586
					1,632,360
	5,263,583	First Horizon Asset Securities, Inc., Series 2007-1-A3	6.00%	03/25/2037	4,609,951
	3,584,379	First Horizon Asset Securities, Inc., Series 2007-4-1A1	6.00%	08/25/2037	3,043,570
	4,387,289	First Horizon Mortgage Pass-Through Trust, Series 2005-8-1A11	5.75%	02/25/2036	3,915,782
1	171,989,569	Fremont Home Loan Trust, Series 2006-D-1A1 (1 Month LIBOR USD + 0.14%,			
_	- , - ,,, - , , - , -	0.14% Floor)	2.01%	11/25/2036	115,385,119
	7,490,365	GCAT LLC, Series 2017-1-A1	3.38% ^ §	03/25/2047	7,459,226
			J.J0/0 g	03/23/204/	7,439,220
	46,273,000	GE-WMC Asset-Backed Pass-Through Certificates, Series 2005-2-A2D (1	2.100/	10/05/0005	44.00 1.00 5
		Month LIBOR USD + 0.32%, 0.32% Floor)	2.19%	12/25/2035	44,304,695
	5,799,593	GMACM Mortgage Loan Trust, Series 2005-AR5-3A1	3.93% #	09/19/2035	5,559,028
	7,982,975	GMACM Mortgage Loan Trust, Series 2005-J1-A14	5.50%	12/25/2035	7,762,311
	38,355,927	GreenPoint Mortgage Funding Trust, Series 2005-AR3-2A1 (1 Month LIBOR			. , =,=
	20,223,721	USD + 0.26%, 0.26% Floor, 10.50% Cap)	2.13%	08/25/2045	27,621,852
	20 554 204		2.13/0	00/23/2043	27,021,032
	39,554,284	GreenPoint Mortgage Funding Trust, Series 2007-AR2-1A3 (1 Month LIBOR	0.1107	0.4/2.5/2.0 :=	
		USD + 0.24%, 0.24% Floor)	2.11%	04/25/2047	36,903,850
	1,427,774	GS Mortgage Securities Corporation, Series 2008-2R-1A1	7.50% # ^	09/25/2036	1,015,446
	4,294,019	GS Mortgage Securities Corporation, Series 2009-3R-1A2	6.00% # ^	04/25/2037	4,313,555
	223,072	GSAA Home Equity Trust, Series 2005-12-AF3	5.07% #	09/25/2035	186,245
	14,252,857	GSAA Home Equity Trust, Series 2005-7-AF3	4.75% #	05/25/2035	14,323,663
	10,636,866	GSAA Home Equity Trust, Series 2006-10-AF3	5.98% #	06/25/2036	5,371,818
	7,612,987	GSAA Home Equity Trust, Series 2006-10-AF4	6.30% B	06/25/2036	3,842,849
	14,350,897	GSAA Home Equity Trust, Series 2006-15-AF4	5.96% B	09/25/2036	7,595,871
	2,452,388	GSAA Home Equity Trust, Series 2006-18-AF3A	5.77% #	11/25/2036	1,365,633
	5,344,721	GSAA Home Equity Trust, Series 2006-18-AF6	5.68% B	11/25/2036	2,796,805
	5,795,347	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	5,055,272
	3,524,371	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	2,609,038
	27,516,613	GSAMP Trust, Series 2006-HE6-A3 (1 Month LIBOR USD + 0.15%, 0.15%			
		Floor)	2.02%	08/25/2036	23,445,987
	13,013,169	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AF (1 Month LIBOR USD +			-, -,
	15,015,107	0.35%, 0.35% Floor)	2.22% ^	03/25/2025	12 257 510
	12 012 160			03/25/2035	12,257,518
	13,013,169	GSMPS Mortgage Loan Trust, Series 2005-RP2-1AS	3.11% # ^ I/O	03/25/2035	751,098
	7,532,046	GSMPS Mortgage Loan Trust, Series 2005-RP3-1AF (1 Month LIBOR USD +			
		0.250/ 0.250/ Elasa 0.500/ Car)	2.22% ^	09/25/2035	6,829,472
		0.35%, 0.35% Floor, 9.50% Cap)		09/23/2033	0,027,772
	7,532,046	GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS	2.22/6 2.97% # ^ I/O	09/25/2035	608,924
		GSMPS Mortgage Loan Trust, Series 2005-RP3-1AS			
	7,532,046 28,958,675	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)			

28,958,675	GSMPS Mortgage Loan Trust, Series 2006-RP1-1AS	2.86% # ^ I/O	01/25/2036	1,972,981
7,379,256	GSMSC Pass-Through Trust, Series 2009-3R-3A2	5.75% # ^	04/25/2037	7,370,653
2,128,648	GSR Mortgage Loan Trust, Series 2005-1F-1A2	5.50%	02/25/2035	2,157,295
4,546,271	GSR Mortgage Loan Trust, Series 2005-1F-3A3	6.00%	01/25/2035	4,576,291
668,982	GSR Mortgage Loan Trust, Series 2005-6F-3A5	6.00%	07/25/2035	709,316
6,604,508	GSR Mortgage Loan Trust, Series 2005-6F-3A9 (-1 x 1 Month LIBOR USD +			
	6.90%, 6.90% Cap)	5.03% I/F I/O	07/25/2035	677,154
453,914	GSR Mortgage Loan Trust, Series 2005-6F-4A1 (1 Month LIBOR USD + 0.50%,	3.037011110	0112312033	077,151
433,914		2.270/	07/25/2025	427 170
	0.50% Floor, 6.00% Cap)	2.37%	07/25/2035	427,179
332,549	GSR Mortgage Loan Trust, Series 2005-7F-3A1 (1 Month LIBOR USD + 0.50%,			
	0.50% Floor, 6.00% Cap)	2.37%	09/25/2035	321,867
10,747,796	GSR Mortgage Loan Trust, Series 2005-8F-3A5	6.00%	11/25/2035	8,759,340
3,818,650	GSR Mortgage Loan Trust, Series 2005-8F-4A1	6.00%	11/25/2035	3,415,523
1,106,332	GSR Mortgage Loan Trust, Series 2006-1F-1A2	5.50%	02/25/2036	1,223,891
858,048	GSR Mortgage Loan Trust, Series 2006-2F-2A3	5.75%	02/25/2036	831,991
3,232,474	GSR Mortgage Loan Trust, Series 2006-2F-3A3	6.00%	02/25/2036	2,707,662
3,882,039	GSR Mortgage Loan Trust, Series 2006-2F-3A6	6.00%	02/25/2036	3,251,766
12,454,273	GSR Mortgage Loan Trust, Series 2006-6F-2A3	6.00%	07/25/2036	10,813,762
6,228,101	GSR Mortgage Loan Trust, Series 2006-7F-3A4	6.25%	08/25/2036	4,212,867
4,707,851	GSR Mortgage Loan Trust, Series 2006-9F-2A1	6.00%	10/25/2036	4,579,759
20,420,791	GSR Mortgage Loan Trust, Series 2006-9F-4A1	6.50%	10/25/2036	18,182,458
	CCD M 4 1 T - 4 C 2000 OF 0.41			
78,569	GSR Mortgage Loan Trust, Series 2006-9F-8A1	5.50%	08/25/2021	75,623
1,347,606	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	1,582,793
2,197,095	GSR Mortgage Loan Trust, Series 2007-4F-1A1	5.00%	07/25/2037	2,505,579
28,307,524	GSR Mortgage Loan Trust, Series 2007-4F-3A11	6.00%	07/25/2037	26,119,545
1,494,325	HarborView Mortgage Loan Trust, Series 2005-14-3A1A	3.87% #	12/19/2035	1,482,520
7,938,485	HarborView Mortgage Loan Trust, Series 2006-10-2A1A (1 Month LIBOR USD			
	+ 0.18%, 0.18% Floor)	1.99%	11/19/2036	7,740,423
16,715,036	HarborView Mortgage Loan Trust, Series 2006-11-A1A (1 Month LIBOR USD +			
10,710,000	0.17%, 0.17% Floor)	1.98%	12/19/2036	15,233,559
(0.040.000		1.70/0	12/17/2030	13,433,339
69,042,889	HarborView Mortgage Loan Trust, Series 2006-14-1A1A (1 Month LIBOR USD			
	+ 0.18%, 0.18% Floor)	1.99%	01/25/2047	62,915,153
100,371,643	HarborView Mortgage Loan Trust, Series 2006-8-1A1 (1 Month LIBOR USD +			
100,571,015	0.20%)	2.04%	07/21/2036	77,284,790
05 156 550		∠.∪ च / 0	07/21/2030	11,204,190
25,156,573	HarborView Mortgage Loan Trust, Series 2006-BU1-1A1A (1 Month LIBOR	2.0227	00 11 0 12 0 1	
	USD + 0.21%, 0.21% Floor, 10.50% Cap)	2.02%	02/19/2046	22,801,829
62,893,541	HarborView Mortgage Loan Trust, Series 2007-3-1A1A (1 Month LIBOR USD +			
,,	0.20%)	2.01%	05/19/2047	58,373,647
10 402 205		2.0170	03/19/2047	36,373,047
19,492,205	HarborView Mortgage Loan Trust, Series 2007-4-1A1 (1 Month LIBOR USD +			
	0.22%, 10.00% Cap)	2.03%	07/19/2047	18,914,142
32,299,802	HarborView Mortgage Loan Trust, Series 2007-7-1A1 (1 Month LIBOR USD +			
- , ,	1.00%, 10.50% Cap)	2.87%	10/25/2037	30,021,138
1 217 412		2.0770	10/23/2037	50,021,150
1,217,412	Home Equity Asset Trust, Series 2003-3-M1 (1 Month LIBOR USD + 1.29%,		00/25/2022	
	0.86% Floor)	3.16%	08/25/2033	1,225,845
487,889	Home Equity Asset Trust, Series 2004-7-M2 (1 Month LIBOR USD + 0.99%,			
	0.66% Floor)	2.86%	01/25/2035	484,766
12,182,000	Home Equity Loan Trust, Series 2006-B-2A4 (1 Month LIBOR USD + 0.28%,	2.0070	01,20,2000	.0.,,,00
12,102,000		2.150/	06/25/2026	11 150 005
	0.28% Floor)	2.15%	06/25/2036	11,159,805
13,866,004	Home Equity Loan Trust, Series 2007-FRE1-2AV2 (1 Month LIBOR USD +			
	0.16%, 0.16% Floor)	2.03%	04/25/2037	13,742,940
1,369,165	HomeBanc Mortgage Trust, Series 2005-1-M2 (1 Month LIBOR USD + 0.49%,			- , - , -
1,505,105		2 260/	02/25/2025	1 201 214
16077021	0.49% Floor, 11.50% Cap)	2.36%	03/25/2035	1,201,314
16,975,031	HomeBanc Mortgage Trust, Series 2005-3-A1 (1 Month LIBOR USD + 0.24%,			
	0.24% Floor, 11.50% Cap)	2.11%	07/25/2035	16,893,230
757,886	HomeBanc Mortgage Trust, Series 2006-1-3A1	3.35% #	04/25/2037	766,597
29,496,350	HSI Asset Loan Obligation Trust, Series 2007-2-3A6	6.00%	09/25/2037	20,947,942
3,255,684	HSI Asset Loan Obligation Trust, Series 2007-AR1-3A1	3.64% #	01/25/2037	2,999,019
20,558,042	Impac Secured Assets Trust, Series 2007-1-A2 (1 Month LIBOR USD + 0.16%,			
	0.16% Floor, 11.50% Cap)	2.03%	03/25/2037	18,806,415
751,672	Impac Trust, Series 2002-9F-A1	5.22%	12/25/2032	756,666
34,140,955	IndyMac IMSC Mortgage Loan Trust, Series 2007-F1-2A1	6.50%	06/25/2037	19,094,664
7,745,477	IndyMac INDX Mortgage Loan Trust, Series 2007-AR13-2A1	3.56% #	07/25/2037	6,394,932
1,924,213	IndyMac Mortgage Loan Trust, Series 2006-AR2-1A1	3.61% #	09/25/2036	1,768,509
5,426,442	IndyMac Mortgage Loan Trust, Series 2006-AR2-4A1	3.66% #	09/25/2036	5,262,439
21,012,094	IndyMac Mortgage Loan Trust, Series 2006-AR3-1A1	3.69% #	12/25/2036	20,193,026
7,327,187	IndyMac Mortgage Loan Trust, Series 2006-AR7-3A1	3.59% #	05/25/2036	6,589,200
4,943,265	IndyMac Mortgage Loan Trust, Series 2007-A1-A1	6.00%	08/25/2037	4,156,098
3,618,856	IndyMac Mortgage Loan Trust, Series 2007-A1-A7	6.00%	08/25/2037	3,042,589
22,881,808	IndyMac Mortgage Loan Trust, Series 2007-A3-A1	6.25%	11/25/2037	18,687,083
			03/25/2037	
9,565,788	IndyMac Mortgage Loan Trust, Series 2007-AR1-3A1	3.47% #		9,130,763
5,512,593	IndyMac Mortgage Loan Trust, Series 2007-AR3-3A1	3.41%#	07/25/2037	5,172,736
528,252	IndyMac Mortgage Loan Trust, Series 2007-F2-1A2	6.00%	07/25/2037	491,198
25,635,460	IndyMac Mortgage Loan Trust, Series 2007-F2-2A1	6.50%	07/25/2037	16,779,778
119,737	Jefferies & Company, Inc., Series 2010-R1-1A1 (1 Month LIBOR USD + 6.00%)	6.00% # ^	03/26/2037	120,105
6,449,282	Jefferies & Company, Inc., Series 2010-R4-1A4	6.00% # ^ Þ	10/26/2036	6,439,334
11,773,409	JP Morgan Alternative Loan Trust, Series 2005-S1-2A11	6.00%	12/25/2035	11,413,096
3,774,304	JP Morgan Alternative Loan Trust, Series 2005-S1-2A9	6.00%	12/25/2035	3,658,795
3,906,013	JP Morgan Alternative Loan Trust, Series 2006-S1-1A8	5.75%	03/25/2036	3,482,929
14,824,611	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.19% В	05/25/2036	14,066,774
2,448,142	JP Morgan Alternative Loan Trust, Series 2006-S4-A3A	5.78% ß	12/25/2036	2,740,242
25,041,971	JP Morgan Alternative Loan Trust, Series 2006-S4-A4	5.96% B	12/25/2036	24,384,329
10,978,833	JP Morgan Mortgage Acquisition Trust, Series 2006-CH2-AF3	5.46% ß	09/25/2029	9,110,841
4,174,266		6.41% ß	07/25/2036	2,160,889
	JP Morgan Mortgage Acquisition Trust, Series 2006-WF1-A5			
23,000,000	JP Morgan Mortgage Acquisition Trust, Series 2007-CH1-AF5	4.96% ß	11/25/2036	22,659,851
9,690,000	JP Morgan Mortgage Acquisition Trust, Series 2007-CH3-M2 (1 Month LIBOR			
	USD + 0.32%, 0.32% Floor)	2.19%	03/25/2037	8,212,323
1,376,256	JP Morgan Mortgage Trust, Series 2005-A6-5A1	3.46% #	08/25/2035	1,371,862
8,290,388	JP Morgan Mortgage Trust, Series 2005-S1-1A2	6.50%	01/25/2035	9,047,967
1,172,308	JP Morgan Mortgage Trust, Series 2005-S2-2A13	5.50%	09/25/2035	1,171,323
1,516,667	JP Morgan Mortgage Trust, Series 2006-S2-3A3	6.00%	07/25/2036	1,229,790
5,021,537	JP Morgan Mortgage Trust, Series 2006-S2-3A5	6.25%	07/25/2036	4,037,508
3,846,740	JP Morgan Mortgage Trust, Series 2006-52-5A5  JP Morgan Mortgage Trust, Series 2006-S3-1A2	6.00%	08/25/2036	3,429,414
		0.0070	00/23/2030	3,747,717
9,934,503	JP Morgan Mortgage Trust, Series 2006-S3-1A21 (1 Month LIBOR USD +	0.0507	00/27/202	
	0.38%, 0.38% Floor, 7.50% Cap)	2.25%	08/25/2036	4,592,747

9,934,503	JP Morgan Mortgage Trust, Series 2006-S3-1A22 (-1 x 1 Month LIBOR USD +			
	7.12%, 7.12% Cap)	5.25% I/F I/O	08/25/2036	2,840,853
1,792,444	JP Morgan Mortgage Trust, Series 2006-S3-1A9	6.00%	08/25/2036	1,597,994
8,512,648	JP Morgan Mortgage Trust, Series 2006-S4-A8 (1 Month LIBOR USD + 0.38%, 0.38% Floor, 7.00% Cap)	2.25%	01/25/2037	5,110,582
8,512,648	JP Morgan Mortgage Trust, Series 2006-S4-A9 (-1 x 1 Month LIBOR USD +	2.2370	01/25/2057	3,110,302
2 207 242	6.62%, 6.62% Cap)	4.75% I/F I/O	01/25/2037	1,818,668
2,286,343 10,351,481	JP Morgan Mortgage Trust, Series 2007-A2-2A1 JP Morgan Mortgage Trust, Series 2007-S1-2A6	3.74% # 6.00%	04/25/2037 03/25/2037	2,235,124 8,382,711
3,754,453	JP Morgan Mortgage Trust, Series 2007-S3-1A1	5.50%	08/25/2037	3,288,361
7,282,443	JP Morgan Mortgage Trust, Series 2007-S3-1A35	6.00%	08/25/2037	6,407,428
1,233,672	JP Morgan Mortgage Trust, Series 2007-S3-1A9	6.00% 6.00%	08/25/2037	1,080,413
6,714,783 7,647,815	JP Morgan Mortgage Trust, Series 2007-S3-1A96 JP Morgan Mortgage Trust, Series 2007-S3-1A97	6.00%	08/25/2037 08/25/2037	5,907,981 6,732,933
760,940	JP Morgan Mortgage Trust, Series 2007-S3-2A2	5.50%	08/25/2022	790,914
9,935,775	JP Morgan Resecuritization Trust, Series 2009-4-3A2	6.00% ^	02/26/2037	8,198,333
16,903,727 18,336,658	JP Morgan Resecuritization Trust, Series 2009-7-7A1 JP Morgan Resecuritization Trust, Series 2010-1-1A4	7.00% # ^ 6.00% ^	09/27/2037 02/26/2037	12,896,159 15,650,068
14,996,674	JP Morgan Resecutifization Trust, Series 2010-1-1A4  JP Morgan Resecutifization Trust, Series 2010-2-3A9	6.00% ^	07/26/2036	15,077,501
10,322	JP Morgan Resecuritization Trust, Series 2012-2-3A3	3.32% # ^	10/26/2036	10,352
3,265,238	Lehman Mortgage Trust, Series 2005-2-3A5	5.50%	12/25/2035	3,004,923
2,914,212 4,351,297	Lehman Mortgage Trust, Series 2005-2-5A5 Lehman Mortgage Trust, Series 2005-3-2A1	5.75% 6.00%	12/25/2035 01/25/2036	2,890,683 4,314,106
370,530	Lehman Mortgage Trust, Series 2005-3-2A1  Lehman Mortgage Trust, Series 2005-3-2A3	5.50%	01/25/2036	358,898
1,990,093	Lehman Mortgage Trust, Series 2005-3-2A7	6.00%	01/25/2036	1,972,373
1,781,975	Lehman Mortgage Trust, Series 2006-1-1A1 (1 Month LIBOR USD + 0.75%,	2.620/	02/25/2026	1 252 002
5,345,925	0.75% Floor, 5.50% Cap) Lehman Mortgage Trust, Series 2006-1-1A2 (-1 x 1 Month LIBOR USD +	2.62%	02/25/2036	1,353,093
3,343,723	4.75%, 4.75% Cap)	2.88% I/F I/O	02/25/2036	754,360
6,915,674	Lehman Mortgage Trust, Series 2006-1-3A1 (1 Month LIBOR USD + 0.75%,	2.6207	00/05/0006	6 400 000
6,915,674	0.75% Floor, 5.50% Cap) Lehman Mortgage Trust, Series 2006-1-3A2 (-1 x 1 Month LIBOR USD +	2.62%	02/25/2036	6,408,029
0,913,074	4.75%, 4.75% Cap)	2.88% I/F I/O	02/25/2036	445,864
4,455,710	Lehman Mortgage Trust, Series 2006-1-3A4	5.50%	02/25/2036	4,670,795
3,787,738	Lehman Mortgage Trust, Series 2006-4-1A3 (-1 x 1 Month LIBOR USD +	2 520/ 1/5 1/0	00/05/0006	500.216
2,407,404	5.40%, 5.40% Cap) Lehman Mortgage Trust, Series 2006-4-1A4	3.53% I/F I/O 6.00%	08/25/2036 08/25/2036	509,316 2,353,520
7,049,902	Lehman Mortgage Trust, Series 2006-4-1A4  Lehman Mortgage Trust, Series 2006-5-2A1 (1 Month LIBOR USD + 0.35%,	0.0076	06/23/2030	2,333,320
	0.35% Floor, 7.50% Cap)	2.22%	09/25/2036	2,341,676
14,684,869	Lehman Mortgage Trust, Series 2006-5-2A2 (-1 x 1 Month LIBOR USD +	5 200/ T/E T/O	00/05/0006	2.506.020
11,034,162	7.15%, 7.15% Cap) Lehman Mortgage Trust, Series 2006-6-3A9	5.28% I/F I/O 5.50%	09/25/2036 10/25/2036	3,506,930 9,952,119
3,368,187	Lehman Mortgage Trust, Series 2006-6-4A5	6.00%	12/25/2036	3,192,868
3,727,567	Lehman Mortgage Trust, Series 2006-7-2A2 (1 Month LIBOR USD + 0.45%,			
12.020.976	0.45% Floor, 7.00% Cap)	2.32%	11/25/2036	1,823,705
12,930,876	Lehman Mortgage Trust, Series 2006-7-2A5 (-1 x 1 Month LIBOR USD + 6.55%, 6.55% Cap)	4.68% I/F I/O	11/25/2036	2,985,719
3,069,549	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD +	1.007011110	11/25/2050	2,705,717
2 202 255	30.68%, 30.68% Cap)	22.07% I/F	01/25/2037	4,121,928
3,383,277	Lehman Mortgage Trust, Series 2006-9-1A5 (1 Month LIBOR USD + 0.60%, 0.60% Floor, 5.75% Cap)	2.47%	01/25/2037	2 572 056
10,072,602	Lehman Mortgage Trust, Series 2006-9-1A6 (-1 x 1 Month LIBOR USD +	2.4/70	01/23/2037	2,572,956
10,072,002	5.15%, 5.15% Cap)	3.28% I/F I/O	01/25/2037	1,133,014
4,596,575	Lehman Mortgage Trust, Series 2006-9-2A1 (1 Month LIBOR USD + 0.38%,	2.250/	01/05/0005	2 22 7 22 6
8,783,722	0.38% Floor, 7.00% Cap) Lehman Mortgage Trust, Series 2006-9-2A2 (-1 x 1 Month LIBOR USD +	2.25%	01/25/2037	2,225,326
0,703,722	6.62%, 6.62% Cap)	4.75% I/F I/O	01/25/2037	2,106,878
8,753,309	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	6,612,608
2,792,697	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	02/25/2037	2,529,012
3,090,041	Lehman Mortgage Trust, Series 2007-4-2A11 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	2.20%	05/25/2037	1,571,707
13,392,503	Lehman Mortgage Trust, Series 2007-4-2A8 (-1 x 1 Month LIBOR USD +	2.2070	03/23/2037	1,571,707
	6.67%, 6.67% Cap)	4.80% I/F I/O	05/25/2037	3,450,415
1,303,201	Lehman Mortgage Trust, Series 2007-4-2A9 (1 Month LIBOR USD + 0.33%, 0.33% Floor, 7.00% Cap)	2 200/	05/25/2037	600 646
12,209,250	Lehman Mortgage Trust, Series 2007-5-11A1	2.20% 5.30% #	06/25/2037	699,646 10,476,103
2,314,176	Lehman Mortgage Trust, Series 2007-5-3A4	5.00%	12/25/2035	2,132,779
1,546,604	Lehman Mortgage Trust, Series 2007-5-4A3 (-6 x 1 Month LIBOR USD +			
051 466	40.08%, 40.08% Cap) Lehman Mortgage Trust, Series 2007-5-7A3	28.85% I/F 7.50%	08/25/2036 10/25/2036	2,630,866 778,926
951,466 422,399	Lehman Mortgage Trust, Series 2007-5-7A3  Lehman Mortgage Trust, Series 2007-6-1A8	6.00%	07/25/2037	409,350
5,527,720	Lehman Mortgage Trust, Series 2008-2-1A6	6.00%	03/25/2038	4,299,462
710,674	Lehman XS Trust, Series 2005-10-2A3B	5.33% B	01/25/2036	765,240
10,056,659 15,695,168	Lehman XS Trust, Series 2005-4-2A3A Lehman XS Trust, Series 2006-5-1A1A (1 Month LIBOR USD + 0.21%, 0.21%	5.00% В	10/25/2035	10,252,486
13,073,100	Floor)	2.08%	04/25/2036	16,062,560
682,094	Lehman XS Trust, Series 2006-5-2A4A	5.89% B	04/25/2036	801,677
16,199,954	Lehman XS Trust, Series 2006-GP3-1A1 (1 Month LIBOR USD + 0.20%, 0.20% Floor)	2.07%	06/25/2046	15,620,809
16,993,779	Lehman XS Trust, Series 2007-1-2A1	4.94% #	06/25/2046 02/25/2037	17,426,000
25,337,465	Lehman XS Trust, Series 2007-12N-1A3A (1 Month LIBOR USD + 0.20%,			., .,
2 507 000	0.20% Floor)	1.82%	07/25/2047	23,512,432
2,507,098	Long Beach Mortgage Loan Trust, Series 2006-WL1-2A3 (1 Month LIBOR USD + 0.24%, 0.24% Floor)	2.11%	01/25/2046	2,514,291
8,390,073	Luminent Mortgage Trust, Series 2005-1-A1 (1 Month LIBOR USD + 0.26%,	2.11/0	01/23/2070	2,314,231
	0.26% Floor, 11.50% Cap)	2.13%	11/25/2035	8,159,984
4,010,770	MASTR Adjustable Rate Mortgages Trust, Series 2005-2-2A1	3.53% #	03/25/2035	3,171,270
2,950,283 14,544,892	MASTR Adjustable Rate Mortgages Trust, Series 2005-6-5A1 MASTR Adjustable Rate Mortgages Trust, Series 2007-1-2A1	3.18% # 3.67% #	07/25/2035 11/25/2036	2,679,302 13,421,385
1,761,763	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	1,688,943
419,954	MASTR Alternative Loans Trust, Series 2005-5-2A3	5.50%	07/25/2025	401,051
3,768,714 2,388,124	MASTR Alternative Loans Trust, Series 2005-6-1A5 MASTR Alternative Loans Trust, Series 2006-3-1A2	5.50% 6.25%	12/25/2035 07/25/2036	3,642,121 2,154,328
2,388,124 3,820,586	MASTR Alternative Loans Trust, Series 2006-3-1A2 MASTR Alternative Loans Trust, Series 2007-1-1A5	5.75%	10/25/2036	3,679,575
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DoubleLine Funds Trust

5,210,470	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	3,530,392
		0.0076	10/23/2030	3,330,392
4,732,343	MASTR Asset Backed Securities Trust, Series 2003-OPT1-M3 (1 Month LIBOR			
	USD + 4.13%, 2.75% Floor)	6.00%	12/25/2032	4,964,653
13,623,546	MASTR Asset Backed Securities Trust, Series 2006-AM2-A3 (1 Month LIBOR			
	USD + 0.17%, 0.17% Floor)	2.04%	06/25/2036	12,053,995
30,096,143	MASTR Asset Backed Securities Trust, Series 2007-HE1-A3 (1 Month LIBOR			,,.
30,030,1.3	USD + 0.21%, 0.21% Floor)	2.08%	05/25/2037	28,660,584
4,786,645	MASTR Asset Securitization Trust, Series 2006-1-1A4			
		5.75%	05/25/2036	4,515,217
3,191,719	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD			
	+ 6.00%, 6.00% Floor)	6.00%	06/25/2036	3,128,900
3,633,312	MASTR Asset Securitization Trust, Series 2007-1-1A3	6.25%	11/25/2037	2,942,150
17,220,144	MASTR Resecuritization Trust, Series 2008-4-A1	6.00% # ^	06/27/2036	14,901,336
2,100,565	MASTR Seasoned Securitization Trust, Series 2005-2-1A4	6.00%	10/25/2032	2,172,737
1,202,939		0.0070	10/23/2032	2,172,737
1,202,939	MASTR Seasoned Securitization Trust, Series 2005-2-2A1 (1 Month LIBOR	2.270/	10/25/2022	1 124 626
	USD + 0.40%, 0.40% Floor, 7.50% Cap)	2.27%	10/25/2032	1,134,636
20,736,192	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A4 (1 Month			
	LIBOR USD + 0.32%, 0.32% Floor, 7.00% Cap)	2.19%	03/25/2037	11,499,529
20,736,192	Merrill Lynch Alternative Note Asset Trust, Series 2007-F1-2A5 (-1 x 1 Month			
- 3 3 -	LIBOR USD + 6.68%, 6.68% Cap)	4.81% I/F I/O	03/25/2037	5,064,033
3,944,285	Merrill Lynch Mortgage Investors Trust, Series 2006-3-1A	3.52% #	10/25/2036	3,869,178
1,921,679		6.00%		
	Merrill Lynch Mortgage Investors Trust, Series 2006-F1-1A2		04/25/2036	1,690,986
38,426,908	MFA Trust, Series 2017-NPL1-A1	3.35% ^ §	11/25/2047	38,275,802
65,626,006	Morgan Stanley Capital Trust, Series 2007-NC3-A1 (1 Month LIBOR USD +			
	0.20%, 0.20% Floor)	2.07% ^	05/25/2037	46,356,360
36,363,072	Morgan Stanley Home Equity Loan Trust, Series 2007-1-A4 (1 Month LIBOR			
30,303,072	USD + 0.22%, 0.22% Floor)	2.09%	12/25/2036	22,607,249
1,520,374	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A1 (1 Month LIBOR	2.07/0	12/23/2030	44,007,449
1,320,3/4		2.570/	12/25/2025	1.040.775
	USD + 0.70%, 0.70% Floor, 5.75% Cap)	2.57%	12/25/2035	1,248,775
3,809,236	Morgan Stanley Mortgage Loan Trust, Series 2005-10-1A6	5.75%	12/25/2035	3,606,930
5,511,471	Morgan Stanley Mortgage Loan Trust, Series 2005-10-2A1	5.52% #	12/25/2035	5,503,464
262,039	Morgan Stanley Mortgage Loan Trust, Series 2005-6AR-1A1 (1 Month LIBOR			
,507	USD + 0.28%, 0.28% Floor)	2.15%	11/25/2035	263,855
5,797,422		6.23% B	08/25/2036	2,594,124
	Morgan Stanley Mortgage Loan Trust, Series 2006-11-1A6			
11,416,321	Morgan Stanley Mortgage Loan Trust, Series 2006-11-2A1	6.00%	08/25/2036	9,555,221
7,278,055	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A3A	5.65% ß	10/25/2046	4,051,461
2,344,930	Morgan Stanley Mortgage Loan Trust, Series 2006-17XS-A6	5.58% B	10/25/2046	1,144,020
5,060,527	Morgan Stanley Mortgage Loan Trust, Series 2006-2-2A3	5.75%	02/25/2036	5,079,725
30,631,464	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.05% #	06/25/2036	27,046,115
2,905,042	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A4	6.00%	06/25/2036	2,571,140
2,940,852	Morgan Stanley Mortgage Loan Trust, Series 2006-7-4A7	6.00%	06/25/2036	2,602,834
3,857,189	Morgan Stanley Mortgage Loan Trust, Series 2007-13-6A1	6.00%	10/25/2037	3,471,461
11,962,178	Morgan Stanley Mortgage Loan Trust, Series 2007-14AR-2A3	3.37% #	10/25/2037	10,878,397
3,828,860	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A3	5.92% ß	09/25/2046	1,847,021
2,723,358	Morgan Stanley Mortgage Loan Trust, Series 2007-1XS-2A4A	6.08% В	09/25/2046	1,503,095
1,099,498	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-1A2A	5.62% ß	01/25/2047	1,022,807
7,615,267	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A3S	5.86% ß	01/25/2047	4,523,081
4,454,213	Morgan Stanley Mortgage Loan Trust, Series 2007-3XS-2A4S	5.96% ß	01/25/2047	2,645,211
4,799,959	Morgan Stanley Re-Remic Trust, Series 2010-R9-1B	6.00% # ^	08/26/2036	3,634,173
28,107,005	Morgan Stanley Re-Remic Trust, Series 2010-R9-3C	6.00% # ^	11/26/2036	28,014,033
4,272,627	Morgan Stanley Re-Remic Trust, Series 2011-R1-1A	5.94% # ^	02/26/2037	4,500,476
14,945,183	New Century Alternative Mortgage Loan Trust, Series 2006-ALT1-AF3	6.17% #	07/25/2036	8,717,757
33,589,250	New Century Home Equity Loan Trust, Series 2005-2-M3 (1 Month LIBOR			
	USD + 0.74%, 0.49% Floor)	2.61%	06/25/2035	33,675,057
12,500,000	New Century Home Equity Loan Trust, Series 2006-1-A2C (1 Month LIBOR			
12,500,000	USD + 0.28%, 0.28% Floor, 12.50% Cap)	2.15%	05/25/2036	10,430,747
13,261,895		3.75% # ^	05/25/2054	13,464,577
	New Residential Mortgage Loan Trust, Series 2014-2A-A3			
42,749,108	New Residential Mortgage Loan Trust, Series 2015-2A-A1	3.75% # ^	08/25/2055	43,289,029
10,330,987	New Residential Mortgage Loan Trust, Series 2017-RPL1-A1	3.60% ^ §	04/25/2022	10,432,768
717,519	New York Mortgage Trust, Series 2005-2-A (1 Month LIBOR USD + 0.66%,			
	0.33% Floor, 10.50% Cap)	2.53%	08/25/2035	692,498
256,785	Nomura Asset Acceptance Corporation, Series 2005-AP1-2A5	4.86% В	02/25/2035	259,954
16,196,503	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A2	6.16% #	05/25/2036	6,833,928
3,291,419	Nomura Asset Acceptance Corporation, Series 2006-AF1-1A3	6.41% #	05/25/2036	1,388,134
19,674,934	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52% #	01/25/2036	10,836,610
3,325,478	Nomura Asset Acceptance Corporation, Series 2006-AP1-A3	5.65% #	01/25/2036	1,834,897
1,613,912	Nomura Asset Acceptance Corporation, Series 2006-WF1-A2	5.76% #	06/25/2036	906,673
18,164,171	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% ß	10/25/2036	7,846,613
3,324,243	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% В	02/25/2037	1,743,970
16,568,796	Tomas Trong Equity Louis, inc., Delies 2007-1-1711	0.00/010	02/25/2037	
58,503,385	Nomira Home Equity Loan Inc. Series 2007 1 1 A 2	5 00% R		8 602 100
2X 2U3 3X2	Nomura Home Equity Loan, Inc., Series 2007-1-1A3	5.99% ß		8,693,198
	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1	3.00% ^ §	07/25/2057	58,169,606
48,099,880	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3	3.00% ^ § 3.50% # ^	07/25/2057 10/25/2045	58,169,606 47,629,959
	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1	3.00% ^ §	07/25/2057	58,169,606
48,099,880 89,000,000	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 OBX Trust, Series 2018-1-A2 (1 Month LIBOR USD + 0.65%)	3.00% ^ § 3.50% # ^	07/25/2057 10/25/2045	58,169,606 47,629,959
48,099,880	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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 +	3.00% ^ § 3.50% # ^ 2.53% ^	07/25/2057 10/25/2045 06/25/2057	58,169,606 47,629,959 89,223,844
48,099,880 89,000,000 1,044,141	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor)	3.00% ^ § 3.50% # ^	07/25/2057 10/25/2045	58,169,606 47,629,959
48,099,880 89,000,000	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD +	3.00% ^ § 3.50% # ^ 2.53% ^	07/25/2057 10/25/2045 06/25/2057 11/25/2034	58,169,606 47,629,959 89,223,844 1,054,243
48,099,880 89,000,000 1,044,141 98,331,261	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	3.00% ^ § 3.50% # ^ 2.53% ^	07/25/2057 10/25/2045 06/25/2057	58,169,606 47,629,959 89,223,844
48,099,880 89,000,000 1,044,141	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD +	3.00% ^ § 3.50% # ^ 2.53% ^	07/25/2057 10/25/2045 06/25/2057 11/25/2034	58,169,606 47,629,959 89,223,844 1,054,243
48,099,880 89,000,000 1,044,141 98,331,261	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor)	3.00% ^ § 3.50% # ^ 2.53% ^	07/25/2057 10/25/2045 06/25/2057 11/25/2034	58,169,606 47,629,959 89,223,844 1,054,243
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor)	3.00% ^ § 3.50% # ^ 2.53% ^ 2.85% 2.06%	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764
48,099,880 89,000,000 1,044,141 98,331,261	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD +	3.00% ^ § 3.50% # ^ 2.53% ^ 2.85% 2.06% 2.36%	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap)	3.00% ^ § 3.50% # ^ 2.53% ^ 2.85% 2.06% 2.36% 2.03%	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1	3.00% ^ § 3.50% # ^ 2.53% ^ 2.85% 2.06% 2.36% 2.03% 6.00%	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267 923,751	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1 PHH Alternative Mortgage Trust, Series 2007-2-3A1	3.00% ^ § 3.50% # ^ 2.53% ^ 2.85% 2.06% 2.36% 2.03% 6.00%	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037 05/25/2037	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135 837,771
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267 923,751 236,275,250	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1 PHH Alternative Mortgage Trust, Series 2007-2-3A1 PR Mortgage Loan Trust, Series 2014-1-APT	3.00% ^ § 3.50% # ^ 2.53% ^ 2.85% 2.06% 2.36% 2.03% 6.00% 6.00% 5.91% # ^	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037 05/25/2037 10/25/2049	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135 837,771 210,119,840
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267 923,751	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1 PHH Alternative Mortgage Trust, Series 2007-2-3A1	3.00% ^ § 3.50% # ^ 2.53% ^ 2.85% 2.06% 2.36% 2.03% 6.00%	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037 05/25/2037	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135 837,771
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267 923,751 236,275,250 39,866,181	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1 PHH Alternative Mortgage Trust, Series 2007-2-3A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1	3.00% ^ \$ 3.50% # ^ 2.53% ^ 2.85%  2.06%  2.36%  2.03% 6.00% 6.00% 5.91% # ^ 3.47% ^ \$	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037 05/25/2037 10/25/2049 09/25/2022	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135 837,771 210,119,840 39,814,996
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267 923,751 236,275,250 39,866,181 89,946,361	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1 PHH Alternative Mortgage Trust, Series 2007-2-3A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL1-A1	3.00% ^ § 3.50% # ^ 2.53% ^ 2.85%  2.06%  2.36%  2.03% 6.00% 6.00% 5.91% # ^ 3.47% ^ § 3.50% ^ §	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037 05/25/2037 10/25/2049 09/25/2022 04/29/2032	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135 837,771 210,119,840 39,814,996 90,090,796
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267 923,751 236,275,250 39,866,181 89,946,361 74,925,579	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1 PHH Alternative Mortgage Trust, Series 2007-2-3A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-NPL1-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL1-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL1-A1	3.00% ^ § 3.50% # ^ 2.53% ^ 2.85%  2.06%  2.36%  2.03% 6.00% 6.00% 5.91% # ^ 3.47% ^ § 3.50% ^ § 3.25% ^ §	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037 05/25/2037 10/25/2049 09/25/2022 04/29/2032 03/28/2057	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135 837,771 210,119,840 39,814,996 90,090,796 74,677,913
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267 923,751 236,275,250 39,866,181 89,946,361 74,925,579 26,439,462	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1 PHH Alternative Mortgage Trust, Series 2007-2-3A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-NPL1-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL1-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL3-A1	3.00% ^ § 3.50% # ^ 2.53% ^ 2.85%  2.06%  2.36%  2.03% 6.00% 6.00% 5.91% # ^ 3.47% ^ § 3.50% ^ § 3.25% ^ § 3.25% ^ §	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037 05/25/2037 10/25/2049 09/25/2022 04/29/2032 03/28/2057 06/29/2032	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135 837,771 210,119,840 39,814,996 90,090,796 74,677,913 26,373,369
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267 923,751 236,275,250 39,866,181 89,946,361 74,925,579 26,439,462 15,086,850	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1 PHH Alternative Mortgage Trust, Series 2007-2-3A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-NPL1-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL3-A1	3.00% ^ \$ 3.50% # ^ 2.53% ^ 2.85%  2.06%  2.36%  2.30% 6.00% 6.00% 6.00% 5.91% # ^ 3.47% ^ \$ 3.50% ^ \$ 3.25% ^ \$ 3.25% ^ \$ 3.35% * \$ 3.33% # ^	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037 05/25/2037 10/25/2049 09/25/2022 04/29/2032 03/28/2057 06/29/2032 12/30/2032	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135 837,771 210,119,840 39,814,996 90,090,796 74,677,913 26,373,369 15,093,228
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267 923,751 236,275,250 39,866,181 89,946,361 74,925,579 26,439,462 15,086,850 91,185,354	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1 PHH Alternative Mortgage Trust, Series 2007-2-3A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-NPL1-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL1-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL3-A1 Pretium Mortgage Credit Partners LLC, Series 2018-NPL1-A1	3.00% ^ § 3.50% # ^ 2.53% ^  2.85%  2.06%  2.36%  2.03% 6.00% 6.00% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 3.25% ^ § 3.25% ^ § 3.33% # ^ 3.38% ^ §	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037 05/25/2037 10/25/2049 09/25/2022 04/29/2032 03/28/2057 06/29/2032 12/30/2032 01/27/2033	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135 837,771 210,119,840 39,814,996 90,090,796 74,677,913 26,373,369 15,093,228 91,135,229
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267 923,751 236,275,250 39,866,181 89,946,361 74,925,579 26,439,462 15,086,850	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1 PHH Alternative Mortgage Trust, Series 2007-2-3A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-NPL1-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL1-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL3-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL5-A1 Pretium Mortgage Credit Partners LLC, Series 2018-NPL1-A1 Pretium Mortgage Trust, Series 2006-DR1-2A1	3.00% ^ \$ 3.50% # ^ 2.53% ^ 2.85%  2.06%  2.36%  2.30% 6.00% 6.00% 6.00% 5.91% # ^ 3.47% ^ \$ 3.50% ^ \$ 3.25% ^ \$ 3.25% ^ \$ 3.35% * \$ 3.33% # ^	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037 05/25/2037 10/25/2049 09/25/2022 04/29/2032 03/28/2057 06/29/2032 12/30/2032	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135 837,771 210,119,840 39,814,996 90,090,796 74,677,913 26,373,369 15,093,228
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267 923,751 236,275,250 39,866,181 89,946,361 74,925,579 26,439,462 15,086,850 91,185,354 11,107,574	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1 PHH Alternative Mortgage Trust, Series 2007-2-3A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-NPL1-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL1-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL3-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL5-A1 Pretium Mortgage Credit Partners LLC, Series 2018-NPL1-A1 Pretium Mortgage Trust, Series 2006-DR1-2A1	3.00% ^ § 3.50% # ^ 2.53% ^  2.85%  2.06%  2.36%  2.03% 6.00% 6.00% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 3.25% ^ § 3.25% ^ § 3.33% # ^ 3.38% ^ §	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037 05/25/2037 10/25/2049 09/25/2022 04/29/2032 03/28/2057 06/29/2032 12/30/2032 01/27/2033 05/25/2035	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135 837,771 210,119,840 39,814,996 90,090,796 74,677,913 26,373,369 15,093,228 91,135,229 8,118,406
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267 923,751 236,275,250 39,866,181 89,946,361 74,925,579 26,439,462 15,086,850 91,185,354 11,107,574 5,243,639	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1 PHH Alternative Mortgage Trust, Series 2007-2-3A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-NPL1-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL3-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL3-A1 Pretium Mortgage Credit Partners LLC, Series 2018-NPL1-A1 Pretium Mortgage Trust, Series 2006-DR1-2A1 Prime Mortgage Trust, Series 2006-DR1-2A2	3.00% ^ § 3.50% # ^ 2.53% ^ 2.85%  2.06%  2.36%  2.03% 6.00% 6.00% 5.91% # ^ 3.47% ^ § 3.50% ^ § 3.25% ^ § 3.25% ^ § 3.33% # ^ 3.38% # ^ 3.38% # ^ 6.00% ^	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037 05/25/2037 10/25/2049 09/25/2022 04/29/2032 03/28/2057 06/29/2032 12/30/2032 01/27/2033 05/25/2035 05/25/2035	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135 837,771 210,119,840 39,814,996 90,090,796 74,677,913 26,373,369 15,093,228 91,135,229 8,118,406 3,911,687
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267 923,751 236,275,250 39,866,181 89,946,361 74,925,579 26,439,462 15,086,850 91,185,354 11,107,574 5,243,639 57,332,646	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1 PHH Alternative Mortgage Trust, Series 2007-2-3A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-NPL1-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL3-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL3-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL3-A1 Pretium Mortgage Trust, Series 2006-DR1-2A1 Prime Mortgage Trust, Series 2006-DR1-2A2 PRPM LLC, Series 2017-3A-A1	3.00% ^ § 3.50% # ^ 2.53% ^ 2.85%  2.06%  2.36%  2.03% 6.00% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 3.25% ^ § 3.25% ^ § 3.33% # ^ 3.38% ^ § 5.50% ^ 6.00% ^ 6.00%	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037 05/25/2037 10/25/2049 09/25/2022 04/29/2032 03/28/2057 06/29/2032 12/30/2032 01/27/2033 05/25/2035 05/25/2035 05/25/2035 11/25/2022	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135 837,771 210,119,840 39,814,996 90,090,796 74,677,913 26,373,369 15,093,228 91,135,229 8,118,406 3,911,687 57,392,914
48,099,880 89,000,000 1,044,141 98,331,261 13,000,000 8,116,316 22,037,267 923,751 236,275,250 39,866,181 89,946,361 74,925,579 26,439,462 15,086,850 91,185,354 11,107,574 5,243,639	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Oaks Mortgage Trust, Series 2015-2-A3 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%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) Park Place Securities, Inc., Series 2005-WHQ4-M2 (1 Month LIBOR USD + 0.49%, 0.49% Floor) PHH Alternative Mortgage Trust, Series 2007-1-1A1 (1 Month LIBOR USD + 0.16%, 0.16% Floor, 10.10% Cap) PHH Alternative Mortgage Trust, Series 2007-2-2A1 PHH Alternative Mortgage Trust, Series 2007-2-3A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-NPL1-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL3-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL3-A1 Pretium Mortgage Credit Partners LLC, Series 2018-NPL1-A1 Pretium Mortgage Trust, Series 2006-DR1-2A1 Prime Mortgage Trust, Series 2006-DR1-2A2	3.00% ^ § 3.50% # ^ 2.53% ^ 2.85%  2.06%  2.36%  2.03% 6.00% 6.00% 5.91% # ^ 3.47% ^ § 3.50% ^ § 3.25% ^ § 3.25% ^ § 3.33% # ^ 3.38% # ^ 3.38% # ^ 6.00% ^	07/25/2057 10/25/2045 06/25/2057 11/25/2034 07/25/2037 09/25/2035 02/25/2037 05/25/2037 05/25/2037 10/25/2049 09/25/2022 04/29/2032 03/28/2057 06/29/2032 12/30/2032 01/27/2033 05/25/2035 05/25/2035	58,169,606 47,629,959 89,223,844 1,054,243 85,141,764 12,993,496 7,103,204 20,367,135 837,771 210,119,840 39,814,996 90,090,796 74,677,913 26,373,369 15,093,228 91,135,229 8,118,406 3,911,687

29,990,674	RCO Trust, Series 2016-SFR1-A	3.75% # ^	11/25/2051	30,087,754
9,151,985	RCO Trust, Series 2016-SFR1-M1	4.50% # ^	11/25/2051	9,095,764
1,211,776	Renaissance Home Equity Loan Trust, Series 2006-1-AF6	5.75% ß	05/25/2036	885,962
10,438,341	Renaissance Home Equity Loan Trust, Series 2006-4-AF4	5.47% ß	01/25/2037	6,025,207
20,555,219	Renaissance Home Equity Loan Trust, Series 2006-4-AF5	5.69% B	01/25/2037	12,289,941
8,248,908	Renaissance Home Equity Loan Trust, Series 2007-1-AF1	5.74% ß	04/25/2037	4,282,166
5,819,518	Renaissance Home Equity Loan Trust, Series 2007-1-AF1Z	5.35% ß	04/25/2037	2,846,601
261,370	Renaissance Home Equity Loan Trust, Series 2007-1-AF2	5.51% ß	04/25/2037	130,609
5,106,992		5.61% B		
	Renaissance Home Equity Loan Trust, Series 2007-1-AF3		04/25/2037	2,595,255
8,289,177	Renaissance Home Equity Loan Trust, Series 2007-1-AF5	5.91% ß	04/25/2037	4,419,631
17,696,892	Renaissance Home Equity Loan Trust, Series 2007-2-AF2	5.68% ß	06/25/2037	8,454,513
9,571,061	Renaissance Home Equity Loan Trust, Series 2007-2-AF5	6.20% ß	06/25/2037	5,024,042
34,992,255	Residential Accredit Loans, Inc., Series 2005-QA11-4A1	4.16% #	10/25/2035	30,164,279
19,475,394	Residential Accredit Loans, Inc., Series 2005-QA13-2A1	4.35% #	12/25/2035	17,828,308
13,814,318	Residential Accredit Loans, Inc., Series 2005-QA3-CB1	4.10% #	03/25/2035	9,293,015
517,483	Residential Accredit Loans, Inc., Series 2005-QS12-A11 (-11 x 1 Month LIBOR			
	USD + 51.15%, 51.15% Cap)	30.56% I/F	08/25/2035	798,070
2,102,604	Residential Accredit Loans, Inc., Series 2005-QS13-1A6	5.50%	09/25/2035	1,979,638
4,035,251	Residential Accredit Loans, Inc., Series 2005-QS13-2A1 (1 Month LIBOR USD			, ,
1,033,231	+ 0.70%, 0.70% Floor, 5.75% Cap)	2.57%	09/25/2035	3,499,948
16 544 527	Posidential Approximation Series 2005 OC12 2A2 (1 to 1 Month LIDOR	2.5770	09/23/2033	3,499,940
16,544,527	Residential Accredit Loans, Inc., Series 2005-QS13-2A2 (-1 x 1 Month LIBOR	2 100/ 1/2/10	00/05/0005	1 550 545
	USD + 5.05%, 5.05% Cap)	3.18% I/F I/O	09/25/2035	1,553,745
8,136,131	Residential Accredit Loans, Inc., Series 2005-QS14-2A1	6.00%	09/25/2035	5,835,477
3,221,231	Residential Accredit Loans, Inc., Series 2005-QS15-2A	6.00%	10/25/2035	2,905,960
4,040,711	Residential Accredit Loans, Inc., Series 2005-QS15-3A	6.00%	10/25/2035	3,922,149
4,157,112	Residential Accredit Loans, Inc., Series 2005-QS16-A1 (1 Month LIBOR USD +	0.0070	10/20/2000	5,522,115
4,137,112		2.570/	11/25/2025	2 470 120
4.156.202	0.70%, 0.70% Floor, 5.50% Cap)	2.57%	11/25/2035	3,470,139
4,156,393	Residential Accredit Loans, Inc., Series 2005-QS16-A2 (-1 x 1 Month LIBOR			
	USD + 4.80%, 4.80% Cap)	2.93% I/F I/O	11/25/2035	358,937
2,011,208	Residential Accredit Loans, Inc., Series 2005-QS17-A1	6.00%	12/25/2035	1,968,074
1,393,664	Residential Accredit Loans, Inc., Series 2005-QS17-A10	6.00%	12/25/2035	1,363,774
5,828,906	Residential Accredit Loans, Inc., Series 2005-QS17-A11	6.00%	12/25/2035	5,703,895
4,143,003	Residential Accredit Loans, Inc., Series 2005-QS17-A2 (1 Month LIBOR USD +			
	0.85%, 0.85% Floor, 6.00% Cap)	2.72%	12/25/2035	3,410,406
4,143,003	Residential Accredit Loans, Inc., Series 2005-QS17-A4 (-1 x 1 Month LIBOR			
-,,	USD + 5.15%, 5.15% Cap)	3.28% I/F I/O	12/25/2035	422,025
3,333,588	Residential Accredit Loans, Inc., Series 2005-QS17-A6	6.00%	12/25/2035	3,262,094
254,906	Residential Accredit Loans, Inc., Series 2005-QS1-A5	5.50%	01/25/2035	255,796
1,633,540	Residential Accredit Loans, Inc., Series 2005-QS5-A3	5.70%	04/25/2035	1,641,739
1,346,878	Residential Accredit Loans, Inc., Series 2005-QS9-A1 (1 Month LIBOR USD +			
	0.50%, 0.50% Floor, 5.50% Cap)	2.37%	06/25/2035	1,172,839
3,270,857	Residential Accredit Loans, Inc., Series 2005-QS9-A4 (-1 x 1 Month LIBOR			-,-,-,,
3,270,037		2 120/ I/E I/O	06/25/2025	295 702
1.666.201	USD + 5.00%, 5.00% Cap)	3.13% I/F I/O	06/25/2035	285,793
1,666,391	Residential Accredit Loans, Inc., Series 2006-QS10-A4	5.75%	08/25/2036	1,502,748
10,784,738	Residential Accredit Loans, Inc., Series 2006-QS11-1A1	6.50%	08/25/2036	9,909,689
1,956,005	Residential Accredit Loans, Inc., Series 2006-QS12-1A1	6.50%	09/25/2036	1,493,879
4,474,319	Residential Accredit Loans, Inc., Series 2006-QS12-2A18	5.75%	09/25/2036	4,208,654
6,667,639	Residential Accredit Loans, Inc., Series 2006-QS14-A18	6.25%	11/25/2036	6,005,407
		6.50%		
3,194,170	Residential Accredit Loans, Inc., Series 2006-QS15-A1		10/25/2036	2,996,897
1,407,852	Residential Accredit Loans, Inc., Series 2006-QS16-A10	6.00%	11/25/2036	1,266,559
5,006,099	Residential Accredit Loans, Inc., Series 2006-QS16-A11	6.00%	11/25/2036	4,503,683
1,461,336	Residential Accredit Loans, Inc., Series 2006-QS16-A7	6.00%	11/25/2036	1,314,675
1,579,146	Residential Accredit Loans, Inc., Series 2006-QS16-A8	6.00%	11/25/2036	1,420,662
624,898	Residential Accredit Loans, Inc., Series 2006-QS16-A9	6.00%	11/25/2036	562,183
3,011,466	Residential Accredit Loans, Inc., Series 2006-QS17-A4	6.00%	12/25/2036	2,789,325
16,730,404	Residential Accredit Loans, Inc., Series 2006-QS17-A5	6.00%	12/25/2036	15,496,284
1,777,343	Residential Accredit Loans, Inc., Series 2006-QS1-A6 (-8 x 1 Month LIBOR			
	USD + 42.86%, 42.86% Cap)	28.51% I/F	01/25/2036	2,743,185
11,160,572	Residential Accredit Loans, Inc., Series 2006-QS3-1A11	6.00%	03/25/2036	10,650,534
		0.0070	03/23/2030	10,030,334
2,678,024	Residential Accredit Loans, Inc., Series 2006-QS4-A8 (-8 x 1 Month LIBOR	0.000/ 7/77	0.4/2.7/2.02.5	
	USD + 5,143.00%, 8.00% Cap)	8.00% I/F	04/25/2036	2,611,528
7,366,848	Residential Accredit Loans, Inc., Series 2006-QS5-A3	6.00%	05/25/2036	6,913,462
21,955,979	Residential Accredit Loans, Inc., Series 2006-QS5-A4	6.00%	05/25/2036	20,604,716
2,814,890	Residential Accredit Loans, Inc., Series 2006-QS6-1A16	6.00%	06/25/2036	2,595,217
4,629,908	Residential Accredit Loans, Inc., Series 2006-QS6-1A10	6.00%	06/25/2036	4,268,592
9,831,989			08/25/2036	
	Residential Accredit Loans, Inc., Series 2006-QS8-A1	6.00%	00/23/2030	9,070,169
17,050,104	Residential Accredit Loans, Inc., Series 2006-QS8-A5 (-1 x 1 Month LIBOR	2 602 7 77	00/27/202	
	USD + 5.55%, 5.55% Cap)	3.68% I/F I/O	08/25/2036	2,003,212
5,787,320	Residential Accredit Loans, Inc., Series 2006-QS9-1A6 (-1 x 1 Month LIBOR			
	USD + 5.30%, 5.30% Cap)	3.43% I/F I/O	07/25/2036	699,478
33,584,939	Residential Accredit Loans, Inc., Series 2007-QH5-AII (1 Month LIBOR USD +			2.2,.70
33,304,737		2 10%	06/25/2027	10.000.200
F (0F FC)	0.23%, 0.23% Floor)	2.10%	06/25/2037	19,099,298
5,627,500	Residential Accredit Loans, Inc., Series 2007-QS11-A1	7.00%	10/25/2037	4,974,069
18,404,606	Residential Accredit Loans, Inc., Series 2007-QS1-1A2 (-1 x 1 Month LIBOR			
	USD + 5.45%, 5.45% Cap)	3.58% I/F I/O	01/25/2037	1,871,629
1,852,619	Residential Accredit Loans, Inc., Series 2007-QS1-1A4	6.00%	01/25/2037	1,742,466
4,597,179	Residential Accredit Loans, Inc., Series 2007-QS1-1A4	6.00%	01/25/2037	4,185,272
800,515	Residential Accredit Loans, Inc., Series 2007-QS2-A6	6.25%	01/25/2037	746,367
31,000,367	Residential Accredit Loans, Inc., Series 2007-QS3-A1	6.50%	02/25/2037	28,217,229
4,943,202	Residential Accredit Loans, Inc., Series 2007-QS3-A4	6.25%	02/25/2037	4,443,567
7,937,732	Residential Accredit Loans, Inc., Series 2007-QS4-3A3	6.00%	03/25/2037	7,260,178
3,620,540	Residential Accredit Loans, Inc., Series 2007-QS5-A1	5.50%	03/25/2037	3,281,194
1,493,620	Residential Accredit Loans, Inc., Series 2007-QS5-A1  Residential Accredit Loans, Inc., Series 2007-QS5-A5 (1 Month LIBOR USD +	5.5070	03,23,2037	ار 1,17 <del>7</del>
1,493,620		2.170/	02/25/2027	1 151 002
	0.30%, 0.30% Floor, 7.00% Cap)	2.17%	03/25/2037	1,151,883
4,960,654	Residential Accredit Loans, Inc., Series 2007-QS5-A8 (-1 x 1 Month LIBOR			
	USD + 6.70%, 6.70% Cap)	4.83% I/F I/O	03/25/2037	820,846
3,934,583	Residential Accredit Loans, Inc., Series 2007-QS6-A102	5.75%	04/25/2037	3,713,211
1,265,083	Residential Accredit Loans, Inc., Series 2007-QS6-A12 (-8 x 1 Month LIBOR	5.,570	025.2051	5,715,211
1,203,083		20 400/ I/E	04/25/2027	2 252 710
	USD + 55.00%, 55.00% Cap)	39.40% I/F	04/25/2037	2,252,710
5,634,015	Residential Accredit Loans, Inc., Series 2007-QS6-A45	5.75%	04/25/2037	5,317,028
8,978,879	Residential Accredit Loans, Inc., Series 2007-QS6-A6	6.25%	04/25/2037	8,659,782
620,143	Residential Accredit Loans, Inc., Series 2007-QS6-A77 (-8 x 1 Month LIBOR			
,- 10	USD + 55.83%, 55.83% Cap)	40.24% I/F	04/25/2037	1,122,844
7,956,163	Residential Accredit Loans, Inc., Series 2007-QS7-2A1	6.75%	06/25/2037	5,236,601
1,930,103	Residential Accredit Louis, Ille., Selies 2007-QS7-2A1	0.7370	00/23/203/	2,230,001

13/2019		DoubleLine Funds 11	usi		
31,970	0.412	Residential Accredit Loans, Inc., Series 2007-QS9-A33	6.50%	07/25/2037	29,400,716
	5,346	Residential Asset Mortgage Products, Inc., Series 2004-RS7-A3	3.86% #	07/25/2034	3,930,306
	5,989	Residential Asset Mortgage Products, Inc., Series 2005-RS1-AI5	5.41% ß	01/25/2035	4,272,986
40,413		Residential Asset Mortgage Products, Inc., Series 2005-RS9-AI4 (1 Month	5.4170 B	01/23/2033	4,272,700
40,413	3,300		2.19%	11/25/2025	27 677 205
20.769	0 245	LIBOR USD + 0.32%, 0.32% Floor) Residential Asset Mortgage Products, Inc., Series 2006-RS2-A3A (1 Month	2.1970	11/25/2035	37,677,285
29,768	00,545		2 170/	02/25/2026	20 257 125
0.260	0.540	LIBOR USD + 0.30%, 0.30% Floor, 14.00% Cap)	2.17%	03/25/2036	29,257,125
8,368	8,540	Residential Asset Mortgage Products, Inc., Series 2006-RZ3-A3 (1 Month	2.160/	00/05/0006	0.260.141
4.5.50		LIBOR USD + 0.29%, 0.29% Floor, 14.00% Cap)	2.16%	08/25/2036	8,368,141
12,760	0,000	Residential Asset Mortgage Products, Inc., Series 2006-RZ5-A3 (1 Month			
		LIBOR USD + 0.25%, 0.25% Floor, 14.00% Cap)	2.12%	08/25/2046	12,770,268
27,100	0,365	Residential Asset Securities Corporation, Series 2005-KS11-M2 (1 Month			
		LIBOR USD + 0.42%, 0.42% Floor, 14.00% Cap)	2.29%	12/25/2035	27,011,630
6,919	9,340	Residential Asset Securities Corporation, Series 2006-EMX5-A3 (1 Month			
***	- ,	LIBOR USD + 0.16%, 0.16% Floor, 14.00% Cap)	2.03%	07/25/2036	6,539,415
36,019	9 539	Residential Asset Securities Corporation, Series 2007-EMX1-A13 (1 Month		0,120,200	0,007,110
30,017	,,,,,,	LIBOR USD + 0.20%, 0.20% Floor, 14.00% Cap)	1.82%	01/25/2037	31,752,178
23,129	0.610	Residential Asset Securities Corporation, Series 2007-KS3-AI3 (1 Month LIBOR	1.02/0	01/23/2037	31,732,170
23,127	.,017	USD + 0.25%, 0.25% Floor, 14.00% Cap)	2.12%	04/25/2037	22,804,509
6 120	0 022		6.00%		
6,138		Residential Asset Securitization Trust, Series 2005-A11-2A4	0.0076	10/25/2035	4,954,844
2,877	7,804	Residential Asset Securitization Trust, Series 2005-A12-A7 (-1 x 1 Month	2 120/ 1/5 1/0	11/05/2025	250.740
2 (0.4	4.000	LIBOR USD + 5.00%, 5.00% Cap)	3.13% I/F I/O	11/25/2035	358,740
2,604	4,900	Residential Asset Securitization Trust, Series 2005-A12-A8 (1 Month LIBOR			
		USD + 0.55%, 0.55% Floor, 5.50% Cap)	2.42%	11/25/2035	1,975,631
11,141	1,749	Residential Asset Securitization Trust, Series 2005-A13-2A1	5.50%	10/25/2035	8,199,316
10,690	0,238	Residential Asset Securitization Trust, Series 2005-A15-5A3	5.75%	02/25/2036	8,375,953
1,963	3,936	Residential Asset Securitization Trust, Series 2005-A7-A3	5.50%	06/25/2035	1,723,768
5.059	9,412	Residential Asset Securitization Trust, Series 2005-A8CB-A11	6.00%	07/25/2035	4,751,847
	3,193	Residential Asset Securitization Trust, Series 2005-A8CB-A2 (-1 x 1 Month			,,
	,	LIBOR USD + 5.00%, 5.00% Cap)	3.13% I/F I/O	07/25/2035	637,710
6 117	7,659	Residential Asset Securitization Trust, Series 2006-A10-A5	6.50%	09/25/2036	4,353,651
	1,058	Residential Asset Securitization Trust, Series 2006-A1-1A3	6.00%	04/25/2036	712,607
		Residential Asset Securitization Trust, Series 2006-A12-A1	6.25%		
	9,335			11/25/2036	5,418,568
	3,497	Residential Asset Securitization Trust, Series 2006-A13-A1	6.25%	12/25/2036	5,797,175
15,124		Residential Asset Securitization Trust, Series 2006-A1-3A2	6.00%	04/25/2036	12,950,560
15,352	2,866	Residential Asset Securitization Trust, Series 2006-A14C-2A6 (1 Month LIBOR			
		USD + 0.45%, 0.45% Floor, 7.00% Cap)	2.32%	12/25/2036	5,181,110
33,881	1,473	Residential Asset Securitization Trust, Series 2006-A14C-2A7 (-1 x 1 Month			
		LIBOR USD + 6.55%, 6.55% Cap)	4.68% I/F I/O	12/25/2036	8,198,320
7,474	4,750	Residential Asset Securitization Trust, Series 2006-A2-A11	6.00%	01/25/2046	5,690,166
5.175	5,067	Residential Asset Securitization Trust, Series 2006-A2-A4	6.00%	01/25/2046	3,939,537
	4,533	Residential Asset Securitization Trust, Series 2006-A4-2A5	6.00%	05/25/2036	670,317
	2,967	Residential Asset Securitization Trust, Series 2006-A4-2A9	6.00%	05/25/2036	5,104,707
	3,543	Residential Asset Securitization Trust, Series 2006-A8-1A1	6.00%	08/25/2036	3,884,586
	6,386	Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR	0.0070	00/23/2030	3,004,300
0,100	0,500	USD + 28.40%, 28.40% Cap)	20.91% I/F	01/25/2046	9,083,449
22 272	2 251				
32,273		Residential Asset Securitization Trust, Series 2007-A2-1A2	6.00%	04/25/2037	29,197,426
996	6,532	Residential Asset Securitization Trust, Series 2007-A3-1A2 (-8 x 1 Month	22 0 407 775	0.4/0.5/0.005	1 060 000
		LIBOR USD + 46.38%, 46.38% Cap)	32.04% I/F	04/25/2037	1,868,000
23,540	0,721	Residential Asset Securitization Trust, Series 2007-A5-1A4 (-1 x 1 Month			
		LIBOR USD + 6.10%, 6.10% Cap)	4.23% I/F I/O	05/25/2037	4,397,237
6,063	3,075	Residential Asset Securitization Trust, Series 2007-A5-1A6 (1 Month LIBOR			
		USD + 0.40%, 0.40% Floor, 6.50% Cap)	2.27%	05/25/2037	1,087,383
6,785	5,160	Residential Asset Securitization Trust, Series 2007-A5-2A3	6.00%	05/25/2037	6,011,534
2,973	3,589	Residential Asset Securitization Trust, Series 2007-A5-2A5	6.00%	05/25/2037	2,634,548
12,785	5,191	Residential Asset Securitization Trust, Series 2007-A6-1A2	6.00%	06/25/2037	11,660,391
9.127	7,574	Residential Asset Securitization Trust, Series 2007-A7-A1	6.00%	07/25/2037	6,662,683
40,148		Residential Asset Securitization Trust, Series 2007-A7-A2	6.00%	07/25/2037	29,306,761
17,789		Residential Asset Securitization Trust, Series 2007-A7-A6	6.00%	07/25/2037	12,985,207
	8,494	Residential Funding Mortgage Securities Trust, Series 2003-S16-A1	4.75%	09/25/2018	208,957
	2,518	Residential Funding Mortgage Securities Trust, Series 2005-S10-A1 Residential Funding Mortgage Securities Trust, Series 2005-S9-A10	6.25%	12/25/2035	3,221,018
			5.75%		
	3,034	Residential Funding Mortgage Securities Trust, Series 2005-S9-A6		12/25/2035	8,609,715
	7,871	Residential Funding Mortgage Securities Trust, Series 2005-S9-A8	5.50%	12/25/2035	633,054
10,738		Residential Funding Mortgage Securities Trust, Series 2006-S10-1A1	6.00%	10/25/2036	10,225,106
18,777		Residential Funding Mortgage Securities Trust, Series 2006-S11-A1	6.00%	11/25/2036	17,714,822
	0,265	Residential Funding Mortgage Securities Trust, Series 2006-S5-A12	6.00%	06/25/2036	3,453,928
	8,274	Residential Funding Mortgage Securities Trust, Series 2006-S5-A15	6.00%	06/25/2036	236,470
6,115		Residential Funding Mortgage Securities Trust, Series 2006-S9-A1	6.25%	09/25/2036	5,967,777
8,185		Residential Funding Mortgage Securities Trust, Series 2007-S1-A7	6.00%	01/25/2037	7,901,039
4,034	4,211	Residential Funding Mortgage Securities Trust, Series 2007-S2-A1	6.00%	02/25/2037	3,862,328
	4,983	Residential Funding Mortgage Securities Trust, Series 2007-S2-A4	6.00%	02/25/2037	4,351,338
8,484		Residential Funding Mortgage Securities Trust, Series 2007-S2-A5	6.00%	02/25/2037	8,123,451
	5,917	Residential Funding Mortgage Securities Trust, Series 2007-S2-A9	6.00%	02/25/2037	1,269,425
	1,411	Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	6.00%	03/25/2037	3,731,092
	4,916	Residential Funding Mortgage Securities Trust, Series 2007-S4-A1	6.00%	04/25/2037	1,148,771
3,243		Residential Funding Mortgage Securities Trust, Series 2007-S4-A1  Residential Funding Mortgage Securities Trust, Series 2007-S4-A2	6.00%	04/25/2037	3,066,613
27,587		Residential Funding Mortgage Securities Trust, Series 2007-34-A2  Residential Funding Mortgage Securities Trust, Series 2007-S5-A1	6.00%	05/25/2037	26,484,233
			6.00%	05/25/2037	
	5,109	Residential Funding Mortgage Securities Trust, Series 2007-S5-A8  Residential Funding Mortgage Securities Trust, Series 2007-S6-2A4			7,675,235
	8,976	Residential Funding Mortgage Securities Trust, Series 2007-S6-2A4	6.00%	06/25/2037	4,222,130
21,438		Residential Funding Mortgage Securities Trust, Series 2007-S7-A20	6.00%	07/25/2037	20,474,704
10,117		Residential Funding Mortgage Securities Trust, Series 2007-S8-1A1	6.00%	09/25/2037	9,328,200
	9,506	Residential Funding Mortgage Securities Trust, Series 2007-SA1-4A	4.98% #	02/25/2037	2,196,123
	7,507	Residential Funding Mortgage Securities Trust, Series 2007-SA2-2A1	4.16% #	04/25/2037	8,527,406
27,991		RMAT LLC, Series 2015-PR2-A1	8.85% ^ §	11/25/2035	26,979,920
42,970		Saxon Asset Securities Trust, Series 2006-3-A3 (1 Month LIBOR USD + 0.17%,			
,- ,-	-	0.17% Floor, 12.25% Cap)	2.04%	10/25/2046	42,112,781
337,355	5,344	Securitized Mortgage Asset Loan Trust, Series 2015-1-PC	2.41% # ^ ∞	02/25/2054	284,977,183
66,173					
		Securitized Mortgage Asset Loan Trust, Series 2015-2-PC	0.00% # ^ ∞	12/26/2059	62,093,603
101,456		Securitized Mortgage Asset Loan Trust, Series 2015-3-PC	0.00% # ^ ∞	10/25/2044	97,456,517
174	4,968	Sequoia Mortgage Trust, Series 2003-4-2A1 (1 Month LIBOR USD + 0.35%,			
		0.35% Floor, 11.50% Cap)	2.17%	07/20/2033	169,426
9,612	2,592	Sequoia Mortgage Trust, Series 2013-2-A	1.87% #	02/25/2043	8,811,892
11,491		Sequoia Mortgage Trust, Series 2013-6-A2	3.00% #	05/25/2043	11,224,203
74,011		Sequoia Mortgage Trust, Series 2015-4-A1	3.00% # ^	11/25/2030	73,514,406
, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	1 00 ,			, ,

132,469,497	Sequoia Mortgage Trust, Series 2016-1-A1	3.50% # ^	06/25/2046	131,821,324
208,004,434	Sequoia Mortgage Trust, Series 2016-2-A1	3.50% # ^	08/25/2046	206,612,052
15,720,129	SG Mortgage Securities Trust, Series 2006-FRE1-A1A (1 Month LIBOR USD +	3.3070 11	00/25/2040	200,012,032
13,720,129		2.040/	02/25/2026	14.550.204
	0.17%, 0.17% Floor)	2.04%	02/25/2036	14,550,304
30,100,089	SG Mortgage Securities Trust, Series 2017-1-A1	3.71% # ^	04/25/2047	29,864,150
55,102,465	Shellpoint Co-Originator Trust, Series 2015-1-A3	3.50% # ^	08/25/2045	54,455,645
50,402,990	Sofi Mortgage Trust, Series 2016-1A-1A4	3.00% # ^	11/25/2046	48,458,246
30,571,921	Soundview Home Loan Trust, Series 2007-NS1-A3 (1 Month LIBOR USD +	5.0070 //	11/20/20 10	10, 120,210
30,371,921		2.070/	01/25/2027	20 042 940
5.456.005	0.20%, 0.20% Floor)	2.07%	01/25/2037	30,043,849
5,456,995	Soundview Home Loan Trust, Series 2007-OPT1-2A2 (1 Month LIBOR USD +			
	0.15%, 0.15% Floor)	2.02%	06/25/2037	4,007,893
30,043,668	Soundview Home Loan Trust, Series 2007-OPT4-1A1 (1 Month LIBOR USD +			
	1.00%, 1.00% Floor)	2.87%	09/25/2037	23,915,571
12,311,285	STARM Mortgage Loan Trust, Series 2007-2-1A1	3.80% #	04/25/2037	9,986,464
5,067,475	STARM Mortgage Loan Trust, Series 2007-3-1A1	3.71% #	06/25/2037	4,801,508
4,269,451	Structured Adjustable Rate Mortgage Loan Trust, Series 2004-12-8A	3.50% #	09/25/2034	4,226,007
8,274,684	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-22-4A1	3.73% #	12/25/2035	7,965,877
5,618,598	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-12-2A1	3.69% #	01/25/2037	5,181,500
2,405,721	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-1-8A1	3.74% #	02/25/2036	2,075,244
4,065,946	Structured Adjustable Rate Mortgage Loan Trust, Series 2006-6-3A1	3.64% #	07/25/2036	3,598,352
14,494	Structured Asset Securities Corporation, Series 2003-18XS-A6	4.54%	06/25/2033	14,578
2,871,919	Structured Asset Securities Corporation, Series 2003-24A-1A3	3.53% #	07/25/2033	2,899,081
5,639,483	Structured Asset Securities Corporation, Series 2003-35-1A1	5.17% #	12/25/2033	5,808,559
1,222,838	Structured Asset Securities Corporation, Series 2004-11XS-2A2	5.40%	06/25/2034	1,857,985
17,772,576	Structured Asset Securities Corporation, Series 2005-10-1A1	5.75%	06/25/2035	17,264,355
812,481	Structured Asset Securities Corporation, Series 2005-10-6A1	5.00%	06/25/2020	825,126
		3.0070	00/23/2020	623,120
1,268,923	Structured Asset Securities Corporation, Series 2005-14-1A1 (1 Month LIBOR	2.170/	07/05/0005	1.000.000
	USD + 0.30%, 0.30% Floor, 7.25% Cap)	2.17%	07/25/2035	1,038,292
505,050	Structured Asset Securities Corporation, Series 2005-14-1A4 (-4 x 1 Month			
	LIBOR USD + 24.53%, 24.53% Cap)	16.18% I/F	07/25/2035	564,617
22,782,430	Structured Asset Securities Corporation, Series 2005-14-4A1	5.75%	07/25/2035	22,975,292
		5.50%		1,811,176
1,722,839	Structured Asset Securities Corporation, Series 2005-15-1A1		08/25/2035	
4,687,320	Structured Asset Securities Corporation, Series 2005-15-2A7	5.50%	08/25/2035	4,711,073
6,701,198	Structured Asset Securities Corporation, Series 2005-15-3A1	4.78% #	08/25/2035	6,576,489
5,072,945	Structured Asset Securities Corporation, Series 2005-16-1A2	5.50%	09/25/2035	5,088,089
4,632,406	Structured Asset Securities Corporation, Series 2005-16-3A1	6.00%	09/25/2035	3,750,350
5,937,788	Structured Asset Securities Corporation, Series 2005-3-1A6	5.75%	03/25/2035	5,697,258
		3.7370	03/23/2033	3,071,230
49,990,125	Structured Asset Securities Corporation, Series 2006-BC4-A4 (1 Month LIBOR	2.040/	12/25/2026	40.502.420
	USD + 0.17%, 0.17% Floor)	2.04%	12/25/2036	48,583,428
105,699,106	Structured Asset Securities Corporation, Series 2007-4-1A3 (-1 x 1 Month			
	LIBOR USD + $6.25\%$ , $6.25\%$ Cap)	4.69% ^ I/F I/O Þ	03/28/2045	13,120,060
721,625	Suntrust Alternative Loan Trust, Series 2005-1F-2A3	5.75%	12/25/2035	711,695
1,153,416	Suntrust Alternative Loan Trust, Series 2006-1F-1A3	6.00%	04/25/2036	1,070,358
		0.0070	04/23/2030	1,070,338
631,628	Thornburg Mortgage Securities Trust, Series 2003-6-A2 (1 Month LIBOR USD +	2.250/	10/05/0000	500 550
	0.50%, 0.50% Floor, 11.50% Cap)	2.37%	12/25/2033	582,758
5,772,295	Thornburg Mortgage Securities Trust, Series 2004-4-5A	3.12% #	12/25/2044	5,705,095
17,169,441	Thornburg Mortgage Securities Trust, Series 2007-1-A1 (12 Month LIBOR USD			
.,,	+ 1.30%, 0.11% Floor, 10.75% Cap)	3.98%	03/25/2037	16,445,261
2 579 051		3.9670	03/23/2037	10,115,201
3,578,951	Thornburg Mortgage Securities Trust, Series 2007-1-A2A (12 Month LIBOR	2.000/	02/25/2025	2 110 220
40.64.5.60	USD + 1.30%, 0.11% Floor, 10.75% Cap)	3.98%	03/25/2037	3,118,330
10,615,682	Towd Point Mortgage Trust, Series 2015-1-AE	3.00% ^	10/25/2053	10,571,975
8,562,219	Towd Point Mortgage Trust, Series 2015-1-AES	3.00% # ^	10/25/2053	8,559,343
6,694,455	Towd Point Mortgage Trust, Series 2015-2-1A12	2.75% # ^	11/25/2060	6,634,995
17,837,017	Towd Point Mortgage Trust, Series 2015-2-1A13	2.50% # ^	11/25/2060	17,581,887
		2.75% # ^	05/25/2055	
50,732,991	Towd Point Mortgage Trust, Series 2015-5-A1B			50,459,180
63,411,579	Towd Point Mortgage Trust, Series 2015-6-A1B	2.75% # ^	04/25/2055	62,894,293
37,276,194	US Residential Opportunity Fund Trust, Series 2017-1II-A	3.35% ^ §	11/27/2037	37,045,414
193,798,343	US Residential Opportunity Fund Trust, Series 2017-1III-A	3.35% ^ §	11/27/2037	193,784,099
66,480,718	US Residential Opportunity Fund Trust, Series 2017-1IV-A	3.35% ^ §	11/27/2037	66,045,103
20,137,588	Velocity Commercial Capital Loan Trust, Series 2016-1-AFX	3.53% # ^	04/25/2046	20,071,812
		3.07% # ^		
46,119,817	Velocity Commercial Capital Loan Trust, Series 2017-2-AFX		11/25/2047	45,843,145
28,481,884	VOLT LLC, Series 2017-NP10-A1	3.00% ^ §	10/25/2047	28,286,971
5,991,671	VOLT LLC, Series 2017-NPL1-A1	3.50% ^ §	02/25/2047	5,993,204
67,140,565	VOLT LLC, Series 2017-NPL2-A1	3.50% ^ §	03/25/2047	67,186,248
153,548,713	VOLT LLC, Series 2017-NPL3-A1	3.50% ^ §	03/25/2047	153,957,276
92,656,196	VOLT LLC, Series 2017-NPL4-A1	3.38% ^ §	04/25/2047	92,693,945
106,426,498				
	VOLT LLC, Series 2017-NPL5-A1	3.38% ^ §	05/28/2047	106,514,364
52,286,451	VOLT LLC, Series 2017-NPL6-A1	3.25% ^ §	05/25/2047	52,174,161
116,360,947	VOLT LLC, Series 2017-NPL7-A1	3.25% ^ §	06/25/2047	116,157,013
72,692,990	VOLT LLC, Series 2017-NPL8-A1	3.13% ^ §	06/25/2047	72,500,346
71,740,563	VOLT LLC, Series 2017-NPL9-A1	3.13% ^ §	09/25/2047	71,526,260
6,992,134	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-1-2A	6.00%	03/25/2035	6,598,063
2,641,211	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-4-5A1	5.50%	06/25/2035	2,587,196
		3.30%	06/23/2033	2,387,196
1,072,610	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB12			
	(-11 x 1 Month LIBOR USD + 50.60%, 50.60% Cap)	30.01% I/F	07/25/2035	1,658,743
3,473,375	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-5-CB6 (1			
	Month LIBOR USD + 0.60%, 0.60% Floor, 7.50% Cap)	2.47%	07/25/2035	3,082,069
1,082,336	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-6-2A7	5.50%	08/25/2035	1,058,406
	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-0-2A7  Washington Mutual Mortgage Pass-Through Certificates, Series 2005-7-2CB6 (1	5.5676	0012012000	1,000,700
13,538,209	wasnington Mutual Mortgage Pass-1 nrough Certificates, Series 2005-7-2CB6 (1	2 220/	00/05/0005	12.016.622
	Month LIBOR USD + 1.45%, 1.45% Floor, 6.00% Cap)	3.32%	08/25/2035	12,916,632
1,230,746	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-7-2CB7			
	(-11 x 1 Month LIBOR USD + 50.05%, 50.05% Cap)	29.46% I/F	08/25/2035	1,722,545
1,429,977	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-7-3CB	6.50%	08/25/2035	1,250,620
13,365,853	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-8-1A2	5.50%	10/25/2035	12,846,245
10,451,281	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-9-2A2	5.50%	11/25/2035	9,759,956
2,837,615	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-9-CX	5.50% I/O	11/25/2035	601,008
4,112,858	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A1	5.75%	02/25/2036	3,941,994
2,082,583	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A2	5.75%	02/25/2036	1,996,065
1,768,881	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A7	5.75%	02/25/2036	1,695,395
4,360,234	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-3-3CB4	6.00%	04/25/2036	4,028,110
2,628,050	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-1A8	5.75%	07/25/2036	2,368,426
4,918,215	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-2CB1	6.00%	07/25/2036	4,070,477
8,933,549	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-2CB6	6.00%	07/25/2036	7,393,700
7,163,804		6.45% В	07/25/2036	3,237,084
,,103,004	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-5-3A5		520.2000	2,227,001
	bis   -   -   -   -   -   -   -   -			

4,022,282	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-9-A7	4.81% ß	10/25/2036	2,194,848
9,994,400	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR10-1A1	3.27% #	09/25/2036	9,729,258
		3.2770 π	07/23/2030	7,727,236
16,797,850	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR15-1A	2.120/	11/25/2016	14 600 260
	(12 Month US Treasury Average + 0.84%, 0.84% Floor)	2.12%	11/25/2046	14,600,268
1,277,979	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR6-2A3	3.32% #	08/25/2036	1,238,975
13,987,106	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-2-1A2	6.00%	04/25/2037	12,301,888
14,310,232	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-2-1A6	6.00%	04/25/2037	12,586,083
6,917,589	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-3-A2	6.00%	04/25/2037	6,726,396
9,376,862	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-3-A3	6.00%	04/25/2037	9,117,697
7,991,166	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-4-1A1	5.50%	06/25/2037	7,974,142
397,192	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A11 (-6			
	x 1 Month LIBOR USD + 39.48%, 39.48% Cap)	28.25% I/F	06/25/2037	673,302
9,929,792	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A6	6.00%	06/25/2037	9,926,059
				- ) )
17,051,771	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-HY3-4A1	3.46% #	03/25/2037	16,963,477
19,627,851	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-HY5-1A1	3.01% #	05/25/2037	18,091,822
15,850,974	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-HY6-2A3	3.16% #	06/25/2037	15,250,498
11,754,209	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-OC1-A2 (1			
11,751,209	Month LIBOR USD + 0.12%, 0.12% Floor)	1.99%	01/25/2047	10,702,298
1 772 054				
1,772,054	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A10	6.00%	03/25/2037	1,684,191
7,780,698	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A3	6.00%	03/25/2037	7,394,911
6,708,664	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A5	6.00%	03/25/2037	6,376,031
10,995,164	Wells Fargo Alternative Loan Trust, Series 2007-PA1-A6	6.00%	03/25/2037	10,449,995
		6.00%		
45,623,683	Wells Fargo Alternative Loan Trust, Series 2007-PA2-1A1	0.00%	06/25/2037	45,750,390
6,778,546	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A1 (1 Month LIBOR			
	USD + 0.35%, 0.35% Floor, 7.00% Cap)	2.22%	06/25/2037	4,993,498
9,985,847	Wells Fargo Alternative Loan Trust, Series 2007-PA2-3A2 (-1 x 1 Month LIBOR			
- ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	USD + 6.65%, 6.65% Cap)	4.78% I/F I/O	06/25/2037	1,845,085
640.013				
,	Wells Fargo Alternative Loan Trust, Series 2007-PA3-1A4	5.75%	07/25/2037	601,287
14,442,965	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A1	6.00%	07/25/2037	14,242,336
5,738,283	Wells Fargo Alternative Loan Trust, Series 2007-PA3-2A4	6.00%	07/25/2037	5,658,572
11,822,047	Wells Fargo Alternative Loan Trust, Series 2007-PA3-3A1	6.25%	07/25/2037	11,210,400
5,501,929		6.50%	07/25/2037	
	Wells Fargo Alternative Loan Trust, Series 2007-PA3-4A3			5,162,430
82,169,750	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	80,046,393
7,280,834	Wells Fargo Alternative Loan Trust, Series 2007-PA6-A1	3.67% #	12/28/2037	7,183,465
11,932,625	Wells Fargo Mortgage Backed Securities Trust, Series 2004-Y-3A3	3.74% #	11/25/2034	12,293,175
18,972,359	Wells Fargo Mortgage Backed Securities Trust, Series 2005-17-1A1	5.50%	01/25/2036	18,766,717
		3.3070	01/25/2050	10,700,717
26,790	Wells Fargo Mortgage Backed Securities Trust, Series 2005-4-A7 (-4 x 1 Month	4 5 4 40 4 7 77	0.4/2.5/2.02.5	-0.4-0
	LIBOR USD + 23.89%, 23.89% Cap)	16.44% I/F	04/25/2035	28,450
1,895,121	Wells Fargo Mortgage Backed Securities Trust, Series 2005-8-A1	5.50%	10/25/2035	1,957,168
1,351,742	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR16-6A4	3.49% #	10/25/2035	1,361,014
3,664,365	Wells Fargo Mortgage Backed Securities Trust, Series 2006-12-A3	6.00%	10/25/2036	3,691,190
4,590,254	Wells Fargo Mortgage Backed Securities Trust, Series 2006-14-A1	6.00%	10/25/2036	4,576,743
5,469,166	Wells Fargo Mortgage Backed Securities Trust, Series 2006-15-A1	6.00%	11/25/2036	5,484,857
66,169	Wells Fargo Mortgage Backed Securities Trust, Series 2006-2-1A4 (-3 x 1 Month			
,	LIBOR USD + 19.39%, 19.39% Cap)	14.24% I/F	03/25/2036	75,249
2,983,124	Wells Fargo Mortgage Backed Securities Trust, Series 2006-2-3A1	5.75%	03/25/2036	2,941,326
16,128,543	Wells Fargo Mortgage Backed Securities Trust, Series 2006-3-A11	5.50%	03/25/2036	16,559,643
3,659,988	Wells Fargo Mortgage Backed Securities Trust, Series 2006-3-A6	5.50%	03/25/2036	3,610,741
201,551	Wells Fargo Mortgage Backed Securities Trust, Series 2006-4-2A2	5.50%	04/25/2036	197,267
2,312,710	Wells Fargo Mortgage Backed Securities Trust, Series 2006-6-2A1 (1 Month			
2,512,710	LIBOR USD + 0.40%, 0.40% Floor, 7.50% Cap)	2.27%	05/25/2036	2,088,203
2 212 710		2.2770	03/23/2030	2,000,203
2,312,710	Wells Fargo Mortgage Backed Securities Trust, Series 2006-6-2A2 (-1 x 1 Month	5 220/ I/E I/O	05/25/2026	227 102
	LIBOR USD + 7.10%, 7.10% Cap)	5.23% I/F I/O	05/25/2036	337,182
1,876,715	Wells Fargo Mortgage Backed Securities Trust, Series 2006-9-2A1	0.00% P/O	08/25/2036	1,255,011
1,876,715	Wells Fargo Mortgage Backed Securities Trust, Series 2006-9-2A2	6.00% I/O	08/25/2036	407,774
7,673,389	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR12-1A1	3.75% #	09/25/2036	7,682,788
4,119,390	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR13-A2	3.53% #	09/25/2036	4,100,156
4,445,841	Wells Fargo Mortgage Backed Securities Trust, Series 2006-AR4-2A1	4.15% #	04/25/2036	4,151,684
1,289,471	Wells Fargo Mortgage Backed Securities Trust, Series 2007-10-1A18	6.00%	07/25/2037	1,289,965
2,432,698	Wells Fargo Mortgage Backed Securities Trust, Series 2007-10-2A11	6.00%	07/25/2037	2,384,150
1,322,007	Wells Fargo Mortgage Backed Securities Trust, Series 2007-10-2111 Wells Fargo Mortgage Backed Securities Trust, Series 2007-11-A14	6.00%	08/25/2037	1,298,822
2,638,588	Wells Fargo Mortgage Backed Securities Trust, Series 2007-11-A36	6.00%	08/25/2037	2,592,314
1,875,163	Wells Fargo Mortgage Backed Securities Trust, Series 2007-11-A96	6.00%	08/25/2037	1,842,277
24,122,016	Wells Fargo Mortgage Backed Securities Trust, Series 2007-14-1A1	6.00%	10/25/2037	23,924,788
14,193,573	Wells Fargo Mortgage Backed Securities Trust, Series 2007-2-1A1	6.00%	03/25/2037	14,182,187
821,426	Wells Fargo Mortgage Backed Securities Trust, Series 2007-2-1A18	5.75%	03/25/2037	815,546
1,850,068		6.00%		1,848,584
	Wells Fargo Mortgage Backed Securities Trust, Series 2007-2-1A9		03/25/2037	
412,733	Wells Fargo Mortgage Backed Securities Trust, Series 2007-2-3A2	5.25%	03/25/2037	423,110
1,534,919	Wells Fargo Mortgage Backed Securities Trust, Series 2007-3-1A3	6.00%	04/25/2037	1,540,144
1,418,736	Wells Fargo Mortgage Backed Securities Trust, Series 2007-4-A11	6.50%	04/25/2037	1,453,673
5,449,852	Wells Fargo Mortgage Backed Securities Trust, Series 2007-4-A15	6.00%	04/25/2037	5,504,554
3,214,570	Wells Fargo Mortgage Backed Securities Trust, Series 2007-4-A3	6.00%	04/25/2037	3,246,835
3,390,195	Wells Fargo Mortgage Backed Securities Trust, Series 2007-4-A8	6.00%	04/25/2037	3,424,223
3,570,284	Wells Fargo Mortgage Backed Securities Trust, Series 2007-6-A4	6.00%	05/25/2037	3,583,910
1,706,055	Wells Fargo Mortgage Backed Securities Trust, Series 2007-6-A6	6.00%	05/25/2037	1,712,567
5,619,232	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1	6.00%	06/25/2037	5,598,888
390,807	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A32	5.75%	06/25/2037	386,093
12,654,097	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A34	6.00%	06/25/2037	12,608,283
3,427,346	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A36	6.00%	06/25/2037	3,414,937
1,165,586	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A43 (1 Month			
	LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	2.37%	06/25/2037	1,001,051
3,184,357	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A49	6.00%	06/25/2037	
		0.0070	00/23/203/	3,172,828
1,348,088	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A8 (1 Month	0.0507	0.6/2.7/2.00	
	LIBOR USD + 0.50%, 0.50% Floor, 7.00% Cap)	2.37%	06/25/2037	1,157,790
608,146	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A9 (-6 x 1 Month			
,	LIBOR USD + 39.00%, 39.00% Cap)	27.77% I/F	06/25/2037	918,553
983,016	Wells Fargo Mortgage Backed Securities Trust, Series 2007-8-1A13 (1 Month	=	5 5. 25. 255 /	, 10,000
903,010		2 2/10/	07/25/2027	000 020
202.015	LIBOR USD + 0.37%, 0.37% Floor, 7.00% Cap)	2.24%	07/25/2037	909,929
983,016	Wells Fargo Mortgage Backed Securities Trust, Series 2007-8-1A14 (-6 x 1			: ==
	Month LIBOR USD + 39.78%, 39.78% Cap)	28.55% I/F	07/25/2037	1,333,125
15,974,010	WILE M. D. L. LG. '.' T G. '. 2007 0 1416	6.00%	07/25/2037	15,976,147
	Wells Fargo Mortgage Backed Securities Trust, Series 2007-8-1A16	0.0070	0112312031	10,070,117
10.659.211				
10,659,211 1,506,903	Wells Fargo Mortgage Backed Securities Trust, Series 2007-8-1A2	6.00%	07/25/2037	10,660,637
10,659,211 1,506,903 13,463,187				

2/5/2019	DoubleLine Funds	s IIust		
4,685,702	Wells Fargo Mortgage Backed Securities Trust, Series 2007-8-1A3	6.00%	07/25/2037	4,686,331
6,099,693	Wells Fargo Mortgage Backed Securities Trust, Series 2007-8-2A9	6.00%	07/25/2037	6,608,270
40,743,637	Wells Fargo Mortgage Backed Securities Trust, Series 2007-AR9-A1	3.69% #	12/28/2037	38,672,915
17,861,601	WinWater Mortgage Loan Trust, Series 2015-4-A5	3.50% # ^	06/20/2045	17,936,959
131,801,176	WinWater Mortgage Loan Trust, Series 2015-5-A3	3.50% # ^	08/20/2045	131,121,543
21,310,416	WinWater Mortgage Loan Trust, Series 2016-1-1A5	3.50% # ^	01/20/2046	21,106,989
Total Non-Agency Resi	dential Collateralized Mortgage Obligations (Cost \$13,277,132,943)		<u> </u>	13,325,205,289
US Corporate Bonds -				
4,915,000	American Express Credit Corporation (3 Month LIBOR USD + 0.55%)	2.73%	03/18/2019	4,929,294
5,000,000	American Express Credit Corporation (3 Month LIBOR USD + 0.33%)	2.12%	05/03/2019	5,006,592
2,085,000	American Express Credit Corporation (3 Month LIBOR USD + 0.43%)	2.45% 2.69%	03/03/2020	2,093,404 5,941,877
5,915,000 2,000,000	BB&T Corporation (3 Month LIBOR USD + 0.57%) Chevron Corporation (3 Month LIBOR USD + 0.41%)	2.25%	06/15/2020 11/15/2019	2,010,219
3,150,000	Citibank N.A. (3 Month LIBOR USD + 0.34%)	2.54%	03/20/2019	3,154,156
2,600,000	Citibank N.A. (3 Month LIBOR USD + 0.50%)	2.57%	06/12/2020	2,615,235
12,500,000	Consolidated Edison, Inc.	5.85%	04/01/2018	12,500,000
1,500,000	Daimler Finance North America LLC (3 Month LIBOR USD + 0.74%)	2.44% ^	07/05/2019	1,509,879
5,000,000	Daimler Finance North America LLC (3 Month LIBOR USD + 0.43%)	2.24% ^	02/12/2021	5,003,872
12,500,000	JPMorgan Chase & Company (3 Month LIBOR USD + 0.84%)	3.09%	03/22/2019	12,567,120
3,040,000 6,000,000	Medtronic, Inc. (3 Month LIBOR USD + 0.80%) Morgan Stanley (3 Month LIBOR USD + 0.55%)	2.92% 2.29%	03/15/2020 02/10/2021	3,077,136 6,004,920
5,000,000	Oracle Corporation	5.75%	04/15/2018	5,004,669
3,000,000	PepsiCo, Inc. (3 Month LIBOR USD + 0.04%)	1.82%	05/02/2019	2,998,833
411,000	Wells Fargo & Company (3 Month LIBOR USD + 0.88%)	2.62%	07/22/2020	414,927
1,000,000	Wells Fargo & Company (3 Month LIBOR USD + 1.01%)	3.04%	12/07/2020	1,012,386
Total US Corporate Bo	ands (Cost \$75,816,463)		_	75,844,519
US Government and A	gency Mortgage Backed Obligations - 47.6%			
74,375,000	Federal Home Loan Mortgage Corporation	1.00%	10/11/2018	73,994,646
8,464,252	Federal Home Loan Mortgage Corporation, Pool C0-3490	4.50%	08/01/2040	8,956,686
51,813,402	Federal Home Loan Mortgage Corporation, Pool C9-1388	3.50%	02/01/2032	52,935,573
27,386,738	Federal Home Loan Mortgage Corporation, Pool C9-1403	3.50%	03/01/2032	27,980,610
26,559,793 13,425,092	Federal Home Loan Mortgage Corporation, Pool C9-1413 Federal Home Loan Mortgage Corporation, Pool C9-1417	3.50% 3.50%	12/01/2031 01/01/2032	27,135,622 13,716,178
55,960,126	Federal Home Loan Mortgage Corporation, Pool C9-1447	3.50%	05/01/2032	57,173,697
62,894,523	Federal Home Loan Mortgage Corporation, Pool C9-1594	3.00%	01/01/2033	63,079,753
18,732,313	Federal Home Loan Mortgage Corporation, Pool C9-1596	3.00%	02/01/2033	18,787,515
9,466,266	Federal Home Loan Mortgage Corporation, Pool D9-8901	3.50%	01/01/2032	9,671,506
25,060,082	Federal Home Loan Mortgage Corporation, Pool D9-8923	3.50%	01/01/2032	25,601,643
23,702,533	Federal Home Loan Mortgage Corporation, Pool D9-9724	3.00%	11/01/2032	23,772,356
21,052,257 4,339,672	Federal Home Loan Mortgage Corporation, Pool G0-1840 Federal Home Loan Mortgage Corporation, Pool G0-4817	5.00% 5.00%	07/01/2035 09/01/2038	22,705,361 4,677,946
21,234,774	Federal Home Loan Mortgage Corporation, Pool G0-7801	4.00%	10/01/2044	21,934,338
41,303,142	Federal Home Loan Mortgage Corporation, Pool G0-7862	4.00%	01/01/2044	42,674,518
46,982,377	Federal Home Loan Mortgage Corporation, Pool G0-7905	4.00%	01/01/2042	48,641,220
77,408,727	Federal Home Loan Mortgage Corporation, Pool G0-8534	3.00%	06/01/2043	76,034,760
25,044,378	Federal Home Loan Mortgage Corporation, Pool G0-8537	3.00%	07/01/2043	24,586,684
59,390,819	Federal Home Loan Mortgage Corporation, Pool G0-8614	3.00%	11/01/2044	58,167,324
69,732,614 93,950,733	Federal Home Loan Mortgage Corporation, Pool G0-8619 Federal Home Loan Mortgage Corporation, Pool G0-8622	3.00% 3.00%	12/01/2044 01/01/2045	68,296,043 92,015,219
179,902,400	Federal Home Loan Mortgage Corporation, Pool G0-8626	3.00%	02/01/2045	176,196,716
98,038,595	Federal Home Loan Mortgage Corporation, Pool G0-8631	3.00%	03/01/2045	95,992,592
250,985,060	Federal Home Loan Mortgage Corporation, Pool G0-8635	3.00%	04/01/2045	245,678,827
74,162,686	Federal Home Loan Mortgage Corporation, Pool G0-8640	3.00%	05/01/2045	72,574,476
384,708,684	Federal Home Loan Mortgage Corporation, Pool G0-8648	3.00%	06/01/2045	376,366,545
74,554,438 41,363,339	Federal Home Loan Mortgage Corporation, Pool G0-8653 Federal Home Loan Mortgage Corporation, Pool G0-8658	3.00% 3.00%	07/01/2045 08/01/2045	72,897,519 40,443,835
49,404,434	Federal Home Loan Mortgage Corporation, Pool G0-8670	3.00%	10/01/2045	48,266,166
582,202,658	Federal Home Loan Mortgage Corporation, Pool G0-8675	3.00%	11/01/2045	568,628,178
253,280,402	Federal Home Loan Mortgage Corporation, Pool G0-8680	3.00%	12/01/2045	247,309,970
175,849,070	Federal Home Loan Mortgage Corporation, Pool G0-8686	3.00%	01/01/2046	171,654,377
230,521,798	Federal Home Loan Mortgage Corporation, Pool G0-8692	3.00%	02/01/2046	225,022,228
462,163,987	Federal Home Loan Mortgage Corporation, Pool G0-8697	3.00%	03/01/2046	451,145,609
632,931,514	Federal Home Loan Mortgage Corporation, Pool G0-8705	3.00% 3.00%	05/01/2046 09/01/2046	617,840,977
165,096,559 89,234,579	Federal Home Loan Mortgage Corporation, Pool G0-8721 Federal Home Loan Mortgage Corporation, Pool G0-8741	3.00%	01/01/2046	161,157,393 87,021,210
10,252,706	Federal Home Loan Mortgage Corporation, Pool G0-8747	3.00%	02/01/2047	10,002,804
67,489,324	Federal Home Loan Mortgage Corporation, Pool G6-0251	3.50%	10/01/2045	67,664,646
227,144,488	Federal Home Loan Mortgage Corporation, Pool G6-0393	3.50%	01/01/2046	228,284,910
95,206,207	Federal Home Loan Mortgage Corporation, Pool J2-2834	2.50%	03/01/2028	93,909,661
66,803,224	Federal Home Loan Mortgage Corporation, Pool Q1-3637	3.00%	11/01/2042	65,634,440
67,634,514 111,857,190	Federal Home Loan Mortgage Corporation, Pool Q1-3638	3.00% 3.00%	11/01/2042	66,451,628
6,811,399	Federal Home Loan Mortgage Corporation, Pool Q1-6672 Federal Home Loan Mortgage Corporation, Pool Q2-3595	4.00%	03/01/2043 12/01/2043	109,899,611 7,049,739
9,014,629	Federal Home Loan Mortgage Corporation, Pool Q2-4052	4.00%	01/01/2044	9,330,072
7,678,387	Federal Home Loan Mortgage Corporation, Pool Q2-4172	4.00%	01/01/2044	7,947,000
6,313,400	Federal Home Loan Mortgage Corporation, Pool Q2-4979	4.00%	02/01/2044	6,532,183
52,996,720	Federal Home Loan Mortgage Corporation, Pool Q3-1596	3.50%	02/01/2045	53,196,855
19,072,393	Federal Home Loan Mortgage Corporation, Pool Q3-2861	3.50%	04/01/2045	19,156,349
51,196,831	Federal Home Loan Mortgage Corporation, Pool Q3-2921	3.50%	04/01/2045	51,390,159
31,954,386 98,221,149	Federal Home Loan Mortgage Corporation, Pool Q3-9502 Federal Home Loan Mortgage Corporation, Pool Q4-4073	3.50% 3.00%	03/01/2046 09/01/2046	32,114,711 95,878,147
68,225,619	Federal Home Loan Mortgage Corporation, Pool Q4-440/3 Federal Home Loan Mortgage Corporation, Pool Q4-4452	3.00%	11/01/2046	66,576,605
59,054,686	Federal Home Loan Mortgage Corporation, Pool Q4-4665	3.00%	11/01/2046	57,642,626
7,627,707	Federal Home Loan Mortgage Corporation, Pool T6-0392	4.00%	10/01/2041	7,716,811
6,524,403	Federal Home Loan Mortgage Corporation, Pool T6-0681	4.00%	05/01/2042	6,600,666
21,781,262	Federal Home Loan Mortgage Corporation, Pool T6-0782	3.50%	07/01/2042	21,796,195
37,173,338	Federal Home Loan Mortgage Corporation, Pool T6-0853	3.50%	09/01/2042	37,198,903
30,037,293 3,097,736	Federal Home Loan Mortgage Corporation, Pool T6-0854 Federal Home Loan Mortgage Corporation, Pool T6-5110	3.50% 3.50%	09/01/2042	30,057,952
4,710,374	Federal Home Loan Mortgage Corporation, Pool T6-5110 Federal Home Loan Mortgage Corporation, Pool T6-9016	5.00%	10/01/2042 06/01/2041	3,099,846 4,934,912
27,694,611	Federal Home Loan Mortgage Corporation, Pool T6-9010	3.50%	05/01/2046	27,713,619
613,521	Federal Home Loan Mortgage Corporation, Pool U6-0299	4.00%	11/01/2040	635,885
154,242,469	Federal Home Loan Mortgage Corporation, Pool V8-1821	3.00%	08/01/2045	150,855,639
	-hiv/-d/d-t/4400007/000440040F4047007F/dF00024d			000/007

41,475,026	Federal Home Loan Mortgage Corporation, Pool V8-2117	3.00%	12/01/2045	40,522,463
47,824,140	Federal Home Loan Mortgage Corporation, Pool V8-2209	3.50%	02/01/2046	48,064,258
15,681,343	Federal Home Loan Mortgage Corporation, Pool V8-2248	3.50%	03/01/2046	15,743,082
123,644,380	Federal Home Loan Mortgage Corporation, Pool V8-2851	3.00%	01/01/2047	120,681,526
66,206,485	Federal Home Loan Mortgage Corporation, Series 2015-SC02-1A	3.00%	09/25/2045	63,453,249
44,264,045	Federal Home Loan Mortgage Corporation, Series 2016-SC01-1A	3.00%	07/25/2046	42,561,181
1,479,187	Federal Home Loan Mortgage Corporation, Series 2519-ZD	5.50%	11/15/2032	1,581,243
894,471	Federal Home Loan Mortgage Corporation, Series 2596-ZL	5.00%	04/15/2033	957,769
47,546,354	Federal Home Loan Mortgage Corporation, Series 267-30	3.00%	08/15/2042	46,878,278
456,711	Federal Home Loan Mortgage Corporation, Series 2684-ZN	4.00%	10/15/2033	468,076
89,483,343	Federal Home Loan Mortgage Corporation, Series 269-30	3.00%	08/15/2042	88,277,860
38,424,018	Federal Home Loan Mortgage Corporation, Series 274-30	3.00%	08/15/2042	37,927,784
3,260,217	Federal Home Loan Mortgage Corporation, Series 2750-ZT	5.00%	02/15/2034	3,504,624
113,838,154	Federal Home Loan Mortgage Corporation, Series 280-30	3.00%	09/15/2042	112,348,128
12,193,546	Federal Home Loan Mortgage Corporation, Series 3819-MS (-1 x 1 Month	3.0070	07/13/2042	112,570,120
12,173,340	LIBOR USD + 6.47%, 6.47% Cap)	4.69% I/F I/O	06/15/2040	1,279,996
8,342,984	Federal Home Loan Mortgage Corporation, Series 2825-PZ	5.50%	07/15/2034	9,078,275
26,641,533	Federal Home Loan Mortgage Corporation, Series 2823-12  Federal Home Loan Mortgage Corporation, Series 284-300	3.00%	10/15/2042	26,354,838
	Federal Home Loan Mortgage Corporation, Series 2898-JZ	5.00%		
5,217,826 11,846,574	Federal Home Loan Mortgage Corporation, Series 2000, A.7	5.00%	12/15/2034 12/15/2034	5,629,035
	Federal Home Loan Mortgage Corporation, Series 2899-AZ	5.00%		12,742,924
8,686,754	Federal Home Loan Mortgage Corporation, Series 2909-Z		12/15/2034	9,343,007
14,412,717	Federal Home Loan Mortgage Corporation, Series 2932-Z	5.00%	02/15/2035	15,513,687
1,491,097	Federal Home Loan Mortgage Corporation, Series 2990-JL (-1 x 1 Month LIBOR	4 970/ I/E I/O	02/15/2025	114 127
5 202 106	USD + 6.65%, 6.65% Cap)	4.87% I/F I/O	03/15/2035	114,137
5,202,196	Federal Home Loan Mortgage Corporation, Series 3002-SN (-1 x 1 Month	4.530/ AFE 1/0	05/15/2025	620.464
2 405 050	LIBOR USD + 6.50%, 6.50% Cap)	4.72% I/F I/O	07/15/2035	639,464
3,495,950	Federal Home Loan Mortgage Corporation, Series 3030-SL (-1 x 1 Month			440.050
4 00 - 0 01	LIBOR USD + 6.10%, 6.10% Cap)	4.32% I/F I/O	09/15/2035	419,059
1,037,961	Federal Home Loan Mortgage Corporation, Series 3045-DI (-1 x 1 Month	4.050/ 1/57:0	10/15/2025	105 110
	LIBOR USD + 6.73%, 6.73% Cap)	4.95% I/F I/O	10/15/2035	137,419
8,520,389	Federal Home Loan Mortgage Corporation, Series 3116-Z	5.50%	02/15/2036	9,426,162
1,531,157	Federal Home Loan Mortgage Corporation, Series 3117-ZN	4.50%	02/15/2036	1,583,079
4,288,361	Federal Home Loan Mortgage Corporation, Series 3174-PZ	5.00%	01/15/2036	4,567,819
1,022,296	Federal Home Loan Mortgage Corporation, Series 3187-JZ	5.00%	07/15/2036	1,107,133
2,744,270	Federal Home Loan Mortgage Corporation, Series 3188-ZK	5.00%	07/15/2036	2,952,038
4,558,642	Federal Home Loan Mortgage Corporation, Series 3203-SE (-1 x 1 Month			
	LIBOR USD + 6.50%, 6.50% Cap)	4.72% I/F I/O	08/15/2036	735,135
6,192,006	Federal Home Loan Mortgage Corporation, Series 3203-Z	5.00%	07/15/2036	6,616,183
9,811,278	Federal Home Loan Mortgage Corporation, Series 3203-ZC	5.00%	07/15/2036	10,483,388
5,316,953	Federal Home Loan Mortgage Corporation, Series 3261-SA (-1 x 1 Month			
	LIBOR USD + 6.43%, 6.43% Cap)	4.65% I/F I/O	01/15/2037	776,103
21,230,883	Federal Home Loan Mortgage Corporation, Series 326-300	3.00%	03/15/2044	21,006,212
70,676	Federal Home Loan Mortgage Corporation, Series 3267-BA	5.80%	11/15/2036	71,027
6,544,749	Federal Home Loan Mortgage Corporation, Series 3275-SC (-1 x 1 Month			. ,
	LIBOR USD + $6.08\%$ , $6.08\%$ Cap)	4.30% I/F I/O	02/15/2037	775,824
2,104,082	Federal Home Loan Mortgage Corporation, Series 3315-HZ	6.00%	05/15/2037	2,140,623
5,285,354	Federal Home Loan Mortgage Corporation, Series 3326-GS (-1 x 1 Month			_,,
2,202,32 .	LIBOR USD + 6.65%, 6.65% Cap)	4.87% I/F I/O	06/15/2037	560,185
1,052,978	Federal Home Loan Mortgage Corporation, Series 3351-ZC	5.50%	07/15/2037	1,152,188
11,724,522	Federal Home Loan Mortgage Corporation, Series 3355-BI (-1 x 1 Month LIBOR	3.3070	07/15/2037	1,152,100
11,724,322	USD + 6.05%, 6.05% Cap)	4.27% I/F I/O	08/15/2037	1,505,165
766,093	Federal Home Loan Mortgage Corporation, Series 3369-Z	6.00%	09/15/2037	809,672
1,549,269	Federal Home Loan Mortgage Corporation, Series 3405-ZG	5.50%	01/15/2038	1,659,459
3,387,990	Federal Home Loan Mortgage Corporation, Series 3417-SI (-1 x 1 Month LIBOR	3.3070	01/13/2036	1,037,737
3,367,770	USD + 6.18%, 6.18% Cap)	4.40% I/F I/O	02/15/2038	380,755
3,890,623	Federal Home Loan Mortgage Corporation, Series 3423-GS (-1 x 1 Month	4.40/01/11/1/0	02/13/2038	360,733
3,890,023	LIBOR USD + 5.65%, 5.65% Cap)	3.87% I/F I/O	03/15/2038	355,357
620 001		3.8/70 I/F I/O	03/13/2038	333,337
638,881	Federal Home Loan Mortgage Corporation, Series 3423-SG (-1 x 1 Month LIBOR USD + 5.65%, 5.65% Cap)	3.87% I/F I/O	03/15/2038	50,569
012 405		3.8 / % I/F I/O	03/13/2038	30,369
813,405	Federal Home Loan Mortgage Corporation, Series 3451-S (-1 x 1 Month LIBOR	4.250/ I/E I/O	02/15/2027	77 100
007 144	USD + 6.03%, 6.03% Cap)	4.25% I/F I/O	02/15/2037	77,180
907,144	Federal Home Loan Mortgage Corporation, Series 3455-SC (-1 x 1 Month	4.200/ 1/5.1/0	06/15/2029	05.061
705 530	LIBOR USD + 6.06%, 6.06% Cap)	4.28% I/F I/O	06/15/2038	95,061
785,530	Federal Home Loan Mortgage Corporation, Series 3473-SM (-1 x 1 Month	4.200/ 1/5.1/0	07/15/2029	(0.704
5.054.222	LIBOR USD + 6.07%, 6.07% Cap)	4.29% I/F I/O	07/15/2038	
5,854,332	Fodoval Home Loop Montages Commenting Coming 2494 CE (1 - 1 M - 1)	11277011110		69,794
	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month		00/15/2020	
£ 000 744	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap)	4.07% I/F I/O	08/15/2038	708,815
5,823,744	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month	4.07% I/F I/O		708,815
	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	4.07% I/F I/O 3.77% I/F I/O	02/15/2038	708,815 724,471
1,996,316	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB	4.07% I/F I/O 3.77% I/F I/O 3.86%	02/15/2038 06/15/2038	708,815 724,471 2,010,537
1,996,316 145,297	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ	4.07% I/F I/O 3.77% I/F I/O	02/15/2038	708,815 724,471
1,996,316	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50%	02/15/2038 06/15/2038 05/15/2039	708,815 724,471 2,010,537 140,222
1,996,316 145,297 7,344,529	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	4.07% I/F I/O 3.77% I/F I/O 3.86%	02/15/2038 06/15/2038	708,815 724,471 2,010,537
1,996,316 145,297	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50% 4.97% I/F I/O	02/15/2038 06/15/2038 05/15/2039 06/15/2039	708,815 724,471 2,010,537 140,222 1,111,198
1,996,316 145,297 7,344,529 1,183,474	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50%	02/15/2038 06/15/2038 05/15/2039	708,815 724,471 2,010,537 140,222
1,996,316 145,297 7,344,529	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50% 4.97% I/F I/O 4.37% I/F I/O	02/15/2038 06/15/2038 05/15/2039 06/15/2039	708,815 724,471 2,010,537 140,222 1,111,198 126,887
1,996,316 145,297 7,344,529 1,183,474 492,321	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50% 4.97% I/F I/O	02/15/2038 06/15/2038 05/15/2039 06/15/2039	708,815 724,471 2,010,537 140,222 1,111,198
1,996,316 145,297 7,344,529 1,183,474	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap)	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50% 4.97% I/F I/O 4.37% I/F I/O 4.02% I/F I/O	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039	708,815 724,471 2,010,537 140,222 1,111,198 126,887 50,254
1,996,316 145,297 7,344,529 1,183,474 492,321 8,379,744	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap)	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50% 4.97% I/F I/O 4.37% I/F I/O	02/15/2038 06/15/2038 05/15/2039 06/15/2039	708,815 724,471 2,010,537 140,222 1,111,198 126,887
1,996,316 145,297 7,344,529 1,183,474 492,321	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap)	4.07% L/F L/O 3.77% L/F L/O 3.86% 4.50% 4.97% L/F L/O 4.37% L/F L/O 4.02% L/F L/O 5.42% L/F L/O	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039 08/15/2035	708,815 724,471 2,010,537 140,222 1,111,198 126,887 50,254 1,439,848
1,996,316 145,297 7,344,529 1,183,474 492,321 8,379,744 1,580,056	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap)	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50% 4.97% I/F I/O 4.37% I/F I/O 4.02% I/F I/O 5.42% I/F I/O 4.22% I/F I/O	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039 08/15/2035 10/15/2049	708,815 724,471 2,010,537 140,222 1,111,198 126,887 50,254 1,439,848 163,431
1,996,316 145,297 7,344,529 1,183,474 492,321 8,379,744 1,580,056 44,224,272	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap) Federal Home Loan Mortgage Corporation, Series 358-300	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50% 4.97% I/F I/O 4.37% I/F I/O 4.02% I/F I/O 5.42% I/F I/O 4.22% I/F I/O 3.00%	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039 08/15/2035 10/15/2049 10/15/2047	708,815 724,471 2,010,537 140,222 1,111,198 126,887 50,254 1,439,848 163,431 43,393,518
1,996,316 145,297 7,344,529 1,183,474 492,321 8,379,744 1,580,056 44,224,272 2,580,779	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap) Federal Home Loan Mortgage Corporation, Series 358-300 Federal Home Loan Mortgage Corporation, Series 358-GB	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50% 4.97% I/F I/O 4.37% I/F I/O 4.02% I/F I/O 5.42% I/F I/O 4.22% I/F I/O	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039 08/15/2035 10/15/2049	708,815 724,471 2,010,537 140,222 1,111,198 126,887 50,254 1,439,848 163,431
1,996,316 145,297 7,344,529 1,183,474 492,321 8,379,744 1,580,056 44,224,272	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap) Federal Home Loan Mortgage Corporation, Series 3583-GB	4.07% L/F L/O 3.77% L/F L/O 3.86% 4.50% 4.97% L/F L/O 4.37% L/F L/O 4.02% L/F L/O 5.42% L/F L/O 4.22% L/F L/O 3.00% 4.50%	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039 08/15/2035 10/15/2049 10/15/2047 10/15/2039	708,815 724,471 2,010,537 140,222 1,111,198 126,887 50,254 1,439,848 163,431 43,393,518 2,704,051
1,996,316 145,297 7,344,529 1,183,474 492,321 8,379,744 1,580,056 44,224,272 2,580,779 18,902,484	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap) Federal Home Loan Mortgage Corporation, Series 3583-GB Federal Home Loan Mortgage Corporation, Series 3583-GB Federal Home Loan Mortgage Corporation, Series 3606-CS (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50% 4.97% I/F I/O 4.37% I/F I/O 4.02% I/F I/O 5.42% I/F I/O 4.22% I/F I/O 3.00%	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039 08/15/2035 10/15/2049 10/15/2047	708,815 724,471 2,010,537 140,222 1,111,198 126,887 50,254 1,439,848 163,431 43,393,518
1,996,316 145,297 7,344,529 1,183,474 492,321 8,379,744 1,580,056 44,224,272 2,580,779	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap) Federal Home Loan Mortgage Corporation, Series 3583-GB Federal Home Loan Mortgage Corporation, Series 3583-GB Federal Home Loan Mortgage Corporation, Series 3606-CS (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50% 4.97% I/F I/O 4.37% I/F I/O 4.02% I/F I/O 5.42% I/F I/O 4.22% I/F I/O 4.22% I/F I/O 4.50% 4.50%	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039 08/15/2035 10/15/2049 10/15/2047 10/15/2039 12/15/2039	708,815 724,471 2,010,537 140,222 1,111,198 126,887 50,254 1,439,848 163,431 43,393,518 2,704,051 2,810,654
1,996,316 145,297 7,344,529 1,183,474 492,321 8,379,744 1,580,056 44,224,272 2,580,779 18,902,484 5,073,697	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap) Federal Home Loan Mortgage Corporation, Series 358-300 Federal Home Loan Mortgage Corporation, Series 3583-GB Federal Home Loan Mortgage Corporation, Series 3606-CS (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	4.07% L/F L/O 3.77% L/F L/O 3.86% 4.50% 4.97% L/F L/O 4.37% L/F L/O 4.02% L/F L/O 5.42% L/F L/O 4.22% L/F L/O 4.50% 4.50% 4.57% L/F L/O 4.57% L/F L/O	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039 08/15/2035 10/15/2049 10/15/2047 10/15/2039 12/15/2039 03/15/2032	708,815 724,471 2,010,537 140,222 1,111,198 126,887 50,254 1,439,848 163,431 43,393,518 2,704,051 2,810,654 617,939
1,996,316 145,297 7,344,529 1,183,474 492,321 8,379,744 1,580,056 44,224,272 2,580,779 18,902,484 5,073,697 7,061,933	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap) Federal Home Loan Mortgage Corporation, Series 358-300 Federal Home Loan Mortgage Corporation, Series 3583-GB Federal Home Loan Mortgage Corporation, Series 3583-GB Federal Home Loan Mortgage Corporation, Series 3606-CS (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation, Series 3626-AZ	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50% 4.97% I/F I/O 4.37% I/F I/O 4.02% I/F I/O 5.42% I/F I/O 4.22% I/F I/O 4.22% I/F I/O 4.50% 4.50%	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039 08/15/2035 10/15/2049 10/15/2047 10/15/2039 12/15/2039	708,815 724,471 2,010,537 140,222 1,111,198 126,887 50,254 1,439,848 163,431 43,393,518 2,704,051 2,810,654
1,996,316 145,297 7,344,529 1,183,474 492,321 8,379,744 1,580,056 44,224,272 2,580,779 18,902,484 5,073,697	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap) Federal Home Loan Mortgage Corporation, Series 358-300 Federal Home Loan Mortgage Corporation, Series 3583-GB Federal Home Loan Mortgage Corporation, Series 3606-CS (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation, Series 3626-AZ Federal Home Loan Mortgage Corporation, Series 3631-SE (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50% 4.97% I/F I/O 4.37% I/F I/O 4.02% I/F I/O 5.42% I/F I/O 4.22% I/F I/O 4.50% 4.50% 4.57% I/F I/O 5.50%	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039 08/15/2035 10/15/2049 10/15/2047 10/15/2039 12/15/2039 03/15/2032 08/15/2036	708,815 724,471 2,010,537 140,222 1,111,198 126,887 50,254 1,439,848 163,431 43,393,518 2,704,051 2,810,654 617,939 7,486,518
1,996,316 145,297 7,344,529 1,183,474 492,321 8,379,744 1,580,056 44,224,272 2,580,779 18,902,484 5,073,697 7,061,933 78,523	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap) Federal Home Loan Mortgage Corporation, Series 3583-GB Federal Home Loan Mortgage Corporation, Series 3583-GB Federal Home Loan Mortgage Corporation, Series 3606-CS (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation, Series 3626-AZ Federal Home Loan Mortgage Corporation, Series 3631-SE (-1 x 1 Month LIBOR USD + 6.40%, 6.40% Cap)	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50% 4.97% I/F I/O 4.37% I/F I/O 4.02% I/F I/O 5.42% I/F I/O 4.22% I/F I/O 4.22% I/F I/O 4.50% 4.57% I/F I/O 4.57% I/F I/O 4.57% I/F I/O 4.62% I/F I/O	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039 08/15/2035 10/15/2049 10/15/2047 10/15/2039 12/15/2039 03/15/2032 08/15/2036 05/15/2039	708,815  724,471 2,010,537 140,222  1,111,198 126,887 50,254 1,439,848 163,431 43,393,518 2,704,051 2,810,654 617,939 7,486,518
1,996,316 145,297 7,344,529 1,183,474 492,321 8,379,744 1,580,056 44,224,272 2,580,779 18,902,484 5,073,697 7,061,933 78,523 9,949,803	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap) Federal Home Loan Mortgage Corporation, Series 358-300 Federal Home Loan Mortgage Corporation, Series 3583-GB Federal Home Loan Mortgage Corporation, Series 3606-CS (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation, Series 3626-AZ Federal Home Loan Mortgage Corporation, Series 3631-SE (-1 x 1 Month LIBOR USD + 6.40%, 6.40% Cap) Federal Home Loan Mortgage Corporation, Series 3631-SE (-1 x 1 Month LIBOR USD + 6.40%, 6.40% Cap) Federal Home Loan Mortgage Corporation, Series 3631-SE (-1 x 1 Month LIBOR USD + 6.40%, 6.40% Cap) Federal Home Loan Mortgage Corporation, Series 3641-Z	4.07% L/F L/O 3.77% L/F L/O 3.86% 4.50% 4.97% L/F L/O 4.37% L/F L/O 4.02% L/F L/O 5.42% L/F L/O 4.22% L/F L/O 4.50% 4.50% 4.57% L/F L/O 4.57% L/F L/O 5.50% 4.62% L/F L/O 5.50%	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039 08/15/2035 10/15/2049 10/15/2047 10/15/2039 12/15/2039 03/15/2032 08/15/2036 05/15/2039 02/15/2036	708,815 724,471 2,010,537 140,222 1,111,198 126,887 50,254 1,439,848 163,431 43,393,518 2,704,051 2,810,654 617,939 7,486,518 162 10,726,560
1,996,316 145,297 7,344,529 1,183,474 492,321 8,379,744 1,580,056 44,224,272 2,580,779 18,902,484 5,073,697 7,061,933 78,523 9,949,803 10,042,513	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 358-300 Federal Home Loan Mortgage Corporation, Series 3583-GB Federal Home Loan Mortgage Corporation, Series 3583-GB Federal Home Loan Mortgage Corporation, Series 3606-CS (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation, Series 3626-AZ Federal Home Loan Mortgage Corporation, Series 3631-SE (-1 x 1 Month LIBOR USD + 6.40%, 6.40% Cap) Federal Home Loan Mortgage Corporation, Series 3641-Z Federal Home Loan Mortgage Corporation, Series 3654-ZB	4.07% I/F I/O 3.77% I/F I/O 3.86% 4.50% 4.97% I/F I/O 4.37% I/F I/O 4.02% I/F I/O 5.42% I/F I/O 4.22% I/F I/O 3.00% 4.50% 4.57% I/F I/O 4.57% I/F I/O 5.50% 4.62% I/F I/O 5.50%	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039 08/15/2035 10/15/2049 10/15/2047 10/15/2039 12/15/2039 03/15/2032 08/15/2036 05/15/2039 02/15/2036 11/15/2037	708,815 724,471 2,010,537 140,222 1,111,198 126,887 50,254 1,439,848 163,431 43,393,518 2,704,051 2,810,654 617,939 7,486,518 162 10,726,560 10,589,909
1,996,316 145,297 7,344,529 1,183,474 492,321 8,379,744 1,580,056 44,224,272 2,580,779 18,902,484 5,073,697 7,061,933 78,523 9,949,803	Federal Home Loan Mortgage Corporation, Series 3484-SE (-1 x 1 Month LIBOR USD + 5.85%, 5.85% Cap) Federal Home Loan Mortgage Corporation, Series 3519-SD (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap) Federal Home Loan Mortgage Corporation, Series 3524-LB Federal Home Loan Mortgage Corporation, Series 3530-GZ Federal Home Loan Mortgage Corporation, Series 3541-EI (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap) Federal Home Loan Mortgage Corporation, Series 3545-SA (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap) Federal Home Loan Mortgage Corporation, Series 3549-SA (-1 x 1 Month LIBOR USD + 5.80%, 5.80% Cap) Federal Home Loan Mortgage Corporation, Series 3577-LS (-1 x 1 Month LIBOR USD + 7.20%, 7.20% Cap) Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR USD + 6.00%, 6.00% Cap) Federal Home Loan Mortgage Corporation, Series 358-300 Federal Home Loan Mortgage Corporation, Series 3583-GB Federal Home Loan Mortgage Corporation, Series 3606-CS (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap) Federal Home Loan Mortgage Corporation, Series 3626-AZ Federal Home Loan Mortgage Corporation, Series 3631-SE (-1 x 1 Month LIBOR USD + 6.40%, 6.40% Cap) Federal Home Loan Mortgage Corporation, Series 3631-SE (-1 x 1 Month LIBOR USD + 6.40%, 6.40% Cap) Federal Home Loan Mortgage Corporation, Series 3631-SE (-1 x 1 Month LIBOR USD + 6.40%, 6.40% Cap) Federal Home Loan Mortgage Corporation, Series 3641-Z	4.07% L/F L/O 3.77% L/F L/O 3.86% 4.50% 4.97% L/F L/O 4.37% L/F L/O 4.02% L/F L/O 5.42% L/F L/O 4.22% L/F L/O 4.50% 4.50% 4.57% L/F L/O 4.57% L/F L/O 5.50% 4.62% L/F L/O 5.50%	02/15/2038 06/15/2038 05/15/2039 06/15/2039 06/15/2039 07/15/2039 08/15/2035 10/15/2049 10/15/2047 10/15/2039 12/15/2039 03/15/2032 08/15/2036 05/15/2039 02/15/2036	708,815 724,471 2,010,537 140,222 1,111,198 126,887 50,254 1,439,848 163,431 43,393,518 2,704,051 2,810,654 617,939 7,486,518 162 10,726,560

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1,	967,061	Federal	Home 1	Loan Mortgage (	Corporation,	Series 3667-SB (-1	x 1 Month			
				- 6.45%, 6.45% C				4.67% I/F I/O	05/15/2040	229,882
9,	153,458	Federal	Home 1	Loan Mortgage (	Corporation,	Series 3702-SG (-1	x 1 Month			
				- 6.05%, 6.05% C				4.27% I/F I/O	08/15/2032	1,164,099
				Loan Mortgage (				5.00% I/O	12/15/2036	613,204
3,						Series 3712-SG (-5				
				25.00%, 25.00%		~		16.68% I/F	08/15/2040	4,540,392
						Series 3724-CM	137 4	5.50%	06/15/2037	6,271,464
61,						Series 3725-CS (-1	x 1 Month	4.220/ I/E I/O	05/15/2040	( 002 002
10				- 6.00%, 6.00% C		Series 3726-SA (-1	v 1 Month	4.22% I/F I/O	05/15/2040	6,882,902
10,				- 6.05%, 6.05% C		Selles 3/20-3A (-1	X I MOHHI	4.27% I/F I/O	09/15/2040	2,374,452
52				Loan Mortgage (		Series 3738-RP		4.00%	12/15/2038	53,551,990
						Series 3741-SC (-2	x 1 Month	4.0070	12/13/2030	33,331,770
2,				10.00%, 10.00%		Series 57 II Se ( 2	A I Monui	6.45% I/F	10/15/2040	2,568,371
17,						Series 3752-BS (-2	x 1 Month			_,= = 0 0,= 7 1
.,				- 10.00%, 10.00%				6.67% I/F	11/15/2040	16,083,473
17,	230,026	Federal	Home 1	Loan Mortgage (	Corporation,	Series 3768-ZX		5.00%	12/15/2040	18,772,774
7,	041,084	Federal	Home 1	Loan Mortgage (	Corporation,	Series 3771-AL		4.00%	12/15/2030	7,334,758
				Loan Mortgage (				3.50%	12/15/2030	19,327,104
				Loan Mortgage (				4.50%	12/15/2040	28,401,806
				Loan Mortgage (				4.00%	12/15/2030	21,410,628
				Loan Mortgage (				3.50%	12/15/2030	3,571,963
				Loan Mortgage (			v 1 Month	4.00%	01/15/2031	15,681,804
0,	689,698	I IDOD	HOINE I	- 9.50%, 9.50% C	Corporation,	Series 3786-SG (-2	X I MOIIII	5.95% I/F	01/15/2041	8,700,027
11	731,674	Federal	Home 1	Loan Mortgage (	Corporation	Series 3788-AV		3.50%	01/15/2031	11,871,087
				Loan Mortgage (				4.00%	01/15/2041	5,644,029
				Loan Mortgage (				4.00%	01/15/2041	13,728,274
						Series 3798-SD (-2	x 1 Month	**	/	,,
				- 9.60%, 9.60% C		( -		6.05% I/F	12/15/2040	386,920
21,				Loan Mortgage (		Series 3800-VZ		4.50%	02/15/2041	22,867,808
8,	580,397	Federal	Home 1	Loan Mortgage (	Corporation,	Series 3803-ZM		4.00%	02/15/2041	8,563,963
		Federal	Home 1	Loan Mortgage (	Corporation,	Series 3806-CZ		5.50%	07/15/2034	52,417,835
				Loan Mortgage (				3.50%	02/15/2031	18,070,571
				Loan Mortgage (				3.50%	02/15/2031	15,427,871
				Loan Mortgage (				4.50%	03/15/2041	7,006,662
				Loan Mortgage (				5.50%	07/15/2034	12,203,270
				Loan Mortgage (			1 1 1 1	3.50%	03/15/2031	36,506,326
3,						Series 3828-SW (-3	3 x 1 Month	7.070/ I/E	02/15/2041	2 749 020
15				- 13.20%, 13.20% Loan Mortgage (		Carriag 2020 V/7		7.87% I/F 4.00%	02/15/2041 03/15/2041	3,748,939 15,969,081
				Loan Mortgage (				5.00%	04/15/2041	7,831,072
				Loan Mortgage (				5.50%	08/15/2034	36,273,311
				Loan Mortgage (				4.50%	06/15/2041	10,614,172
				Loan Mortgage (				5.50%	06/15/2041	57,487,693
				Loan Mortgage (				4.00%	06/15/2041	16,189,483
				Loan Mortgage (				4.50%	06/15/2041	12,403,624
				Loan Mortgage (				4.50%	06/15/2041	7,188,502
30,	897,721	Federal	Home 1	Loan Mortgage (	Corporation,	Series 3877-ZU		4.50%	06/15/2041	31,244,999
				Loan Mortgage (				4.00%	07/15/2041	29,886,840
				Loan Mortgage (				4.50%	06/15/2041	23,484,427
6,						Series 3900-SB (-1	x 1 Month			
26				- 5.97%, 5.97% C		C : 2001 177		4.19% I/F I/O	07/15/2041	780,424
				Loan Mortgage (				4.00%	07/15/2041	38,317,743
				Loan Mortgage ( Loan Mortgage (				5.00% 5.00%	08/15/2041 10/15/2034	27,713,766
				Loan Mortgage (				4.50%	09/15/2041	7,563,670 12,120,076
31		Federal	Home 1	Loan Mortgage (	Corporation,	Series 3919-ZI		4.00%	09/15/2041	32,151,620
	326,653			Loan Mortgage (				4.00%	10/15/2041	3,375,673
				Loan Mortgage (				4.00%	10/15/2041	11,468,290
						Series 3946-SM (-3	3 x 1 Month			,,
		LIBOR	USD+	- 14.70%, 14.70%	6 Cap)	·		9.37% I/F	10/15/2041	3,558,743
				Loan Mortgage (				3.50%	11/15/2041	6,528,397
						Series 3964-VM		4.00%	11/15/2034	10,390,823
						Series 3969-AB		4.00%	10/15/2033	33,428,205
				Loan Mortgage (				3.50%	01/15/2042	12,574,491
				Loan Mortgage (				3.50%	01/15/2042	61,983,749
				Loan Mortgage ( Loan Mortgage (				4.00% 4.00%	02/15/2042	16,825,706 55,430,676
				Loan Mortgage ( Loan Mortgage (				4.00%	02/15/2042 03/15/2042	31,763,466
				Loan Mortgage (				2.00%	05/15/2041	14,669,107
				Loan Mortgage (				4.00%	06/15/2042	79,104,407
	211,258	Federal	Home 1	Loan Mortgage (	Corporation.	Series 4084-TZ		4.00%	07/15/2042	78,457,255
	270,810	Federal	Home 1	Loan Mortgage (	Corporation,	Series 4097-TG		2.00%	05/15/2039	7,055,536
41.	867,683	Federal	Home 1	Loan Mortgage (	Corporation,	Series 4097-ZA		3.50%	08/15/2042	41,113,508
97,		Federal	Home 1	Loan Mortgage (	Corporation,	Series 4109-GE		4.50%	10/15/2041	99,512,346
						Series 4109-KD		3.00%	05/15/2032	4,770,788
				Loan Mortgage (				3.00%	12/15/2035	4,744,750
				Loan Mortgage (				2.50%	01/15/2033	48,991,671
				Loan Mortgage (				3.00%	02/15/2033	28,185,231
				Loan Mortgage (				3.00% 3.50%	02/15/2043	5,717,333
				Loan Mortgage (		Series 4174-Z Series 4179-AZ		4.00%	03/15/2043 01/15/2041	43,049,418 111,784,419
				Loan Mortgage (				3.00%	03/15/2043	28,166,045
	385,122	Federal	Home 1	Loan Mortgage (	Corporation	Series 4186-7.I		3.00%	03/15/2043	16,113,098
	000,000	Federal	Home	Loan Mortgage (	Corporation,	Series 4189-ML		3.00%	04/15/2038	12,324,812
						Series 4212-US (-1	x 1 Month			,,
		LIBOR	USD+	- 5.40%, 5.40% C	Cap)	`		3.40% I/F	06/15/2043	144,374,490
	311,826	Federal	Home 1	Loan Mortgage (	Corporation,			2.25%	03/15/2038	9,196,100
73,						Series 4223-US (-1	x 1 Month			
				- 5.43%, 5.43% C		a :		3.42% I/F	07/15/2043	59,277,986
	097,028	Federal	Home ]	Loan Mortgage (	Corporation,	Series 4223-ZV		4.00%	07/15/2043	25,149,572
29,	379,069	rederal	Home l	Loan Mortgage (	corporation,	Series 4229-TZ		3.00%	06/15/2043	27,246,031

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30,121,285	Federal Home Loan Mortgage Corporation, Series 4229-ZA	4.00%	07/15/2043	31,499,027
21,608,385	Federal Home Loan Mortgage Corporation, Series 4249-CS (-1 x 1 Month	4.0070	07/15/2045	31,777,027
21,008,383		2 400/ 1/E	00/15/2042	10 277 712
21 042 505	LIBOR USD + 4.65%, 4.65% Cap)	3.40% I/F	09/15/2043	19,377,712
21,842,785	Federal Home Loan Mortgage Corporation, Series 4250-BZ	3.00%	09/15/2033	20,435,048
22,273,018	Federal Home Loan Mortgage Corporation, Series 4267-BZ	4.00%	10/15/2040	22,925,480
65,041,021	Federal Home Loan Mortgage Corporation, Series 4323-GA	3.00%	06/15/2040	65,298,688
18,584,711	Federal Home Loan Mortgage Corporation, Series 4355-ZX	4.00%	05/15/2044	19,460,330
28,296,400	Federal Home Loan Mortgage Corporation, Series 4360-KA	3.00%	05/15/2040	28,163,826
45,681,104	Federal Home Loan Mortgage Corporation, Series 4375-CG	3.00%	04/15/2039	45,659,808
15,030,110	Federal Home Loan Mortgage Corporation, Series 4376-GZ	3.00%	08/15/2044	13,763,879
47,784,354	Federal Home Loan Mortgage Corporation, Series 4377-LZ	3.00%	08/15/2044	43,752,076
58,106,588	Federal Home Loan Mortgage Corporation, Series 4377-UZ	3.00%	08/15/2044	55,283,305
5,724,022	Federal Home Loan Mortgage Corporation, Series 4379-KA	3.00%	08/15/2044	5,706,883
22,227,975	Federal Home Loan Mortgage Corporation, Series 4384-A	3.00%		21,973,838
			12/15/2040	
26,119,721	Federal Home Loan Mortgage Corporation, Series 4384-ZY	3.00%	09/15/2044	23,973,518
1,586,844	Federal Home Loan Mortgage Corporation, Series 4386-US (-2 x 1 Month			
	LIBOR USD + 8.14%, 8.14% Cap)	5.23% I/F	09/15/2044	1,443,402
193,194,255	Federal Home Loan Mortgage Corporation, Series 4390-NY	3.00%	06/15/2040	192,949,730
132,379,358	Federal Home Loan Mortgage Corporation, Series 4390-NZ	3.00%	09/15/2044	121,145,301
50,157,146	Federal Home Loan Mortgage Corporation, Series 4391-MA	3.00%	07/15/2040	49,892,592
64,899,673	Federal Home Loan Mortgage Corporation, Series 4408-PB	3.00%	04/15/2044	63,226,599
1,996,099	Federal Home Loan Mortgage Corporation, Series 4419-TB	3.00%	02/15/2040	1,995,307
88,195,055	Federal Home Loan Mortgage Corporation, Series 4427-CE	3.00%	02/15/2034	88,614,264
57,474,456	Federal Home Loan Mortgage Corporation, Series 4427-MA	3.00%	02/15/2034	57,548,816
34,790,975	Federal Home Loan Mortgage Corporation, Series 4427-PS (-1 x 1 Month	210070	02/12/2001	27,210,010
34,770,773		2 920/ 1/E 1/O	07/15/2044	4 656 007
47, 475, 272	LIBOR USD + 5.60%, 5.60% Cap)	3.82% I/F I/O	07/15/2044	4,656,097
47,475,372	Federal Home Loan Mortgage Corporation, Series 4429-HA	3.00%	04/15/2034	47,346,082
25,226,090	Federal Home Loan Mortgage Corporation, Series 4434-LZ	3.00%	02/15/2045	22,951,103
11,426,550	Federal Home Loan Mortgage Corporation, Series 4438-B	3.00%	10/15/2043	11,334,641
9,432,364	Federal Home Loan Mortgage Corporation, Series 4441-VZ	3.00%	02/15/2045	8,568,173
53,031,088	Federal Home Loan Mortgage Corporation, Series 4444-CH	3.00%	01/15/2041	53,015,937
27,419,663	Federal Home Loan Mortgage Corporation, Series 4444-CZ	3.00%	02/15/2045	25,036,738
50,679,914	Federal Home Loan Mortgage Corporation, Series 4447-A	3.00%	06/15/2041	50,338,534
25,927,253	Federal Home Loan Mortgage Corporation, Series 4447-YZ	4.00%	08/15/2043	27,168,894
8,205,385	Federal Home Loan Mortgage Corporation, Series 4450-JZ	3.00%	03/15/2045	7,555,472
7,135,687	Federal Home Loan Mortgage Corporation, Series 4461-LZ	3.00%	03/15/2045	6,460,809
8,416,284		3.00%	04/15/2045	7,723,451
	Federal Home Loan Mortgage Corporation, Series 4462-ZA			
49,109,539	Federal Home Loan Mortgage Corporation, Series 4463-ZC	3.00%	04/15/2045	45,219,970
27,283,077	Federal Home Loan Mortgage Corporation, Series 4467-ZA	3.00%	04/15/2045	24,867,671
158,608,720	Federal Home Loan Mortgage Corporation, Series 4471-BA	3.00%	12/15/2041	155,348,565
137,919,079	Federal Home Loan Mortgage Corporation, Series 4471-BC	3.00%	12/15/2041	136,567,665
124,577,947	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	123,517,290
56,270,653	Federal Home Loan Mortgage Corporation, Series 4481-B	3.00%	12/15/2042	55,314,755
219,382,301	Federal Home Loan Mortgage Corporation, Series 4483-CA	3.00%	06/15/2044	215,181,612
111,644,239	Federal Home Loan Mortgage Corporation, Series 4483-PA	2.50%	06/15/2045	108,513,322
16,288,303	Federal Home Loan Mortgage Corporation, Series 4484-ZL	3.00%	06/15/2045	15,170,587
8,781,428	Federal Home Loan Mortgage Corporation, Series 4492-GZ	3.50%	07/15/2045	8,541,388
37,984,224	Federal Home Loan Mortgage Corporation, Series 4498-PD	2.50%	08/15/2042	37,138,278
32,096,089	Federal Home Loan Mortgage Corporation, Series 4499-AB	3.00%	06/15/2042	31,601,502
55,035,994	Federal Home Loan Mortgage Corporation, Series 4504-CA	3.00%	04/15/2044	54,282,898
32,620,269	Federal Home Loan Mortgage Corporation, Series 4511-QA	3.00%	01/15/2041	32,446,742
25,516,377	Federal Home Loan Mortgage Corporation, Series 4511-QC	3.00%	12/15/2040	25,326,030
151,486,783	Federal Home Loan Mortgage Corporation, Series 4527-CA	3.00%	02/15/2044	149,803,734
66,477,585	Federal Home Loan Mortgage Corporation, Series 4527-GA	3.00%	02/15/2044	64,983,448
144,586,504	Federal Home Loan Mortgage Corporation, Series 4533-AB	3.00%	06/15/2044	140,722,430
131,902,831	Federal Home Loan Mortgage Corporation, Series 4543-HG	2.70%	04/15/2044	127,595,755
206,448,963	Federal Home Loan Mortgage Corporation, Series 4573-CA	3.00%	11/15/2044	204,626,597
66,192,050	Federal Home Loan Mortgage Corporation, Series 4573-DA	3.00%	03/15/2045	63,576,200
147,787,555	Federal Home Loan Mortgage Corporation, Series 4582-HA	3.00%	09/15/2045	145,878,317
78,623,162	Federal Home Loan Mortgage Corporation, Series 4588-DA	3.00%	02/15/2044	77,283,589
76,852,940	Federal Home Loan Mortgage Corporation, Series 4629-KA	3.00%	03/15/2045	75,567,605
63,858,437	Federal Home Loan Mortgage Corporation, Series 4738-LA	3.00%	11/15/2043	63,223,333
49,491,845	Federal Home Loan Mortgage Corporation, Series 4744-KA	3.00%	08/15/2046	49,096,158
66,003,261	Federal Home Loan Mortgage Corporation, Series 4750-PA	3.00%	07/15/2046	65,524,915
100,015,408	Federal Home Loan Mortgage Corporation, Series 4750-171	3.00%	09/15/2046	99,206,683
71,699,834	Federal Home Loan Mortgage Corporation, Series 4732-1 L	5.50%	10/15/2035	77,849,930
239,282,725	Federal Home Loan Mortgage Corporation Pass-Thru, Pool Z4-0117	3.00%	04/01/2045	234,355,631
6,583,000	Federal Home Loan Mortgage Corporation Pass-Thru, Series K054-A2	2.75%	01/25/2026	6,421,769
34,546,511	Federal National Mortgage Association, Pool AL9220	3.00%	06/01/2045	33,995,475
78,675,259	Federal National Mortgage Association, Pool AS7473	3.00%	07/01/2046	76,250,460
11,390,683	Federal National Mortgage Association, Pool AS7610	2.50%	07/01/2046	10,664,558
173,455,529	Federal National Mortgage Association, Pool AS7661	3.00%	08/01/2046	168,107,347
14,228,426	Federal National Mortgage Association, Pool AS7909	3.00%	09/01/2046	13,882,222
99,095,358	Federal National Mortgage Association, Pool AS8111	3.00%	10/01/2041	97,513,766
67,707,318	Federal National Mortgage Association, Pool AS8306	3.00%	11/01/2041	66,626,680
92,466,562	Federal National Mortgage Association, Pool AS8356	3.00%	11/01/2046	89,853,260
42,739,954	Federal National Mortgage Association, Pool AS8522	3.00%	12/01/2046	41,699,723
		3.50%		
20,953,975	Federal National Mortgage Association, Pool AZ0576		04/01/2042	21,108,776
25,714,330	Federal National Mortgage Association, Pool BC9081	3.00%	12/01/2046	25,088,475
136,904,721	Federal National Mortgage Association, Pool MA2621	3.50%	05/01/2046	136,558,310
116,633,639	Federal National Mortgage Association, Pool MA2649	3.00%	06/01/2046	113,039,733
41,481,939	Federal National Mortgage Association, Pool MA2673	3.00%	07/01/2046	40,203,253
123,339,358	Federal National Mortgage Association, Pool MA2711	3.00%	08/01/2046	119,540,834
		3.00%		
71,188,002	Federal National Mortgage Association, Pool MA2737		09/01/2046	69,457,288
11,551,558	Federal National Mortgage Association, Pool MA2743	3.00%	09/01/2046	11,195,360
917,330	Federal National Mortgage Association, Series 2002-70-QZ	5.50%	11/25/2032	982,194
1,392,618	Federal National Mortgage Association, Series 2002-75-ZG	5.50%	11/25/2032	1,527,118
129,230,770	Federal National Mortgage Association, Series 2018-27-A0	0.00% P/O	03/21/2048	99,224,677
122,947	Federal National Mortgage Association, Series 2010-27-A0 Federal National Mortgage Association, Series 2003-117-KS (-1 x 1 Month	0.0070170	05/21/2070	77, <del>22</del> 7,011
122,94/		5 020/ T/E T/O	09/25/2022	700
10 01 00	LIBOR USD + 7.10%, 7.10% Cap)	5.23% I/F I/O	08/25/2033	708
18,916,904	Federal National Mortgage Association, Series 2003-129-ZT	5.50%	01/25/2034	21,123,807
3,608,710	Federal National Mortgage Association, Series 2003-29-ZL	5.00%	04/25/2033	3,877,680
1,684,917	Federal National Mortgage Association, Series 2003-64-ZG	5.50%	07/25/2033	1,798,181
14,335,067	Federal National Mortgage Association, Series 2003-84-PZ	5.00%	09/25/2033	15,197,381
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	13,289,415	Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	14,518,984
	3,842,556	Federal National Mortgage Association, Series 2004-46-PJ (-1 x 1 Month LIBOR	4 120/ I/E I/O	02/25/2024	242 247
	3,421,172	USD + 6.00%, 6.00% Cap) Federal National Mortgage Association, Series 2004-51-XP (-1 x 1 Month	4.13% I/F I/O	03/25/2034	342,347
	3,421,172	LIBOR USD + 7.70%, 7.70% Cap)	5.83% I/F I/O	07/25/2034	617,308
	5,000,000	Federal National Mortgage Association, Series 2004-W10-A6	5.75%	08/25/2034	5,500,099
	843,362 275,165	Federal National Mortgage Association, Series 2004-W4-A5 Federal National Mortgage Association, Series 2005-107-EG	5.50% 4.50%	06/25/2034 01/25/2026	860,463 285,695
	764,912	Federal National Mortgage Association, Series 2005-107-EG	4.50%	05/25/2035	788,353
	8,064,310	Federal National Mortgage Association, Series 2005-87-SE (-1 x 1 Month			
	6,558,324	LIBOR USD + 6.05%, 6.05% Cap) Federal National Mortgage Association, Series 2005-87-SG (-1 x 1 Month	4.18% I/F I/O	10/25/2035	1,025,905
	0,550,524	LIBOR USD + 6.70%, 6.70% Cap)	4.83% I/F I/O	10/25/2035	994,595
	5,385,270	Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month	4.710/ 1/5.1/0	10/05/0006	017.774
	2,250,629	LIBOR USD + 6.58%, 6.58% Cap) Federal National Mortgage Association, Series 2006-123-LI (-1 x 1 Month	4.71% I/F I/O	10/25/2036	917,774
	2,230,023	LIBOR USD + 6.32%, 6.32% Cap)	4.45% I/F I/O	01/25/2037	343,727
	1,418,002	Federal National Mortgage Association, Series 2006-16-HZ	5.50%	03/25/2036	1,523,016
	9,180,336	Federal National Mortgage Association, Series 2006-56-SM (-1 x 1 Month LIBOR USD + 6.75%, 6.75% Cap)	4.88% I/F I/O	07/25/2036	1,220,505
	15,566,813	Federal National Mortgage Association, Series 2006-60-YI (-1 x 1 Month LIBOR			·
	1,127,503	USD + 6.57%, 6.57% Cap) Federal National Mortgage Association, Series 2006-93-SN (-1 x 1 Month	4.70% I/F I/O	07/25/2036	2,682,464
	1,127,303	LIBOR USD + 6.60%, 6.60% Cap)	4.73% I/F I/O	10/25/2036	136,550
	13,767,365	Federal National Mortgage Association, Series 2007-109-VZ	5.00%	10/25/2035	14,843,820
	1,345,726	Federal National Mortgage Association, Series 2007-116-BI (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.38% I/F I/O	05/25/2037	159,621
	8,016,234	Federal National Mortgage Association, Series 2007-14-PS (-1 x 1 Month	4.5070 11 110	03/23/2037	137,021
	4 120 720	LIBOR USD + 6.81%, 6.81% Cap)	4.94% I/F I/O	03/25/2037	1,201,770
	4,129,739	Federal National Mortgage Association, Series 2007-30-OI (-1 x 1 Month LIBOR USD + 6.44%, 6.44% Cap)	4.57% I/F I/O	04/25/2037	694,150
	751,204	Federal National Mortgage Association, Series 2007-30-SI (-1 x 1 Month LIBOR	1.577011115	0 1/23/2037	, i
	4 (12 507	USD + 6.11%, 6.11% Cap)	4.24% I/F I/O	04/25/2037	90,922
	4,612,507	Federal National Mortgage Association, Series 2007-32-SG (-1 x 1 Month LIBOR USD + 6.10%, 6.10% Cap)	4.23% I/F I/O	04/25/2037	599,005
	3,584,398	Federal National Mortgage Association, Series 2007-57-SX (-1 x 1 Month			, i
	5 022 972	LIBOR USD + 6.62%, 6.62% Cap)	4.75% I/F I/O 6.00%	10/25/2036	509,854
	5,033,873 2,511,350	Federal National Mortgage Association, Series 2007-60-VZ Federal National Mortgage Association, Series 2007-71-GZ	6.00%	07/25/2037 07/25/2047	5,590,649 2,713,309
	4,414,139	Federal National Mortgage Association, Series 2007-75-ID (-1 x 1 Month LIBOR			
	1,110,680	USD + 5.87%, 5.87% Cap) Federal National Mortgage Association, Series 2007-9-SD (-1 x 1 Month LIBOR	4.00% I/F I/O	08/25/2037	590,212
	1,110,000	USD + 6.65%, 6.65% Cap)	4.78% I/F I/O	03/25/2037	125,901
	693,783	Federal National Mortgage Association, Series 2008-27-B	5.50%	04/25/2038	744,829
	5,204,614 9,959,873	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	5,462,164 10,558,799
	1,254,628	Federal National Mortgage Association, Series 2008-48-SD (-1 x 1 Month	3.0070	00/25/2054	10,330,777
	1 250 040	LIBOR USD + 6.00%, 6.00% Cap)	4.13% I/F I/O	06/25/2037	114,371
	1,250,048	Federal National Mortgage Association, Series 2008-53-LI (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.28% I/F I/O	07/25/2038	138,361
	1,358,265	Federal National Mortgage Association, Series 2008-57-SE (-1 x 1 Month	11207011110	0,12512050	150,501
	1 200 204	LIBOR USD + 6.00%, 6.00% Cap)  Federal National Montgage Association, Social 2008, 5 MS (1 v. 1 Month LIBOR)	4.13% I/F I/O	02/25/2037	164,462
	1,398,384	Federal National Mortgage Association, Series 2008-5-MS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.38% I/F I/O	02/25/2038	158,292
	1,328,747	Federal National Mortgage Association, Series 2008-61-SC (-1 x 1 Month			
	1,148,303	LIBOR USD + 6.00%, 6.00% Cap) Federal National Mortgage Association, Series 2008-62-SC (-1 x 1 Month	4.13% I/F I/O	07/25/2038	141,276
	1,140,303	LIBOR USD + 6.00%, 6.00% Cap)	4.13% I/F I/O	07/25/2038	107,170
	2,440,411	Federal National Mortgage Association, Series 2008-65-SA (-1 x 1 Month			
	2,462,932	LIBOR USD + 6.00%, 6.00% Cap) Federal National Mortgage Association, Series 2008-81-LP	4.13% I/F I/O 5.50%	08/25/2038 09/25/2038	250,089 2,598,263
	8,622,761	Federal National Mortgage Association, Series 2009-106-EZ	4.50%	01/25/2040	8,902,744
	1,613,768	Federal National Mortgage Association, Series 2009-111-SE (-1 x 1 Month	4.200/ I/E I/O	01/05/0040	171 100
	721,984	LIBOR USD + 6.25%, 6.25% Cap) Federal National Mortgage Association, Series 2009-16-MZ	4.38% I/F I/O 5.00%	01/25/2040 03/25/2029	171,102 773,308
	3,543,325	Federal National Mortgage Association, Series 2009-42-SI (-1 x 1 Month LIBOR			
	2,026,451	USD + 6.00%, 6.00% Cap) Federal National Mortgage Association, Series 2009-42-SX (-1 x 1 Month	4.13% I/F I/O	06/25/2039	423,366
	4,040, <del>4</del> 31	LIBOR USD + 6.00%, 6.00% Cap)	4.13% I/F I/O	06/25/2039	197,479
	1,279,820	Federal National Mortgage Association, Series 2009-47-SA (-1 x 1 Month			
	764,351	LIBOR USD + 6.10%, 6.10% Cap) Federal National Mortgage Association, Series 2009-48-WS (-1 x 1 Month	4.23% I/F I/O	07/25/2039	123,482
	704,331	LIBOR USD + 5.95%, 5.95% Cap)	4.08% I/F I/O	07/25/2039	78,149
	6,778,047	Federal National Mortgage Association, Series 2009-49-S (-1 x 1 Month LIBOR	4.000/ 7/77/0	07/05/0000	064.050
	791,163	USD + 6.75%, 6.75% Cap) Federal National Mortgage Association, Series 2009-51-BZ	4.88% I/F I/O 4.50%	07/25/2039 07/25/2039	964,079 817,997
	2,168,049	Federal National Mortgage Association, Series 2009-54-EZ	5.00%	07/25/2039	2,279,161
	1,478,169	Federal National Mortgage Association, Series 2009-70-SA (-1 x 1 Month	2 020/ I/E I/O	00/25/2020	125 507
	6,219,031	LIBOR USD + 5.80%, 5.80% Cap) Federal National Mortgage Association, Series 2009-80-PM	3.93% I/F I/O 4.50%	09/25/2039 10/25/2039	135,597 6,511,162
	3,357,042	Federal National Mortgage Association, Series 2009-83-Z	4.50%	10/25/2039	3,463,719
	14,863,086	Federal National Mortgage Association, Series 2009-85-ES (-1 x 1 Month LIBOR USD + 7.23%, 7.23% Cap)	5.36% I/F I/O	01/25/2036	2,392,946
	21,485,822	Federal National Mortgage Association, Series 2009-85-JS (-1 x 1 Month LIBOR	5.50/0 HT HO	01/25/2050	2,372,770
		USD + 6.75%, 6.75% Cap)	4.88% I/F I/O	10/25/2039	3,944,515
	2,127,110	Federal National Mortgage Association, Series 2009-90-IB (-1 x 1 Month LIBOR USD + 5.72%, 5.72% Cap)	3.85% I/F I/O	04/25/2037	203,056
	1,440,606	Federal National Mortgage Association, Series 2009-94-BC	5.00%	11/25/2039	1,494,652
	18,708,024	Federal National Mortgage Association, Series 2010-101-SA (-1 x 1 Month LIBOR USD + 4.48%, 4.48% Cap)	2.61% I/E I/O	00/25/2040	1 006 216
	9,179,571	Federal National Mortgage Association, Series 2010-101-ZC	2.61% I/F I/O 4.50%	09/25/2040 09/25/2040	1,906,316 9,575,479
	24,841,578	Federal National Mortgage Association, Series 2010-101-ZH	4.50%	07/25/2040	25,757,911
	6,050,444	Federal National Mortgage Association, Series 2010-10-SA (-1 x 1 Month LIBOR USD + 6.35%, 6.35% Cap)	4.48% I/F I/O	02/25/2040	874,344
		ывок овь товоло, оволо сар)	T.TO/0 1/1' 1/U	02/23/2040	0/4,344

2/0/2010		DoubleLine Funds II	ast		
2 490	0.655 F	Federal National Mortgage Association, Series 2010-10-ZA	4.50%	02/25/2040	2,529,961
		Federal National Mortgage Association, Series 2010-111-S (-1 x 1 Month LIBOR	4.5070	02/23/2040	2,327,701
1,30.			4.000/ I/E I/O	10/25/2050	219 202
		JSD + 5.95%, 5.95% Cap)	4.08% I/F I/O	10/25/2050	218,293
4,924		Federal National Mortgage Association, Series 2010-116-Z	4.00%	10/25/2040	5,117,467
1,599	9,638 F	Federal National Mortgage Association, Series 2010-117-SA (-1 x 1 Month			
	I	LIBOR USD + 4.50%, 4.50% Cap)	2.63% I/F I/O	10/25/2040	92,023
4.11		Federal National Mortgage Association, Series 2010-120-KD	4.00%	10/25/2040	4,293,233
30,762	2 676	Federal National Mortgage Association, Series 2010-121-SD (-1 x 1 Month	1.0070	10/25/2010	1,275,255
30,702	02,070	Thom turn the first special control of the fi	2 (20/ 1/E 1/0	10/25/2040	2 226 005
		LIBOR USD + 4.50%, 4.50% Cap)	2.63% I/F I/O	10/25/2040	2,326,095
242	12,685 F	Federal National Mortgage Association, Series 2010-126-SU (-11 x 1 Month			
	I	LIBOR USD + 55.00%, 55.00% Cap)	36.69% I/F	11/25/2040	804,760
178	'8,693 F	Federal National Mortgage Association, Series 2010-126-SX (-3 x 1 Month			-
		LIBOR USD + 15.00%, 15.00% Cap)	10.01% I/F	11/25/2040	246,334
7.40		Federal National Mortgage Association, Series 2010-128-HZ	4.00%	11/25/2040	7,572,851
		Federal National Mortgage Association, Series 2010-132-Z	4.50%	11/25/2040	5,561,683
88		Federal National Mortgage Association, Series 2010-137-VS (-3 x 1 Month			
		LIBOR USD + 15.00%, 15.00% Cap)	10.01% I/F	12/25/2040	108,373
14,21	1,286 F	Federal National Mortgage Association, Series 2010-142-AZ	4.00%	12/25/2040	14,252,257
14,914	4.677 F	Federal National Mortgage Association, Series 2010-148-SA (-1 x 1 Month			
,		LIBOR USD + 6.65%, 6.65% Cap)	4.78% I/F I/O	01/25/2026	1,501,340
31,978		Federal National Mortgage Association, Series 2010-150-ZA	4.00%	01/25/2041	32,296,739
			4.0070	01/23/2041	32,290,739
11,/10		Federal National Mortgage Association, Series 2010-16-SA (-1 x 1 Month		00.00	
		LIBOR USD + 5.45%, 5.45% Cap)	3.58% I/F I/O	03/25/2040	1,522,197
3,899	9,301 F	Federal National Mortgage Association, Series 2010-21-DZ	5.00%	03/25/2040	4,177,049
1,744	4,997 F	Federal National Mortgage Association, Series 2010-21-KS (-1 x 1 Month			
		LIBOR USD + 4.95%, 4.95% Cap)	3.08% I/F I/O	03/25/2040	113,097
714		Federal National Mortgage Association, Series 2010-2-GS (-1 x 1 Month LIBOR	0.000.000.00		,,
/ 1-		USD + 6.45%, 6.45% Cap)	4.58% I/F I/O	12/25/2049	64,041
2.40			4.J070 I/T I/U	12/23/2049	04,041
2,49		Federal National Mortgage Association, Series 2010-2-MS (-1 x 1 Month LIBOR	4.2007 775 770	00/05/00	201 11 5
		JSD + 6.25%, 6.25% Cap)	4.38% I/F I/O	02/25/2050	291,116
2,200	00,608 F	Federal National Mortgage Association, Series 2010-31-SA (-1 x 1 Month			
		LIBOR USD + 5.00%, 5.00% Cap)	3.13% I/F I/O	04/25/2040	152,893
6.50		Federal National Mortgage Association, Series 2010-31-VZ	4.00%	04/25/2040	6,568,426
		Federal National Mortgage Association, Series 2010-34-PS (-1 x 1 Month	110070	0 1/20/20 10	0,500,120
5,55.			2.060/ 1/E 1/O	04/25/2040	500 907
0.6		LIBOR USD + 4.93%, 4.93% Cap)	3.06% I/F I/O	04/23/2040	500,807
866		Federal National Mortgage Association, Series 2010-35-ES (-1 x 1 Month			
		LIBOR USD + 6.45%, 6.45% Cap)	4.58% I/F I/O	04/25/2040	70,120
1,285	35,482 F	Federal National Mortgage Association, Series 2010-35-SV (-1 x 1 Month			
		LIBOR USD + 6.45%, 6.45% Cap)	4.58% I/F I/O	04/25/2040	111,466
1.584		Federal National Mortgage Association, Series 2010-46-MS (-1 x 1 Month		0 11 20 120 10	111,.00
1,56.			2.000/ 1/E 1/O	05/25/2040	120.002
10.45		LIBOR USD + 4.95%, 4.95% Cap)	3.08% I/F I/O	05/25/2040	130,893
12,479		Federal National Mortgage Association, Series 2010-49-ZW	4.50%	05/25/2040	12,792,834
3,120	20,323 F	Federal National Mortgage Association, Series 2010-4-SK (-1 x 1 Month LIBOR			
	Ţ	JSD + 6.23%, 6.23% Cap)	4.36% I/F I/O	02/25/2040	374,080
1.164		Federal National Mortgage Association, Series 2010-58-ES (-3 x 1 Month			· ·
, -		LIBOR USD + 12.47%, 12.47% Cap)	7.66% I/F	06/25/2040	1,213,871
9 699		Federal National Mortgage Association, Series 2010-59-MS (-1 x 1 Month	7.0070 1/1	00/25/2040	1,213,671
0,000			2.000/ 1/E 1/O	06/25/2040	1.156.472
0.==		LIBOR USD + 5.77%, 5.77% Cap)	3.90% I/F I/O	06/25/2040	1,156,472
8,752		Federal National Mortgage Association, Series 2010-59-PS (-1 x 1 Month			
	I	LIBOR USD + 6.45%, 6.45% Cap)	4.58% I/F I/O	03/25/2039	532,243
8.584		Federal National Mortgage Association, Series 2010-59-SC (-1 x 1 Month			
-,		LIBOR USD + 5.00%, 5.00% Cap)	3.13% I/F I/O	01/25/2040	748,549
1 164					
		Federal National Mortgage Association, Series 2010-60-VZ	5.00%	10/25/2039	1,184,748
		Federal National Mortgage Association, Series 2010-61-EL	4.50%	06/25/2040	790,472
		Federal National Mortgage Association, Series 2010-64-EZ	5.00%	06/25/2040	9,965,525
31,969	59,795 F	Federal National Mortgage Association, Series 2010-76-ZK	4.50%	07/25/2040	33,294,316
7.65		Federal National Mortgage Association, Series 2010-79-CZ	4.00%	07/25/2040	7,713,422
27,052		Federal National Mortgage Association, Series 2010-79-VZ	4.50%	07/25/2040	28,415,064
		Federal National Mortgage Association, Series 2010-47-42	4.50%	08/25/2040	4,351,640
		Federal National Mortgage Association, Series 2010-84-ZD	4.50%	08/25/2040	8,703,260
		Federal National Mortgage Association, Series 2010-84-ZG	4.50%	08/25/2040	10,807,606
1,168	8,469 F	Federal National Mortgage Association, Series 2010-90-SA (-1 x 1 Month			
,		LIBOR USD + 5.85%, 5.85% Cap)	3.98% I/F I/O	08/25/2040	128,455
2 1/1		Federal National Mortgage Association, Series 2010-94-Z	4.50%	08/25/2040	2,211,633
		Federal National Mortgage Association, Series 2010-94-2	1.20/0	00/20/2070	2,211,033
0,000			16 690/ I/F	00/25/2040	12 545 046
2.2.1		LIBOR USD + 25.00%, 25.00% Cap)	16.68% I/F	09/25/2040	12,545,046
2,342		Federal National Mortgage Association, Series 2010-9-DS (-1 x 1 Month LIBOR	2 4227 777	0.0 10 - 10 0 1 -	**
		JSD + 5.30%, 0.50% Floor, 5.30% Cap)	3.43% I/F I/O	02/25/2040	218,779
35,880	30,013 F	Federal National Mortgage Association, Series 2011-106-LZ	3.50%	10/25/2041	35,857,620
		Federal National Mortgage Association, Series 2011-110-LS (-2 x 1 Month			
		LIBOR USD + 10.10%, 10.10% Cap)	6.77% I/F	11/25/2041	585,298
8 24		Federal National Mortgage Association, Series 2011-111-CZ	4.00%	11/25/2041	8,320,027
	50,273 F	Federal National Mortgage Association, Series 2011-111-EZ	5.00%	11/25/2041	9,966,243
		Federal National Mortgage Association, Series 2011-111-VZ	4.00%	11/25/2041	6,328,882
30,000		Federal National Mortgage Association, Series 2011-131-PB	4.50%	12/25/2041	32,139,399
29,500	00,000 F	Federal National Mortgage Association, Series 2011-16-AL	3.50%	03/25/2031	30,047,688
38,800		Federal National Mortgage Association, Series 2011-17-NY	3.50%	03/25/2031	39,080,842
		Federal National Mortgage Association, Series 2011-17-14		13.20.2001	57,000,012
1,32			4.60% I/F I/O	03/25/2041	154,148
11.004		LIBOR USD + 6.47%, 6.47% Cap)  Federal National Mantage Association, Social 2011, 25 KV			
		Federal National Mortgage Association, Series 2011-25-KY	3.00%	04/25/2026	11,070,102
4,74		Federal National Mortgage Association, Series 2011-27-BS (-2 x 1 Month			
		LIBOR USD + 9.00%, 9.00% Cap)	5.67% I/F	04/25/2041	4,359,904
56,000		Federal National Mortgage Association, Series 2011-29-AL	3.50%	04/25/2031	55,908,832
		Federal National Mortgage Association, Series 2011-2-GZ	4.00%	02/25/2041	15,085,275
39,670		Federal National Mortgage Association, Series 2011-2-GZ	4.00%	04/25/2041	40,497,917
		Federal National Mortgage Association, Series 2011-36-VZ	4.50%	05/25/2041	7,035,663
		Federal National Mortgage Association, Series 2011-37-Z	4.50%	05/25/2041	17,468,210
		Federal National Mortgage Association, Series 2011-38-BZ	4.00%	05/25/2041	9,032,371
		Federal National Mortgage Association, Series 2011-39-CB	3.00%	05/25/2026	8,770,770
		Federal National Mortgage Association, Series 2011-39-ZD	4.00%	02/25/2041	20,452,250
			4.50%		
		Federal National Mortgage Association, Series 2011-40-LZ		05/25/2041	4,643,712
		Federal National Mortgage Association, Series 2011-42-MZ	4.50%	05/25/2041	9,845,448
19,73		Federal National Mortgage Association, Series 2011-45-ZA	4.00%	05/25/2031	20,003,417
		Federal National Mortgage Association, Series 2011-45-ZB	4.50%	05/25/2041	17,208,544
,,,,,	•				. , ,

3,049,235	Federal National Mortgage Association, Series 2011-48-SC (-2 x 1 Month			
13,220,935	LIBOR USD + 9.20%, 9.20% Cap) Federal National Mortgage Association, Series 2011-58-SA (-1 x 1 Month	5.46% I/F	06/25/2041	2,937,419
	LIBOR USD + 6.55%, 6.55% Cap)	4.68% I/F I/O	07/25/2041	2,180,037
1,945,999 13,969,748	Federal National Mortgage Association, Series 2011-59-MA Federal National Mortgage Association, Series 2011-60-EL	4.50% 3.00%	07/25/2041 07/25/2026	2,032,701 14,121,591
20,370,346	Federal National Mortgage Association, Series 2011-64-DB	4.00%	07/25/2041	20,918,234
9,126,123 26,357,774	Federal National Mortgage Association, Series 2011-74-KL Federal National Mortgage Association, Series 2011-77-Z	5.00% 3.50%	06/25/2040 08/25/2041	9,545,206 27,776,492
5,219,017	Federal National Mortgage Association, Series 2011-8-AV	4.00%	01/25/2030	5,216,948
26,780,800	Federal National Mortgage Association, Series 2011-99-CZ	4.50%	10/25/2041	28,869,081
106,895,938 12,521,029	Federal National Mortgage Association, Series 2011-99-DZ Federal National Mortgage Association, Series 2012-104-Z	5.00% 3.50%	10/25/2041 09/25/2042	115,483,765 12,395,125
10,394,457	Federal National Mortgage Association, Series 2012-111-LB	3.50%	05/25/2041	10,341,747
39,040,199 16,657,506	Federal National Mortgage Association, Series 2012-111-MJ Federal National Mortgage Association, Series 2012-114-DC	4.00% 2.00%	04/25/2042 08/25/2039	39,739,409 16,374,258
82,394,153	Federal National Mortgage Association, Series 2012-122-AD	2.00%	02/25/2040	79,879,475
69,042,288 76,278,525	Federal National Mortgage Association, Series 2012-122-DB Federal National Mortgage Association, Series 2012-125-LA	3.00% 3.00%	11/25/2042 11/25/2042	66,939,356 73,254,043
41,570,479	Federal National Mortgage Association, Series 2012-144-PT	4.31% #	11/25/2049	43,974,591
10,837,310 24,767,496	Federal National Mortgage Association, Series 2012-14-BZ Federal National Mortgage Association, Series 2012-15-PZ	4.00% 4.00%	03/25/2042 03/25/2042	11,302,996 26,135,160
18,553,472	Federal National Mortgage Association, Series 2012-20-ZT	3.50%	03/25/2042	18,449,165
57,183,385 47,017,450	Federal National Mortgage Association, Series 2012-30-DZ	4.00% 4.00%	04/25/2042 04/25/2042	59,334,566
9,511,615	Federal National Mortgage Association, Series 2012-31-Z Federal National Mortgage Association, Series 2012-63-EB	2.00%	08/25/2040	48,949,303 9,272,591
33,779,834	Federal National Mortgage Association, Series 2012-74-Z	4.00%	07/25/2042	34,712,171
8,994,268 24,633,892	Federal National Mortgage Association, Series 2012-80-EA Federal National Mortgage Association, Series 2012-86-ZC	2.00% 3.50%	04/25/2042 08/25/2042	8,326,023 24,196,047
34,321,466	Federal National Mortgage Association, Series 2012-96-VZ	3.50%	09/25/2042	34,139,164
33,073,713 60,450,389	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	34,586,941 58,838,123
25,489,717	Federal National Mortgage Association, Series 2013-130-ZE	3.00%	01/25/2044	23,711,189
22,902,355 12,196,976	Federal National Mortgage Association, Series 2013-133-ZT Federal National Mortgage Association, Series 2013-36-Z	3.00% 3.00%	01/25/2039 04/25/2043	20,963,448 11,479,816
20,467,323	Federal National Mortgage Association, Series 2013-41-ZH	3.00%	05/25/2033	19,100,577
19,292,416	Federal National Mortgage Association, Series 2013-51-HS (-1 x 1 Month LIBOR USD + 5.40%, 5.40% Cap)	3.15% I/F	04/25/2043	16,634,436
5,345,463	Federal National Mortgage Association, Series 2013-53-AB	1.50%	03/25/2028	5,117,060
7,059,931	Federal National Mortgage Association, Series 2013-58-SC (-2 x 1 Month	2 100/ I/E	06/25/2042	6,002,226
114,956,211	LIBOR USD + 6.00%, 6.00% Cap) Federal National Mortgage Association, Series 2013-81-ZQ	3.19% I/F 3.00%	06/25/2043 08/25/2043	6,002,226 104,600,266
27,857,413	Federal National Mortgage Association, Series 2013-82-SH (-1 x 1 Month	4 100/ I/E I/O	10/05/0040	1.227.625
26,223,000	LIBOR USD + 6.05%, 6.05% Cap) Federal National Mortgage Association, Series 2013-8-Z	4.18% I/F I/O 3.00%	12/25/2042 02/25/2043	4,227,605 24,741,668
23,067,874	Federal National Mortgage Association, Series 2014-12-GZ	3.50%	03/25/2044	23,169,465
24,801,216 29,307,077	Federal National Mortgage Association, Series 2014-21-GZ Federal National Mortgage Association, Series 2014-37-ZY	3.00% 2.50%	04/25/2044 07/25/2044	22,901,381 25,171,503
46,994,437	Federal National Mortgage Association, Series 2014-39-ZA	3.00%	07/25/2044	44,058,276
12,762,851 51,476,387	Federal National Mortgage Association, Series 2014-46-NZ Federal National Mortgage Association, Series 2014-55-MA	3.00% 3.00%	06/25/2043 10/25/2039	11,957,520 51,483,284
3,373,642	Federal National Mortgage Association, Series 2014-56-AD	3.00%	01/25/2040	3,331,344
56,324,528 39,758,693	Federal National Mortgage Association, Series 2014-60-EZ Federal National Mortgage Association, Series 2014-61-ZV	3.00% 3.00%	10/25/2044 10/25/2044	52,333,462 36,517,692
33,528,515	Federal National Mortgage Association, Series 2014-64-NZ	3.00%	10/25/2044	30,621,325
106,371,985 11,806,003	Federal National Mortgage Association, Series 2014-65-CD Federal National Mortgage Association, Series 2014-67-DZ	3.00% 3.00%	06/25/2040 10/25/2044	105,935,668 10,809,441
101,742,602	Federal National Mortgage Association, Series 2014-68-MA	3.00%	11/25/2040	100,832,627
37,741,904 26,631,964	Federal National Mortgage Association, Series 2014-68-MZ Federal National Mortgage Association, Series 2014-6-Z	3.00% 2.50%	11/25/2044 02/25/2044	34,485,488 22,728,581
44,218,383	Federal National Mortgage Association, Series 2014-73-CQ	3.00%	06/25/2040	43,995,430
21,305,701	Federal National Mortgage Association, Series 2014-77-VZ	3.00%	11/25/2044	19,487,664
25,037,919 27,362,114	Federal National Mortgage Association, Series 2014-82-YA Federal National Mortgage Association, Series 2014-84-KZ	3.00% 3.00%	04/25/2041 12/25/2044	24,798,682 25,085,304
116,969,087	Federal National Mortgage Association, Series 2014-95-NA	3.00%	04/25/2041	115,843,997
194,782,304 38,372,049	Federal National Mortgage Association, Series 2014-M11-1A Federal National Mortgage Association, Series 2015-11-A	3.12% # 3.00%	08/25/2024 05/25/2034	197,906,846 38,727,197
101,616,267	Federal National Mortgage Association, Series 2015-21-G	3.00%	02/25/2042	101,652,697
20,180,129 64,790,982	Federal National Mortgage Association, Series 2015-42-CA Federal National Mortgage Association, Series 2015-49-A	3.00% 3.00%	03/25/2044 03/25/2044	19,923,006 63,911,516
14,619,855	Federal National Mortgage Association, Series 2015-63-KD	3.00%	07/25/2041	14,573,823
59,845,290 172,457,745	Federal National Mortgage Association, Series 2015-88-AC Federal National Mortgage Association, Series 2015-88-BA	3.00% 3.00%	04/25/2043 04/25/2044	59,055,554 177,051,364
22,035,722	Federal National Mortgage Association, Series 2015-94-MA	3.00%	01/25/2046	21,836,453
75,522,068 50,989,161	Federal National Mortgage Association, Series 2015-9-HA Federal National Mortgage Association, Series 2016-2-JA	3.00% 2.50%	01/25/2045 02/25/2046	75,169,184 49,629,759
113,603,996	Federal National Mortgage Association, Series 2016-32-LA	3.00%	10/25/2044	112,637,692
23,826,345 117,464,050	Federal National Mortgage Association, Series 2016-71-ZQ Federal National Mortgage Association, Series 2016-72-PA	3.00% 3.00%	10/25/2046 07/25/2046	21,254,865 115,369,372
92,035,321	Federal National Mortgage Association, Series 2016-74-PA	3.00%	12/25/2044	90,588,857
44,912,121 116,493,614	Federal National Mortgage Association, Series 2016-79-EP Federal National Mortgage Association, Series 2016-81-PA	3.00% 3.00%	01/25/2044 02/25/2044	44,832,618 115,374,565
61,691,813	Federal National Mortgage Association, Series 2016-94-PA	3.00%	03/25/2044	60,759,736
60,620,760	Federal National Mortgage Association, Series 2017-13-ML	3.00% 3.00%	08/25/2041	60,269,596
21,118,317 31,652,063	Federal National Mortgage Association, Series 2017-26-DA Federal National Mortgage Association, Series 2017-2-HA	3.00%	06/25/2043 09/25/2041	20,809,259 31,385,296
20,500,463	Federal National Mortgage Association, Series 2017-4-CH	3.00%	06/25/2042	20,473,031
21,376,975 29,585,987	Federal National Mortgage Association, Series 2017-51-EA Federal National Mortgage Association, Series 2017-61-TA	3.00% 3.00%	11/25/2042 02/25/2043	21,115,772 29,077,212
104,978,706	Federal National Mortgage Association, Series 2018-21-PO	0.00% P/O	04/25/2048	83,392,460
10,232,310	Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD + 5.45%, 5.45% Cap)	3.58% I/F I/O	11/25/2039	1,268,610
107,564,038	Federal National Mortgage Association, Series 412-A3	3.00%	08/25/2042	105,849,112
10,499,751	Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	11,341,573

0.000.720	E. 11NL.4	134		D 1725292	5.000/	04/01/2025	0.640.576
8,009,739 12,981,433			ciation Pass-Thru, ciation Pass-Thru,		5.00% 5.00%	04/01/2035 04/01/2035	8,649,576 14,018,747
9,134,305			ciation Pass-Thru,		5.00%	05/01/2035	9,864,939
3,561,211			ciation Pass-Thru,		5.00%	07/01/2035	3,846,160
2,947,276	Federal National	l Mortgage Asso	ciation Pass-Thru,	Pool 735893	5.00%	10/01/2035	3,182,874
7,292,427			ciation Pass-Thru,		5.00%	02/01/2036	7,875,151
86,173	Federal National	l Mortgage Asso	ciation Pass-Thru,	Pool 745571	4.00%	01/01/2019	88,682
310,539			ciation Pass-Thru,		5.00%	08/01/2037	333,687
1,585,493			ciation Pass-Thru,		5.00%	08/01/2035	1,712,505
14,181,230 16,470,964			ciation Pass-Thru, ciation Pass-Thru,		4.00% 3.00%	11/01/2043 11/01/2043	14,659,271 16,208,142
828,708			ciation Pass-Thru,		5.00%	05/01/2039	881,799
225,958			ciation Pass-Thru,		5.00%	05/01/2038	242,140
1,716,152			ciation Pass-Thru,		6.50%	08/01/2038	1,924,995
1,694,695	Federal National	l Mortgage Asso	ciation Pass-Thru,	Pool 987316	6.50%	09/01/2038	1,893,055
14,152,265			ciation Pass-Thru,		5.00%	07/01/2035	15,284,537
24,327,198			ciation Pass-Thru,		5.00%	08/01/2036	26,269,748
20,712,185			ciation Pass-Thru,		4.00%	01/01/2031	21,413,888
238,057 2,162,914			ciation Pass-Thru, ciation Pass-Thru,		4.50% 4.00%	09/01/2035 10/01/2031	245,647 2,235,990
10,989,283			ciation Pass-Thru,		3.50%	11/01/2031	11,224,439
4,509,739			ciation Pass-Thru,		4.00%	11/01/2041	4,612,394
6,659,396			ciation Pass-Thru,		4.00%	11/01/2041	6,810,776
36,585,140			ciation Pass-Thru,		3.50%	01/01/2032	37,368,075
34,449,914			ciation Pass-Thru,		3.50%	01/01/2032	35,184,913
6,195,840			ciation Pass-Thru,		3.50%	05/01/2032	6,328,467
12,959,938			ciation Pass-Thru,		3.50%	05/01/2032	13,237,324
22,048,393			ciation Pass-Thru,		3.50%	05/01/2032	22,520,327
8,673,015 33,152,913			ciation Pass-Thru, ciation Pass-Thru,		4.00% 3.00%	05/01/2042 08/01/2032	8,868,444 33,034,849
9,157,173			ciation Pass-Thru,		3.00%	09/01/2042	8,996,946
13,767,225			ciation Pass-Thru,		3.00%	10/01/2032	13,718,179
40,845,704			ciation Pass-Thru,		3.00%	10/01/2032	40,700,198
20,166,384	Federal National	l Mortgage Asso	ciation Pass-Thru,	Pool AB6751	3.00%	10/01/2032	20,094,816
120,886,074	Federal National	l Mortgage Asso	ciation Pass-Thru,	Pool AB6854	3.00%	11/01/2042	118,956,368
86,879,082			ciation Pass-Thru,		3.00%	11/01/2042	85,492,022
68,209,180			ciation Pass-Thru,		3.00%	12/01/2032	67,966,462
31,775,313 40,419,970			ciation Pass-Thru,		3.00% 3.00%	02/01/2043 02/01/2043	31,219,771 39,713,289
17,021,710			ciation Pass-Thru, ciation Pass-Thru,		3.00%	02/01/2043	16,961,198
24,897,750			ciation Pass-Thru,		3.00%	02/01/2033	24,809,049
29,875,556			ciation Pass-Thru,		3.00%	03/01/2038	29,602,326
14,770,218			ciation Pass-Thru,		3.00%	04/01/2033	14,717,613
26,196,515	Federal National	l Mortgage Asso	ciation Pass-Thru,	Pool AB9020	3.00%	04/01/2038	25,648,793
24,133,541			ciation Pass-Thru,		3.00%	05/01/2033	24,047,551
69,531,847			ciation Pass-Thru,		3.00%	05/01/2033	69,284,096
14,138,683			ciation Pass-Thru,		3.00%	05/01/2033	14,088,308
924,863 1,154,161			ciation Pass-Thru, ciation Pass-Thru,		4.50% 5.00%	06/01/2030 06/01/2040	971,951 1,248,259
898,437			ciation Pass-Thru,		5.00%	06/01/2040	971,771
9,813,606			ciation Pass-Thru,		4.00%	12/01/2040	10,143,033
1,050,257			ciation Pass-Thru,		4.50%	12/01/2040	1,084,321
9,229,086			ciation Pass-Thru,		4.00%	01/01/2041	9,437,910
2,182,120			ciation Pass-Thru,		4.00%	02/01/2031	2,256,027
9,441,663			ciation Pass-Thru,		4.00%	04/01/2026	9,719,880
510,856 4,925,155			ciation Pass-Thru, ciation Pass-Thru,		4.00% 4.00%	08/01/2041 09/01/2041	522,500 5,037,143
1,413,616			ciation Pass-Thru,		4.00%	09/01/2041	1,445,821
2,368,077			ciation Pass-Thru,		4.00%	09/01/2041	2,421,430
6,167,480			ciation Pass-Thru,		4.00%	10/01/2041	6,306,446
4,739,335			ciation Pass-Thru,		4.00%	10/01/2041	4,847,206
1,896,202			ciation Pass-Thru,		4.00%	10/01/2041	1,939,428
25,590,611			ciation Pass-Thru,		4.00%	11/01/2041	26,167,165
6,365,205			ciation Pass-Thru,		4.00%	10/01/2041	6,509,930
1,229,773 33,213,548			ciation Pass-Thru, ciation Pass-Thru,		4.00% 4.00%	11/01/2041 11/01/2041	1,257,810 34,335,615
17,437,182			ciation Pass-Thru,		3.50%	12/01/2041	17,392,905
2,964,067			ciation Pass-Thru,		4.00%	12/01/2041	3,031,474
37,018,165			ciation Pass-Thru,		3.50%	01/01/2032	37,810,395
8,786,463	Federal National	l Mortgage Asso	ciation Pass-Thru,	Pool AK4039	4.00%	02/01/2042	8,986,098
6,620,846	Federal National	l Mortgage Asso	ciation Pass-Thru,	Pool AK4763	4.00%	02/01/2042	6,771,676
7,081,041			ciation Pass-Thru,		4.00%	03/01/2042	7,242,158
8,391,178			ciation Pass-Thru,		4.00%	03/01/2042	8,582,143
1,112,403			ciation Pass-Thru,		4.50%	03/01/2042	1,148,561
80,740,880 130,413,919			ciation Pass-Thru, ciation Pass-Thru,		3.00% 3.00%	01/01/2033 06/01/2043	80,487,601 128,135,209
67,195,331			ciation Pass-Thru,		3.00%	07/01/2043	66,018,055
4,269,184			ciation Pass-Thru,		4.50%	04/01/2026	4,443,936
11,660,243	Federal National	l Mortgage Asso	ciation Pass-Thru,	Pool AL4312	4.00%	10/01/2043	12,054,855
24,555,957			ciation Pass-Thru,		3.50%	09/01/2053	24,246,422
31,848,768			ciation Pass-Thru,		3.00%	06/01/2053	30,566,088
91,511,773			ciation Pass-Thru,		4.00%	04/01/2042	94,647,049
66,166,084 33,404,412			ciation Pass-Thru, ciation Pass-Thru,		3.00% 4.50%	10/01/2044 02/01/2045	65,110,740 35,083,448
79,195,523			ciation Pass-Thru,		4.50%	06/01/2044	83,752,169
62,019,447			ciation Pass-Thru,		3.50%	03/01/2046	62,261,954
29,652,329			ciation Pass-Thru,		4.00%	05/01/2042	30,329,330
71,676,383	Federal National	l Mortgage Asso	ciation Pass-Thru,	Pool AP4787	3.50%	09/01/2042	71,494,572
64,618,643	Federal National	l Mortgage Asso	ciation Pass-Thru,	Pool AP4789	3.50%	09/01/2042	64,454,515
17,813,784			ciation Pass-Thru,		3.00%	12/01/2042	17,529,393
21,018,395			ciation Pass-Thru,		3.00%	04/01/2043	20,682,804
29,629,181 30,268,738			ciation Pass-Thru, ciation Pass-Thru,		4.50% 4.50%	03/01/2044 03/01/2044	31,113,701 31,797,851
24,768,469			ciation Pass-Thru,		4.50%	05/01/2044	26,014,035
2.,700,100			1 400 1 111 4,			00.02.2011	_0,011,000

12 026 956	Federal National Montages Association Dees Thru, Deal AS2551	4.500/	06/01/2044	12 727 024
13,036,856 11,457,884	Federal National Mortgage Association Pass-Thru, Pool AS2551 Federal National Mortgage Association Pass-Thru, Pool AS2765	4.50% 4.50%	06/01/2044 07/01/2044	13,737,924 12,066,119
38,160,349	Federal National Mortgage Association Pass-Thru, Pool AS3201	3.00%	08/01/2034	38,024,449
17,596,769	Federal National Mortgage Association Pass-Thru, Pool AS3456	3.00%	10/01/2034	17,534,077
38,076,070	Federal National Mortgage Association Pass-Thru, Pool AS3666	3.00%	10/01/2034	37,940,441
159,269,305	Federal National Mortgage Association Pass-Thru, Pool AS3961	3.00%	12/01/2044	156,324,799
49,121,136	Federal National Mortgage Association Pass-Thru, Pool AS4154	3.00%	12/01/2044	48,124,210
30,994,297	Federal National Mortgage Association Pass-Thru, Pool AS4212	3.00%	01/01/2035	30,883,928
47,239,476	Federal National Mortgage Association Pass-Thru, Pool AS4281	3.00%	01/01/2035	47,071,220
30,762,218	Federal National Mortgage Association Pass-Thru, Pool AS4345	3.50%	01/01/2045	30,915,959
35,897,357 303,287,268	Federal National Mortgage Association Pass-Thru, Pool AS4360	3.00% 3.00%	01/01/2035 03/01/2045	35,769,466
126,917,653	Federal National Mortgage Association Pass-Thru, Pool AS4625 Federal National Mortgage Association Pass-Thru, Pool AS4645	3.00%	03/01/2045	296,928,389 124,256,220
45,121,357	Federal National Mortgage Association Pass-Thru, Pool AS4779	3.00%	04/01/2035	44,960,636
43,008,404	Federal National Mortgage Association Pass-Thru, Pool AS4780	3.00%	04/01/2035	42,855,172
57,290,409	Federal National Mortgage Association Pass-Thru, Pool AS4840	3.00%	04/01/2035	57,086,316
28,465,905	Federal National Mortgage Association Pass-Thru, Pool AS4881	3.00%	05/01/2035	28,364,477
29,909,367	Federal National Mortgage Association Pass-Thru, Pool AS4882	3.00%	05/01/2035	29,802,803
58,922,721	Federal National Mortgage Association Pass-Thru, Pool AX9696	3.00%	07/01/2045	57,105,153
77,262,270	Federal National Mortgage Association Pass-Thru, Pool AY3974	3.00%	03/01/2045	75,642,695
26,632,576	Federal National Mortgage Association Pass-Thru, Pool AY4295	3.00% 3.00%	02/01/2045	25,845,645
12,542,425 12,601,113	Federal National Mortgage Association Pass-Thru, Pool AY4296 Federal National Mortgage Association Pass-Thru, Pool AY5471	3.00%	01/01/2045 03/01/2045	12,171,715 12,228,726
22,194,046	Federal National Mortgage Association Pass-Thru, Pool BC0785	3.50%	04/01/2046	22,280,743
2,759,469	Federal National Mortgage Association Pass-Thru, Pool MA0264	4.50%	12/01/2029	2,899,175
14,904	Federal National Mortgage Association Pass-Thru, Pool MA0315	4.50%	01/01/2025	14,734
10,065,071	Federal National Mortgage Association Pass-Thru, Pool MA0353	4.50%	03/01/2030	10,576,712
2,186,243	Federal National Mortgage Association Pass-Thru, Pool MA0406	4.50%	05/01/2030	2,297,366
147,759	Federal National Mortgage Association Pass-Thru, Pool MA0445	5.00%	06/01/2040	154,442
337,231	Federal National Mortgage Association Pass-Thru, Pool MA0459	4.00%	07/01/2020	347,051
395,283	Federal National Mortgage Association Pass-Thru, Pool MA0468	5.00%	07/01/2040	412,176
1,111,131 536,697	Federal National Mortgage Association Pass-Thru, Pool MA0502 Federal National Mortgage Association Pass-Thru, Pool MA0517	4.00% 4.00%	08/01/2020 09/01/2020	1,143,485 552,324
3,135,952	Federal National Mortgage Association Pass-Thru, Pool MA0517	4.00%	10/01/2020	3,241,956
3,394,187	Federal National Mortgage Association Pass-Thru, Pool MA0536	4.00%	10/01/2020	3,493,020
4,235,731	Federal National Mortgage Association Pass-Thru, Pool MA0580	4.00%	11/01/2020	4,359,068
687,428	Federal National Mortgage Association Pass-Thru, Pool MA0587	4.00%	12/01/2030	710,719
16,989,942	Federal National Mortgage Association Pass-Thru, Pool MA0616	4.00%	01/01/2031	17,564,461
6,388,505	Federal National Mortgage Association Pass-Thru, Pool MA0896	4.00%	11/01/2041	6,533,969
129,113,993	Federal National Mortgage Association Pass-Thru, Pool MA0919	3.50%	12/01/2031	131,877,019
54,410,091 66,421,162	Federal National Mortgage Association Pass-Thru, Pool MA0949 Federal National Mortgage Association Pass-Thru, Pool MA0976	3.50% 3.50%	01/01/2032 02/01/2032	55,574,448 67,842,624
32,528,673	Federal National Mortgage Association Pass-Thru, Pool MA1010	3.50%	03/01/2032	33,224,568
9,633,433	Federal National Mortgage Association Pass-Thru, Pool MA1039	3.50%	04/01/2042	9,609,052
44,704,010	Federal National Mortgage Association Pass-Thru, Pool MA1059	3.50%	05/01/2032	45,660,276
6,292,933	Federal National Mortgage Association Pass-Thru, Pool MA1068	3.50%	05/01/2042	6,276,953
94,701,072	Federal National Mortgage Association Pass-Thru, Pool MA1084	3.50%	06/01/2032	96,727,381
14,296,528	Federal National Mortgage Association Pass-Thru, Pool MA1093	3.50%	06/01/2042	14,260,260
11,568,942 56,906,704	Federal National Mortgage Association Pass-Thru, Pool MA1094	4.00%	06/01/2042	11,829,621
132,430,456	Federal National Mortgage Association Pass-Thru, Pool MA1107 Federal National Mortgage Association Pass-Thru, Pool MA1117	3.50% 3.50%	07/01/2032 07/01/2042	58,124,355 132,094,129
155,861,754	Federal National Mortgage Association Pass-Thru, Pool MA1136	3.50%	08/01/2042	155,466,591
38,392,561	Federal National Mortgage Association Pass-Thru, Pool MA1138	3.50%	08/01/2032	39,213,588
42,009,742	Federal National Mortgage Association Pass-Thru, Pool MA1179	3.50%	09/01/2042	41,903,409
7,600,439	Federal National Mortgage Association Pass-Thru, Pool MA1201	3.50%	10/01/2032	7,763,026
90,964,329	Federal National Mortgage Association Pass-Thru, Pool MA1209	3.50%	10/01/2042	90,734,229
146,773,753	Federal National Mortgage Association Pass-Thru, Pool MA1237	3.00%	11/01/2032	146,251,424
5,887,210	Federal National Mortgage Association Pass-Thru, Pool MA1242	3.50%	11/01/2042	5,872,313
26,345,337 103,677,081	Federal National Mortgage Association Pass-Thru, Pool MA1338 Federal National Mortgage Association Pass-Thru, Pool MA1366	3.00% 3.00%	02/01/2033 03/01/2033	26,251,594 103,307,984
63,575,758	Federal National Mortgage Association Pass-Thru, Pool MA1401	3.00%	04/01/2033	63,349,569
110,498,026	Federal National Mortgage Association Pass-Thru, Pool MA1459	3.00%	06/01/2033	110,105,285
14,071,616	Federal National Mortgage Association Pass-Thru, Pool MA1490	3.00%	07/01/2033	14,021,552
80,877,005	Federal National Mortgage Association Pass-Thru, Pool MA2018	3.50%	09/01/2034	82,355,291
30,998,844	Federal National Mortgage Association Pass-Thru, Pool MA2114	3.50%	12/01/2044	30,920,413
25,104,482	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	25,040,964
48,218,090	Federal National Mortgage Association Pass-Thru, Pool MA2164	3.50%	02/01/2035	49,099,413
99,719,089 102,019,731	Federal National Mortgage Association Pass-Thru, Pool MA2166	3.50%	02/01/2045	99,466,602 98,939,070
102,019,731	Federal National Mortgage Association Pass-Thru, Pool MA2248 Federal National Mortgage Association Pass-Thru, Pool MA2270	3.00% 3.00%	04/01/2045 05/01/2045	100,003,367
137,698,780	Federal National Mortgage Association Pass-Thru, Pool MA2270 Federal National Mortgage Association Pass-Thru, Pool MA2650	3.50%	06/01/2046	137,350,350
8,989,435	Federal National Mortgage Association Pass-Thru, Pool MA3894	4.00%	09/01/2031	9,360,626
5,011,795	Government National Mortgage Association, Pool MA2511M	3.50%	01/20/2045	5,011,734
14,700,000	Government National Mortgage Association, Series 2003-67-SP (-1 x 1 Month			
	LIBOR USD + 7.10%, 7.10% Cap)	5.28% I/F I/O	08/20/2033	2,413,600
6,169,298	Government National Mortgage Association, Series 2003-86-ZK	5.00%	10/20/2033	6,701,062
3,147,645 993,002	Government National Mortgage Association, Series 2004-49-Z Government National Mortgage Association, Series 2004-80-PH	6.00%	06/20/2034	3,428,854
6,519,588	Government National Mortgage Association, Series 2004-80-PH Government National Mortgage Association, Series 2004-83-CS (-1 x 1 Month	5.00%	07/20/2034	1,011,427
0,517,500	LIBOR USD + 6.08%, 6.08% Cap)	4.26% I/F I/O	10/20/2034	794,566
1,667,583	Government National Mortgage Association, Series 2005-21-Z	5.00%	03/20/2035	1,812,637
17,927,928	Government National Mortgage Association, Series 2005-39-ZB	5.00%	07/20/2034	19,069,449
906,579	Government National Mortgage Association, Series 2006-24-CX (-7 x 1 Month			·
	LIBOR USD + 39.97%, 39.97% Cap)	26.60% I/F	05/20/2036	1,620,705
8,308,830	Government National Mortgage Association, Series 2007-26-SJ (-1 x 1 Month	2.070/ 1/21/0	04/20/2027	510.005
5 267 727	LIBOR USD + 4.69%, 4.69% Cap)  Government National Mortgage Association, Series 2008-2-SM (-1 v. 1 Month)	2.87% I/F I/O	04/20/2037	519,805
5,367,727	Government National Mortgage Association, Series 2008-2-SM (-1 x 1 Month LIBOR USD + 6.50%, 6.50% Cap)	4.71% I/F I/O	01/16/2038	938,293
9,076,955	Government National Mortgage Association, Series 2008-42-AI (-1 x 1 Month	7./1/01/1 I/O	01/10/2030	750,475
,,010,,555	LIBOR USD + 7.69%, 7.69% Cap)	5.90% I/F I/O	05/16/2038	2,085,698
3,837,671	Government National Mortgage Association, Series 2008-43-SH (-1 x 1 Month			·
	LIBOR USD + 6.34%, 6.34% Cap)	4.51% I/F I/O	05/20/2038	503,414
4,352,492	Government National Mortgage Association, Series 2008-51-SC (-1 x 1 Month	4.420/ 1/01/0	06/00/0000	52 ( 002
	LIBOR USD + 6.25%, 6.25% Cap)	4.43% I/F I/O	06/20/2038	536,983

2,895,379	Government National Mortgage Association, Series 2008-51-SE (-1 x 1 Month			
1,507,782	LIBOR USD + 6.25%, 6.25% Cap) Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month	4.46% I/F I/O	06/16/2038	405,195
3,227,389	LIBOR USD + 6.05%, 6.05% Cap) Government National Mortgage Association, Series 2008-83-SD (-1 x 1 Month	4.23% I/F I/O	09/20/2038	191,936
	LIBOR USD + 6.56%, 6.56% Cap)	4.77% I/F I/O	11/16/2036	512,159
12,129,094 6,448,267	Government National Mortgage Association, Series 2009-106-VZ Government National Mortgage Association, Series 2009-10-NS (-1 x 1 Month	4.50%	11/20/2039	12,779,063
2,397,737	LIBOR USD + 6.65%, 6.65% Cap) Government National Mortgage Association, Series 2009-24-SN (-1 x 1 Month	4.86% I/F I/O	02/16/2039	1,064,939
6,733,420	LIBOR USD + 6.10%, 6.10% Cap) Government National Mortgage Association, Series 2009-32-ZE	4.28% I/F I/O 4.50%	09/20/2038 05/16/2039	225,884 7,093,920
37,381,025 7,255	Government National Mortgage Association, Series 2009-35-DZ Government National Mortgage Association, Series 2009-41-ZO	4.50% 4.50%	05/20/2039 06/16/2039	39,449,586 7,705
4,280,050	Government National Mortgage Association, Series 2009-48-Z	5.00% 4.50%	06/16/2039	4,520,271 972,396
940,830 3,486,987	Government National Mortgage Association, Series 2009-50-KP Government National Mortgage Association, Series 2009-69-TS (-1 x 1 Month		06/20/2039	
5,712,050	LIBOR USD + 6.20%, 6.20% Cap) Government National Mortgage Association, Series 2009-75-GZ	4.41% I/F I/O 4.50%	04/16/2039 09/20/2039	362,119 5,926,250
4,559,873	Government National Mortgage Association, Series 2009-87-IG (-1 x 1 Month LIBOR USD + 6.74%, 6.74% Cap)	4.92% I/F I/O	03/20/2037	512,909
33,234,955	Government National Mortgage Association, Series 2010-106-PS (-1 x 1 Month LIBOR USD + 6.05%, 6.05% Cap)	4.23% I/F I/O	03/20/2040	3,608,209
8,468,483	Government National Mortgage Association, Series 2010-1-SA (-1 x 1 Month LIBOR USD + 5.75%, 5.75% Cap)	3.96% I/F I/O	01/16/2040	837,817
3,688,922	Government National Mortgage Association, Series 2010-25-ZB	4.50%	02/16/2040	3,886,688
78,078,027	Government National Mortgage Association, Series 2010-26-QS (-1 x 1 Month LIBOR USD + 6.25%, 6.25% Cap)	4.43% I/F I/O	02/20/2040	11,882,656
6,586,430 6,660,642	Government National Mortgage Association, Series 2010-42-AY Government National Mortgage Association, Series 2010-42-ES (-1 x 1 Month	5.00%	11/20/2039	7,108,642
2,038,281	LIBOR USD + 5.68%, 5.68% Cap) Government National Mortgage Association, Series 2010-61-AS (-1 x 1 Month	3.86% I/F I/O	04/20/2040	887,567
20,357,405	LIBOR USD + 6.55%, 6.55% Cap) Government National Mortgage Association, Series 2010-62-SB (-1 x 1 Month	4.73% I/F I/O	09/20/2039	245,026
10,189,552	LIBOR USD + 5.75%, 5.75% Cap) Government National Mortgage Association, Series 2010-62-ZG	3.93% I/F I/O 5.50%	05/20/2040 05/16/2040	2,453,338 11,404,599
7,833,334	Government National Mortgage Association, Series 2011-18-SN (-2 x 1 Month			
8,333,334	LIBOR USD + 9.50%, 9.50% Cap) Government National Mortgage Association, Series 2011-18-YS (-2 x 1 Month	5.86% I/F	12/20/2040	8,175,305
4,891,763	LIBOR USD + 9.50%, 9.50% Cap) Government National Mortgage Association, Series 2011-51-UZ	5.86% I/F 4.50%	12/20/2040 04/20/2041	8,277,200 5,095,623
3,129,402 28,987,422	Government National Mortgage Association, Series 2011-69-OC Government National Mortgage Association, Series 2011-69-SB (-1 x 1 Month	0.00% P/O	05/20/2041	2,512,817
27,162,619	LIBOR USD + 5.35%, 5.35% Cap) Government National Mortgage Association, Series 2011-71-ZA	3.53% I/F I/O 4.50%	05/20/2041 02/20/2041	3,148,912 28,287,673
10,637,081	Government National Mortgage Association, Series 2011-72-AS (-1 x 1 Month	3.56% I/F I/O		
8,163,208	LIBOR USD + 5.38%, 5.38% Cap) Government National Mortgage Association, Series 2011-72-SK (-1 x 1 Month		05/20/2041	1,238,066
4,777,177	LIBOR USD + 6.15%, 6.15% Cap) Government National Mortgage Association, Series 2012-105-SE (-1 x 1 Month	4.33% I/F I/O	05/20/2041	1,037,188
11,299,086	LIBOR USD + 6.20%, 6.20% Cap) Government National Mortgage Association, Series 2012-52-PN	4.38% I/F I/O 2.00%	01/20/2041 12/20/2039	298,738 11,195,520
28,429,893	Government National Mortgage Association, Series 2013-116-LS (-1 x 1 Month LIBOR USD + 6.15%, 6.15% Cap)	4.33% I/F I/O	08/20/2043	4,402,554
28,574,812	Government National Mortgage Association, Series 2013-136-CS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	4.41% I/F I/O	09/16/2043	4,198,546
18,903,608 58,271,355	Government National Mortgage Association, Series 2013-182-WZ Government National Mortgage Association, Series 2013-182-ZW	2.50% 2.50%	12/20/2043 12/20/2043	16,848,143 51,935,277
19,919,165	Government National Mortgage Association, Series 2013-186-SG (-1 x 1 Month			
19,187,657	LIBOR USD + 6.25%, 6.25% Cap) Government National Mortgage Association, Series 2013-26-MS (-1 x 1 Month	4.46% I/F I/O	02/16/2043	2,295,588
40,490,040	LIBOR USD + 6.25%, 6.25% Cap) Government National Mortgage Association, Series 2013-34-PL	4.43% I/F I/O 3.00%	02/20/2043 03/20/2042	3,218,290 39,921,374
37,416,004	Government National Mortgage Association, Series 2014-163-PS (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	3.78% I/F I/O	11/20/2044	4,571,364
38,595,551	Government National Mortgage Association, Series 2014-167-SA (-1 x 1 Month LIBOR USD + 5.60%, 5.60% Cap)	3.78% I/F I/O	11/20/2044	4,376,851
57,954,222	Government National Mortgage Association, Series 2014-21-SE (-1 x 1 Month LIBOR USD + 5.55%, 5.55% Cap)	3.73% I/F I/O	02/20/2044	7,712,444
32,488,778	Government National Mortgage Association, Series 2014-39-SK (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)	4.38% I/F I/O	03/20/2044	4,304,240
28,661,395	Government National Mortgage Association, Series 2014-59-DS (-1 x 1 Month			, ,
9,070,053	LIBOR USD + 6.25%, 6.25% Cap) Government National Mortgage Association, Series 2016-99-TL	4.46% I/F I/O 2.00%	04/16/2044 04/16/2044	4,102,374 7,517,486
	and Agency Mortgage Backed Obligations (Cost \$24,872,089,110)			24,474,003,074
59,900,000	gency Obligations - 5.4% Tennessee Valley Authority	4.25%	09/15/2065	69,688,475
509,605,000 250,000,000	United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.13% 1.38%	04/15/2022 09/30/2019	502,306,534 246,809,295
250,000,000 1,050,000,000	United States Treasury Notes United States Treasury Notes	1.50% 1.63%	10/31/2019 11/15/2022	247,079,500 1,007,862,240
700,000,000	United States Treasury Notes and Agency Obligations (Cost \$2,800,492,324)	2.00%	02/15/2023	681,972,998 2,755,719,042
Short Term Investment				2,733,719,042
144,796,359 144,796,359	BlackRock Liquidity Funds FedFund - Institutional Shares	1.53% ♦		144,796,359
144,796,359	Fidelity Institutional Money Market Government Portfolio - Class I Morgan Stanley Institutional Liquidity Funds Government Portfolio -	1.47% ◆		144,796,359
250,000,000	Institutional Share Class United States Treasury Bills	1.56% <b>◆</b> 0.00%	04/12/2018	144,796,359 249,886,740
250,000,000 250,000,000	United States Treasury Bills United States Treasury Bills	0.00% 0.00%	04/26/2018 05/17/2018	249,735,000 249,488,542
500,000,000	United States Treasury Bills	0.00%	05/31/2018	498,637,005

250,000,000 United States Treasury Bills	0.00%	06/21/2018	249,063,195
250,000,000 United States Treasury Bills	0.00%	07/26/2018	248,597,032
250,000,000 United States Treasury Bills	0.00%	08/16/2018	248,263,535
250,000,000 United States Treasury Bills	0.00%	09/13/2018	247,888,637
Total Short Term Investments (Cost \$2,676,565,438)			2,675,948,763
· · · · · · · · · · · · · · · · · · ·		•	
<b>Total Investments - 100.1%</b> (Cost \$52,078,311,287)			51,490,504,085
Liabilities in Excess of Other Assets - (0.1)%		_	(70,539,490)
NET ASSETS - 100.0%			\$ 51,419,964,595
		=	

- 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 March 31, 2018, the value of these securities amounted to \$12,514,952,538 or 24.3% of net assets.
- 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 March 31, 2018.
- $\pm$  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 March 31, 2018.
- I/O Interest only security
- 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
- P/O Principal only security
- ß 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 March 31,
- § The interest rate will step up if the issuer does not redeem the bond by an expected redemption date. The interest rate shown is the rate in effect as of
- Þ Value determined using significant unobservable inputs.
- ∞ Illiquid security ◆ Seven-day yield as of March 31, 2018
- Represents less than 0.05% of net assets.

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

US Government and Agency Mortgage Backed Obligations	47.6%
Non-Agency Residential Collateralized Mortgage Obligations	25.9%
Non-Agency Commercial Mortgage Backed Obligations	7.0%
US Government and Agency Obligations	5.4%
Short Term Investments	5.2%
Collateralized Loan Obligations	4.9%
Asset Backed Obligations	3.7%
Commercial Paper	0.3%
US Corporate Bonds	0.1%
Foreign Corporate Bonds Other Assets and Liabilities	0.0% ~
Other Assets and Liabilities	(0.1)%
	100.0%

## **Table of Contents**

## **DoubleLine Core Fixed Income Fund**

Schedule of Investments March 31, 2018

rincipal Amount \$/Shares	Security Description	Rate	Maturity	Value \$
sset Backed Oblig			-	
	CAL Funding Ltd., Series 2018-1A-A	3.96% ^	02/25/2043	5,006,47
	Castlelake Aircraft Securitization Trust, Series 2015-1A-A	4.70% ^ § 4.45%	12/15/2040	4,457,14
	Castlelake Aircraft Securitization Trust, Series 2016-1-A Castlelake Aircraft Securitization Trust, Series 2017-1-A	3.97%	08/15/2041 07/15/2042	11,148,32 5,603,04
	CLI Funding LLC, Series 2017-1A-A	3.62% ^	05/18/2042	5,413,91
	Coinstar Funding LLC, Series 2017-1A-A2	5.22% ^	04/25/2047	15,155,15
	DB Master Finance LLC, Series 2015-1A-A2II	3.98% ^	02/20/2045	2,938,90
	Harbour Aircraft Investments Ltd., Series 2017-1-A	4.00%	11/15/2037	14,589,38
9,507,925	Helios Issuer LLC, Series 2017-1A-A	4.94% ^	09/20/2049	9,691,94
	HERO Funding Trust, Series 2016-1A-A	4.05% ^	09/20/2041	6,358,93
	Jimmy Johns Funding LLC, Series 2017-1A-A2II	4.85% ^	07/30/2047	5,097,31
	MarketPlace Loan Trust, Series 2015-CB1-A	4.00% ^	07/15/2021	707,90
	Navient Private Education Loan Trust, Series 2018-A-B	3.68% ^	02/18/2042	7,524,5
	NP SPE II LLC, Series 2016-1A-A1	4.16% ^	04/20/2046	12,373,7
	OneMain Financial Issuance Trust, Series 2015-1A-A Shenton Aircraft Investment Ltd., Series 2015-1A-A	3.19% ^ 4.75% ^	03/18/2026 10/15/2042	11,274,1 7,761,5
	SoFi Consumer Loan Program Trust, Series 2016-2-A	3.09% ^	10/27/2025	1,726,2
	SoFi Consumer Loan Program Trust, Series 2017-1-A	3.28% ^	01/26/2026	1,683,7
	SoFi Consumer Loan Program Trust, Series 2017-1-18	4.73% # ^	01/26/2026	516,90
	SoFi Consumer Loan Program Trust, Series 2017-2-A	3.28% ^	02/25/2026	592,4
5,000,000	SoFi Consumer Loan Program Trust, Series 2017-5-A2	2.78% ^	09/25/2026	4,929,9
5,508,398	SoFi Professional Loan Program, Series 2016-A-A2	2.76% ^	12/26/2036	5,463,6
5,000,000	SoFi Professional Loan Program, Series 2017-B-BFX	3.70% # ^	05/25/2040	5,021,8
	SoFi Professional Loan Program, Series 2017-C-C	4.21% # ^	07/25/2040	1,982,7
	Springleaf Funding Trust, Series 2015-AA-A	3.16% ^	11/15/2024	13,524,0
	Spruce Asset Backed Securities Trust, Series 2016-E1-A	4.32% ^	06/15/2028	1,329,0
	Textainer Marine Containers Ltd., Series 2017-1A-A	3.72% ^	05/20/2042	2,752,9
	Vantage Data Centers Issuer LLC, Series 2018-1A-A2	4.07% ^	02/16/2043	13,123,4
	VB-S1 Issuer LLC, Series 2018-1A-C	3.41% ^	02/15/2048	5,004,3
	Westlake Automobile Receivables Trust, Series 2016-1A-B	2.68% ^	09/15/2021	23,5
	Wildcat LLC, Series 2017-1A-A	4.12% ∞ Þ	06/30/2027	15,417,30
tal Asset Backed	Obligations (Cost \$196,669,506)		_	198,194,4
ank Loans - 3.5%				
	Acadia Healthcare Company, Guaranteed Senior Secured 1st Lien Term Loan,			
, - ,- ,	Tranche B2 (1 Month LIBOR USD + 2.50%)	4.38%	02/16/2023	2,475,2
311,655	Access CIG LLC, Senior Secured 1st Lien Delayed-Draw Term Loan (1 Month			
	LIBOR USD + 3.75%)	0.50% &	02/27/2025	315,5
1,493,345	Access CIG LLC, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD +			
	3.75%)	5.63%	02/27/2025	1,512,0
3,520,832	Acrisure LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month			
4 660 ==0	LIBOR USD + 4.25%, 1.00% Floor)	5.99%	11/22/2023	3,571,0
1,660,770	Air Medical Group Holdings, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1	4.040/	0.4/20/2022	1.660.00
24.706	Month LIBOR USD + 3.25%, 1.00% Floor)	4.94%	04/28/2022	1,669,8
24,706	A-L Parent LLC, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%,	5 120/	12/01/2022	24.0
1 920 529	1.00% Floor) Albertson's Holdings LLC Guaranteed Senior Secured 1st Lian Term Loan Transha	5.13%	12/01/2023	24,98
1,039,330	Albertson's Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B4 (1 Month LIBOR USD + 2.75%, 0.75% Floor)	4.63%	08/25/2021	1,819,5
701.000	AlixPartners LLP, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3)	4.0370	06/23/2021	1,019,3
771,070	Month LIBOR USD + 2.75%, 1.00% Floor)	5.05%	04/04/2024	795,70
1.810.000	Almonde, Inc., Secured 2nd Lien Term Loan (3 Month LIBOR USD + 7.25%, 1.00%	3.0370	0 1/0 1/2021	175,11
1,010,000	Floor)	9.23%	06/16/2025	1,797,4
1,871,271	Almonde, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD			•
	+ 3.50%, 1.00% Floor)	5.48%	06/13/2024	1,871,62
2,035,690	American Renal Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan,			
	Tranche B (1 Month LIBOR USD + 3.25%)	5.13%	06/21/2024	2,040,13
3,245,178	American Tire Distributors, Inc., Guaranteed Senior Secured 1st Lien Term Loan,			
	Tranche B (2 Month LIBOR USD + 4.25%, 1.00% Floor)	6.24%	09/01/2021	3,291,82
2,820,000	Amneal Pharmaceuticals LLC, Senior Secured 1st Lien Term Loan, Tranche B (3	/		
2.005.450	Month LIBOR USD + 3.50%)	5.53%	03/23/2025	2,825,2
2,895,450	Applied Systems, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month	5.550/	00/10/2024	2 020 0
2.024.625	LIBOR USD + 3.25%, 1.00% Floor)	5.55%	09/19/2024	2,920,0
2,034,023	Arctic LNG Carriers Ltd., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.50%, 1.00% Floor)	6.38%	05/18/2023	2,055,6
683 283	Ascend Learning LLC, Senior Secured 1st Lien Term Loan, Tranche B (1 Month	0.3870	03/16/2023	2,033,0
005,205	LIBOR USD + 3.00%, 1.00% Floor)	4.88%	07/12/2024	686,1
1.837.523	ASP AMC Merger Sub, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR	1.0070	07/12/2021	000,1
-,00.,000	USD + 3.50%, 1.00% Floor)	5.80%	04/22/2024	1,844,9
215,000	ASP Prince Merger Sub, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR	210011		2,011,21
	USD + 3.50%, 1.00% Floor)	5.16%	03/20/2025	216,68
375,000	AssuredPartners, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month			
	LIBOR USD + 3.25%)	5.26%	10/22/2024	375,0
2,930,275	AssuredPartners, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month			·
	LIBOR USD + 3.50%)	5.38%	10/22/2024	2,941,6
2,831,798	Asurion LLC, Senior Secured 1st Lien Term Loan, Tranche B6 (1 Month LIBOR USD			
	+ 2.75%)	4.63%	11/03/2023	2,854,15
	Avantor Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD			
2,418,844	+ 4.00%, 1.00% Floor)	5.88%	11/21/2024	2,447,3

70/2010		Bodsieline i and i ract			
	2,555,000	Avatar Purchaser Inc., Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.75%, 1.00% Floor)	5.48%	11/15/2024	2,562,461
	2,593,500	Avaya, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD +		11/15/2024	
	2,919,022	4.75%, 1.00% Floor) BJ's Wholesale Club, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month	6.54%	12/16/2024	2,615,272
		LIBOR USD + 3.50%, 1.00% Floor) Blackstone Group, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR	5.19%	02/02/2024	2,920,190
		USD + 4.00%, 1.00% Floor)  Blount International, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month	5.77%	10/31/2024	1,469,125
		LIBOR USD + 4.25%, 1.00% Floor)	5.92%	04/12/2023	755,896
		Brand Energy & Infrastructure Services, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.25%, 1.00% Floor)	5.99%	06/21/2024	3,571,287
	2,466,363	Bright Bidco B.V., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.80%	06/28/2024	2,505,282
	2,914,098	BWAY Corporation, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	4.96%	04/03/2024	2,932,049
	2,389,013	Caesars Resort Collection LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	12/23/2024	2,407,599
	2,429,950	Canyon Valor Companies, Inc., Guaranteed Senior Secured 1st Lien Term Loan,		06/16/2023	
	214,721	Tranche B (1 Month LIBOR USD + 3.25%) Capital Automotive LP, Guaranteed Secured 2nd Lien Term Loan (1 Month LIBOR	5.13%		2,455,768
	3,420,000	USD + 6.00%, 1.00% Floor) Capri Acquisitions Bidco Ltd, Senior Secured 1st Lien Term Loan, Tranche B (3	7.88%	03/24/2025	217,541
	1,411,463	Month LIBOR USD + 3.25%) CBS Radio, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month	5.02%	11/01/2024	3,426,412
	2.921.353	LIBOR USD + 2.75%) Cengage Learning, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1	4.62%	11/18/2024	1,420,284
		Month LIBOR USD + 4.25%, 1.00% Floor) CenturyLink, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1	6.04%	06/07/2023	2,670,044
		Month LIBOR USD + 2.75%) Ceva Group PLC, Guaranteed Senior Secured 1st Lien Synthetic Letter Of Credit (3	4.63%	01/31/2025	2,113,131
		Month LIBOR USD + 5.50%, 1.00% Floor)	2.21%	03/19/2021	964,270
		Ceva Group PLC, Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	7.27%	03/19/2021	154,101
	1,326,260	Ceva Group PLC, Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	7.27%	03/19/2021	1,305,955
	910,240	Ceva Intercompany BV, Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.50%, 1.00% Floor)	7.27%	03/19/2021	896,304
	1,646,460	CH Hold Corporation, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	02/01/2024	1,659,327
	2,467,922	Change Healthcare Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.63%	03/01/2024	
	3,238,510	CHG Healthcare Services, Inc., Guaranteed Senior Secured 1st Lien Term Loan (3			2,476,720
	340,000	Month LIBOR USD + 3.00%, 1.00% Floor) CHG PPC Parent LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month	4.77%	06/07/2023	3,266,863
	950,755	LIBOR USD + 2.75%) Chill Merger Sub, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month	4.76%	03/21/2025	341,275
	2,245,000	LIBOR USD + 3.50%, 1.00% Floor) Cincinnati Bell, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3	5.38%	03/20/2024	960,410
		Month LIBOR USD + 3.75%, 1.00% Floor) Compass Power Generation LLC, Guaranteed Senior Secured 1st Lien Term Loan,	5.44%	10/02/2024	2,265,575
		Tranche B (3 Month LIBOR USD + 3.75%, 1.00% Floor) Compuware Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B3	6.05%	12/20/2024	3,584,117
		(1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.38%	12/15/2021	2,543,736
		Concentra, Inc., Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 2.75%, 1.00% Floor)	4.53%	06/01/2022	428,719
		Constellation Merger Sub, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	5.55%	09/18/2024	2,151,200
	3,045,510	Constellis Holdings LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 5.00%, 1.00% Floor)	7.30%	04/19/2024	3,078,828
	667,857	Coronado Australian Holdings Ltd., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 6.50%, 1.00% Floor)	8.51%	03/21/2025	661,179
	182,143	Coronado Australian Holdings Pty Ltd., Senior Secured 1st Lien Term Loan, Tranche C (3 Month LIBOR USD + 6.50%, 1.00% Floor)	8.51%	03/21/2025	180,321
	423,938	CP VI Bella Topco LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.88%	12/27/2024	423,410
	1,154,486	CPI Holdco LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD +			
	2,881,878	3.50%, 1.00% Floor) CSM Bakery Supplies LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month	5.80%	03/21/2024	1,163,144
	3,615,000	LIBOR USD + 4.00%, 1.00% Floor)  Cvent, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month	5.70%	07/03/2020	2,855,221
	1,347,000	LIBOR USD + 3.75%, 1.00% Floor) CVS Holdings LP, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD +	5.63%	11/29/2024	3,640,612
		3.00%, 1.00% Floor) Deerfield Holdings Corporation, Guaranteed Senior Secured 1st Lien Term Loan,	4.79%	02/06/2025	1,341,955
		Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor) Delta 2 Lux Sarl, Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR	5.55%	02/13/2025	3,612,076
		USD + 2.50%, 1.00% Floor) Dexko Global, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR	4.38%	02/01/2024	2,419,744
		USD + 3.50%, 1.00% Floor)	5.80%	07/24/2024	383,256
		Dexko Global, Inc., Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%, 1.00% Floor)	5.80% &	07/24/2024	136,351
		Digicel International Finance Ltd., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%)	5.02%	05/27/2024	1,455,423
	255,938	Diplomat Pharmacy, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.50%, 1.00% Floor)	6.10%	12/20/2024	258,657
	1,995,000	EG America LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.00%)	6.01%	02/01/2025	1,993,005
	640,000	EG Finco Ltd., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B1 (3 Month LIBOR USD + 4.00%)	5.69%	02/07/2025	639,360
	948,270	Envision Healthcare Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche C (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.88%		953,367
	2,560,147	EOC Group, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD +		12/01/2023	
		3.25%)	5.07%	03/20/2025	2,564,947

2/5/2019		DoubleLine runds must			
	409,853	EOC Group, Inc., Senior Secured 1st Lien Delayed-Draw Term Loan (1 Month LIBOR USD + 3.25%)	5.56% &	03/20/2025	410,622
	3,266,875	Equian Buyer Corporation, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.15%	05/20/2024	3,289,335
	2,564,165	Equinox Holdings, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD +	4.88%	03/08/2024	2,586,063
	952,399	3.00%, 1.00% Floor) Evergreen Skills, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.75%,			
	1,799,221	1.00% Floor) Excelitas Technologies Corporation, Guaranteed Senior Secured 1st Lien Term Loan	6.63%	04/28/2021	922,242
	902,738	(6 Month LIBOR USD + 3.50%, 1.00% Floor) Exgen Renewables LLC, Senior Secured 1st Lien Term Loan, Tranche B (3 Month	5.16%	12/02/2024	1,818,706
	2,096,413	LIBOR USD + 3.00%, 1.00% Floor) Federal-Mogul Holdings Corporation, Guaranteed Senior Secured 1st Lien Term	4.99%	11/29/2024	914,026
	1,410,000	Loan, Tranche C (1 Month LIBOR USD + 3.75%, 1.00% Floor) Filtration Group Corporation, Guaranteed Senior Secured 1st Lien Term Loan,	5.63%	04/15/2021	2,112,534
	2,291,355	Tranche B (1 Month LIBOR USD + 3.00%) Flexera Software LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month	4.66%	04/30/2025	1,406,475
	2,835,631	LIBOR USD + 3.25%, 1.00% Floor) Foresight Energy LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3	5.13%	02/26/2025	2,308,071
		Month LIBOR USD + 5.75%, 1.00% Floor) Forterra Finance LLC, Guaranteed Senior Secured 1st Lien Term Loan (1 Month	7.44%	03/28/2022	2,799,888
		LIBOR USD + 3.00%, 1.00% Floor) FTS International, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1	4.88%	10/25/2023	892,597
		Month LIBOR USD + 4.75%, 1.00% Floor) Garda World Security Corporation, Senior Secured 1st Lien Term Loan, Tranche B (3	6.63%	04/16/2021	2,978,926
		Month LIBOR USD + 3.50%, 1.00% Floor) Gates Global LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (3	5.51%	05/24/2024	3,570,272
		Month LIBOR USD + 2.75%, 1.00% Floor)	5.05%	04/01/2024	2,706,893
		Gavilan Resources LLC, Secured 2nd Lien Term Loan (1 Month LIBOR USD + 6.00%, 1.00% Floor)	7.79%	03/01/2024	512,553
		Goldcup Merger Sub, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%, 1.00% Floor)	5.52%	05/02/2023	2,172,670
		Golden Nugget, Inc., Guaranteed Senior Secured 1st Lien Term Loan (2 Month LIBOR USD + 3.25%, 0.75% Floor)	5.04%	10/04/2023	375,910
	1,495,000	Gopher Resource LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.48%	03/06/2025	1,510,884
	3,260,000	GrafTech Finance, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.24%	02/12/2025	3,266,113
	2,006,699	Greektown Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.88%	04/25/2024	2,011,716
	2,808,565	Greeneden US Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B3 (3 Month LIBOR USD + 3.50%)	5.80%	12/01/2023	2,828,099
	913,438	GTT Communications, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.19%	01/09/2024	916,520
	1,025,000	GVC Holdings PLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (3 Month LIBOR USD + 2.50%, 1.00% Floor)	4.51%	03/15/2024	1,028,736
	1,994,361	Harbor Freight Tools USA, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 2.50%, 0.75% Floor)	4.38%	08/18/2023	1,999,915
	2,259,148	Hargray Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	05/16/2024	2,269,032
	1,168,222	Harsco Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B1 (1 Month LIBOR USD + 3.00%, 1.00% Floor)		12/06/2024	
	2,892,750	Hawk Merger Sub, Inc., Senior Secured 1st Lien Term Loan, Tranche B1 (1 Month	4.94%		1,185,307
	3,059,625	LIBOR USD + 3.25%, 1.00% Floor) Hayward Acquisition Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1	5.13%	07/31/2024	2,912,638
	513,713	Month LIBOR USD + 3.50%) HVSC Merger Sub Corporation, Guaranteed Senior Secured 1st Lien Term Loan,	5.38%	08/05/2024	3,075,688
	2,568,149	Tranche B (3 Month LIBOR USD + 4.00%, 1.00% Floor) Hyland Software, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD +	6.30%	10/28/2024	519,063
	3,615,938	3.25%, 0.75% Floor) Impala Private Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan (1	5.13%	07/01/2022	2,593,381
	897,606	Month LIBOR USD + 4.00%, 1.00% Floor) Informatica LLC, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR	5.88%	11/14/2024	3,637,036
	2,905,000	USD + 3.25%) Intelsat Jackson Holdings S.A., Guaranteed Senior Secured 1st Lien Term Loan,	5.13%	08/05/2022	903,988
	1,798,217	Tranche B3 (3 Month LIBOR USD + 3.75%, 1.00% Floor) IRB Holding Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month	5.71%	11/30/2023	2,911,260
		LIBOR USĎ + 3.25%, 1.00% Floor)  Jo-Ann Stores LLC, Senior Secured 1st Lien Term Loan, Tranche B (6 Month LIBOR	4.94%	02/05/2025	1,819,571
		USD + 5.00%, 1.00% Floor) KBR Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month	6.55%	10/20/2023	1,827,608
		LIBOR USD + 3.25%) Kenan Advantage Group, Inc., Senior Secured 1st Lien Term Loan, Tranche B1 (1	5.26%	04/30/2025	1,587,025
		Month LIBOR USD + 3.00%, 1.00% Floor) KIK Custom Products, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche	4.88%	08/01/2022	2,490,871
		Kloeckner Pentaplast, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1	5.88%	05/15/2023	2,443,914
		Month LIBOR USD + 4.25%, 1.00% Floor)	6.13%	06/30/2022	3,116,193
		Kraton Polymers LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.50%, 1.00% Floor)	4.38%	03/05/2025	1,197,436
		Kronos Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.88%	11/01/2023	3,089,569
		Learfield Communications, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.25%)	5.56% &	12/01/2023	1,473,008
		Life Time Fitness, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 2.75%, 1.00% Floor)	4.73%	06/10/2022	3,583,625
		Lions Gate Capital Holdings LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.25%)	4.10%	03/24/2025	919,003
		Lucid Energy Group II Borrower LLC, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.79%	02/18/2025	1,380,243
	430,000	LUX HOLDCO III, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.00%)	4.77%	02/14/2025	433,765
	410,000	Marketo, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%)	5.04%	02/07/2025	409,680
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	1,350,000	Meredith Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%)	4.88%	01/31/2025	1,359,787
	2,986,937	Micron Technology, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B			
	336,628	(1 Month LIBOR USD + 2.50%) Mission Broadcasting, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche	4.38%	09/28/2023	3,000,004
	575,000	B2 (1 Month LIBOR USD + 2.50%) Mitchell International, Inc., Guaranteed Secured 2nd Lien Term Loan (1 Month	4.16%	01/17/2024	338,065
	214,179	LIBOR USD + 7.25%) Mitchell International, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month	9.14%	12/01/2025	579,744
	2,655,821	LIBOR USD + 3.25%) Mitchell International, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche	0.00% &	11/29/2024	214,500
		B (1 Month LIBOR USD + 3.25%) Mohegan Tribal Gaming Authority, Guaranteed Senior Secured 1st Lien Term Loan,	5.13%	11/29/2024	2,659,805
		Tranche B (1 Month LIBOR USD + 4.00%, 1.00% Floor) MPH Acquisition Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B (3	5.88%	10/13/2023	2,962,535
		Month LIBOR USD + 2.75%, 1.00% Floor) National Vision, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD +	5.05%	06/07/2023	2,809,433
		2.75%) Nexstar Broadcasting, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche	4.63%	11/20/2024	3,094,276
		B2 (1 Month LIBOR USD + 2.50%) Optiv Security, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD +	4.16%	01/17/2024	2,625,939
		3.25%, 1.00% Floor)	5.13%	02/01/2024	1,971,165
		Oryx Southern Delaware Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	02/28/2025	3,263,138
		Peak 10 Holding Corporation, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.50%)	5.80%	08/01/2024	2,753,862
		PetSmart, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.68%	03/11/2022	1,026,522
		Pharmaceutical Product Development LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 2.50%)	4.77%	08/18/2022	2,689,923
		Phoenix Services Merger Sub LLC, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.41%	03/03/2025	541,019
	1,130,000	Pike Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.50%, 1.00% Floor)	5.39%	03/12/2025	1,142,006
	3,417,791	Playa Resorts Holding BV, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.00%	04/29/2024	3,441,715
	2,020,000	Ply Gem Holdings, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.75%)	5.76%	04/30/2025	2,009,900
	3,532,250	PODS LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD + 3.00%, 1.00% Floor)	4.71%	12/06/2024	3,560,950
	1,110,896	Polycom, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 5.25%, 1.00% Floor)	7.13%	09/27/2023	1,122,004
	3,495,000	PowerTeam Services LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 3.25%, 1.00% Floor)	5.55%	03/06/2025	3,503,738
	1,226,720	Precyse Acquisition Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 4.50%, 1.00% Floor)	6.38%	10/20/2022	1,231,897
	2,872,161	Prime Security Services Borrower LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.63%	05/02/2022	2,897,465
	1,830,000	Pro Mach Group, Inc., Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 3.00%)	5.03%	03/07/2025	1,835,719
	3,057,970	Project Alpha Intermediate Holding, Inc., Guaranteed Senior Secured 1st Lien Term		04/26/2024	
	2,524,054	Loan, Tranche B (6 Month LIBOR USD + 3.50%, 1.00% Floor) Quest Software US Holdings, Inc., Senior Secured 1st Lien Term Loan (3 Month	5.04%		3,022,925
	1,784,730	LIBOR USD + 5.50%, 1.00% Floor) RCN Corporation, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR	7.27%	10/31/2022	2,574,548
	2,887,058	USD + 3.00%, 0.75% Floor) RentPath LLC, Senior Secured 1st Lien Term Loan, Tranche B1 (1 Month LIBOR	4.88%	02/01/2024	1,776,681
	2,470,350	USD + 4.75%, 1.00% Floor) Reynolds Group, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1	6.63%	12/17/2021	2,896,080
	1,791,017	Month LIBOR USD + 2.75%) Robertshaw US Holding Corporation, Senior Secured 1st Lien Term Loan (1 Month	4.63%	02/06/2023	2,485,456
	2,963,188	LIBOR USD + 3.50%, 1.00% Floor) Scientific Games International, Inc., Guaranteed Senior Secured 1st Lien Term Loan,	5.44%	02/28/2025	1,809,482
	2,964,702	Tranche B5 (2 Month LIBOR USD + 2.75%) SCS Holdings, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD +	4.74%	08/14/2024	2,977,322
	3,488,489	4.25%, 1.00% Floor) Securus Technologies Holdings, Inc., Senior Secured 1st Lien Term Loan (1 Month	6.13%	10/31/2022	2,999,285
	2,648,250	LIBOR USD + 4.50%, 1.00% Floor) Select Medical Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche	6.38%	11/01/2024	3,535,375
	915,000	B (3 Month LIBOR USD + 2.75%, 1.00% Floor) Shutterfly, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B2 (3 Month	4.46%	03/01/2021	2,676,401
	1,805,000	LIBOR USD + 2.75%) SMG US Midco 2, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month	4.52%	08/19/2024	920,719
		LIBOR USD + 3.25%) SolarWinds Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month	5.14%	01/23/2025	1,823,050
		LIBOR USD + 3.00%) Solenis International LP, Guaranteed Secured 2nd Lien Term Loan (3 Month LIBOR	4.88%	02/05/2024	2,272,046
		USD + 6.75%, 1.00% Floor) Solera LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month	8.73%	07/29/2022	1,400,649
		LIBOR USD + 2.75%, 1.00% Floor) Sophia LP, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD +	4.63%	03/03/2023	2,557,047
		Southern Graphics, Inc., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD +	5.55%	09/30/2022	3,630,678
		StandardAero Aviation Holdings, Inc., Senior Secured 1st Lien Term Loan (1 Month	5.38%	12/30/2022	3,041,318
		Standard Aviation Foldings, inc., Senior Secured 1st Elen Term Loan (1 Month LIBOR USD + 3.75%, 1.00% Floor) Staples, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4.00%,	5.63%	07/07/2022	1,159,160
		1.00% Floor)	5.79%	09/12/2024	979,995
		Syncreon Group BV, Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.25%, 1.00% Floor)	6.02%	10/28/2020	1,340,547
		TCH-2 Holdings LLC, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.88%	05/06/2021	1,191,929
	3,061,836	Team Health Holdings, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 2.75%, 1.00% Floor)	4.63%	02/06/2024	2,935,535

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	1,894,222	Telesat Canada, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B4 (3			
	3 236 847	Month LIBOR USD + 3.00%, 0.75% Floor) Tempo Acquisition LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B	5.31%	11/17/2023	1,905,872
		(1 Month LIBOR USD + 3.00%)	4.88%	05/01/2024	3,256,575
	3,295,000	Titan Acquisition Ltd., Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.00%)	4.66%	03/14/2025	2 202 041
	2,997,063	TKC Holdings, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD +	4.0070	03/14/2023	3,292,941
		4.25%, 1.00% Floor)	6.03%	02/01/2023	3,030,406
	2,864,438	TransDigm, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche F (1 Month LIBOR USD + 2.75%)	5.05%	06/09/2023	2,875,852
	193,540	TransDigm, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche G (3			
	1 025 141	Month LIBOR USD + 2.50%) Travel Lordon Group LLC Gueranteed Senior Secured let Lien Torm Lean Travels	4.80%	08/22/2024	194,387
	1,023,141	Travel Leaders Group LLC, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (3 Month LIBOR USD + 4.50%)	6.35%	01/25/2024	1,040,087
	280,585	TravelClick Holdings Corporation, Senior Secured 1st Lien Term Loan (3 Month	5.510/	05/06/0001	
	1 470 000	LIBOR USD + 3.50%, 1.00% Floor) Traverse Midstream Partners LLC, Guaranteed Senior Secured 1st Lien Term Loan,	5.51%	05/06/2021	280,585
		Tranche B (6 Month LIBOR USD + 4.00%, 1.00% Floor)	5.85%	09/27/2024	1,480,334
	119,685	Tribune Media Company, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.88%	12/24/2020	110.050
	2,243,594	Tribune Media Company, Guaranteed Senior Secured 1st Lien Term Loan, Tranche C	4.0070	12/24/2020	119,959
		(1 Month LIBOR USD + 3.00%, 0.75% Floor)	4.88%	01/26/2024	2,248,272
	2,503,239	UFC Holdings LLC, Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR USD + 3.25%, 1.00% Floor)	5.13%	08/18/2023	2,519,860
	1,535,888	Ultra Resources, Inc., Guaranteed Senior Secured 1st Lien Term Loan (1 Month			2,317,000
	1 104 977	LIBOR USD + 3.00%, 1.00% Floor) Univar USA, Inc., Guaranteed Senior Secured 1st Lien Term Loan, Tranche B3	4.76%	04/12/2024	1,524,852
	1,194,8//	(1 Month LIBOR USD + 2.50%)	4.38%	07/01/2024	1,204,305
	2,393,547	US Renal Care, Inc., Senior Secured 1st Lien Term Loan (3 Month LIBOR USD +			
	2 016 936	4.25%, 1.00% Floor) USAGM HoldCo LLC, Senior Secured 1st Lien Term Loan (3 Month LIBOR USD +	5.94%	12/30/2022	2,407,501
		3.75%, 1.00% Floor)	6.05%	07/28/2022	1,992,017
	2,205,395	VF Holdings Corporation, Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 3.25%, 1.00% Floor)	£ 120/	06/20/2022	2 226 006
	196,423	Vizient, Inc., Senior Secured 1st Lien Term Loan, Tranche B3 (1 Month LIBOR USD	5.13%	06/30/2023	2,226,996
		+ 2.75%, 1.00% Floor)	4.63%	02/13/2023	198,388
	3,027,413	West Corporation, Guaranteed Senior Secured 1st Lien Term Loan (1 Month LIBOR USD + 4.00%, 1.00% Floor)	5.88%	10/10/2024	3,059,579
	375,000	West Corporation, Guaranteed Senior Secured 1st Lien Term Loan, Tranche B1			
	2 577 005	(3 Month LIBOR USD + 3.50%, 1.00% Floor) West Street Merger Sub, Inc., Guaranteed Senior Secured 1st Lien Term Loan,	5.51%	10/10/2024	376,014
	3,377,003	Tranche B (1 Month LIBOR USD + 2.75%)	4.63%	09/27/2024	3,583,252
	3,546,113	Wink Holdco, Inc., Senior Secured 1st Lien Term Loan, Tranche B (1 Month LIBOR	4.660/	12/02/2024	2.526.600
	2,770,593	USD + 3.00%, 1.00% Floor) York Risk Services Group, Inc., Guaranteed Senior Secured 1st Lien Term Loan,	4.66%	12/02/2024	3,536,698
		Tranche B (1 Month LIBOR USD + 3.75%, 1.00% Floor)	5.63%	10/01/2021	2,720,030
	2,972,770	Zodiac Pool Solutions LLC, Guaranteed Senior Secured 1st Lien Term Loan (3 Month LIBOR USD + 4 00% 1 00% Floor)	6.30%	12/20/2023	2 982 075
Total Ba		LIBOR USD + 4.00%, 1.00% Floor)	6.30%	12/20/2023	2,982,075 366,970,501
	ank Loans (	LIBOR USD + 4.00%, 1.00% Floor) Cost \$365,615,757)	6.30%	12/20/2023	2,982,075 366,970,501
	ank Loans (	LIBOR USD + 4.00%, 1.00% Floor)	5.22% ^	12/20/2023	
	ank Loans ( ralized Loan 875,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  Adams Mill Ltd., Series 2014-1A-D1 (3 Month LIBOR USD + 3.50%)  AIMCO, Series 2018-AA-D (3 Month LIBOR USD + 2.55%)	5.22% ^ 0.00% ^	07/15/2026 04/17/2031	366,970,501 876,305 1,000,000
	ralized Loan 875,000 1,000,000 3,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)	5.22% ^ 0.00% ^ 5.76% ^	07/15/2026 04/17/2031 10/15/2028	876,305 1,000,000 3,085,663
	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028	366,970,501 876,305 1,000,000 3,085,663 3,847,086
	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  1 Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)	5.22% ^ 0.00% ^ 5.76% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028	876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566
	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  1 Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031	876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913
	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 2,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-A1R (3 Month LIBOR USD + 0.98%)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025	366,970,501 876,305 1,000,000 3,085,663 3,847,086 2,737,562 2,037,566 999,913 2,000,440
	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 2,000,000 2,9550,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025	876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205
	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 2,700,000 2,700,000 1,000,000 2,000,000 2,950,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-A1R (3 Month LIBOR USD + 0.98%)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025	366,970,501 876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,900,857 1,504,054
	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 2,700,000 2,700,000 2,000,000 2,000,000 1,000,000 1,000,000 1,000,000 2,550,000 1,500,000 2,250,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-A1R (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.28% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 07/22/2026 01/16/2027 07/18/2027	366,970,501 876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400
	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 1,000,000 1,000,000 2,950,000 1,500,000 1,500,000 5,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2013-12A-DR (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-21A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.28% ^ 5.58% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 07/22/2026 01/16/2027 05/28/2030	876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578
	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 1,000,000 1,500,000 2,250,000 1,000,000 1,500,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-A1R (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-21A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2014-3A-D2 (1 Month LIBOR USD + 4.40%)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.28% ^ 5.28% ^ 6.12% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 07/22/2026 01/16/2027 07/18/2027 05/28/2030 01/15/2026	876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000
	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 1,000,000 1,000,000 1,500,000 1,500,000 5,000,000 5,000,000 5,000,000 5,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2013-12A-DR (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-21A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.28% ^ 5.58% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 07/22/2026 01/16/2027 05/28/2030	876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578
	ank Loans ( 1,000,000 1,000,000 3,800,000 2,700,000 2,700,000 1,000,000 1,000,000 1,500,000 1,500,000 1,500,000 1,500,000 1,000,000 1,000,000 3,400,000 3,250,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-21A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 4.40%)  Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)  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)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.58% ^ 6.12% ^ 4.69% ^ 4.69% ^ 4.33% ^ 5.33% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 07/22/2026 01/16/2027 05/28/2030 01/15/2026 10/20/2031 07/18/2029	876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202
	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 1,500,000 2,250,000 1,000,000 3,400,000 3,250,000 2,250,000 2,250,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2013-16A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.95%)  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%)  Babson Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2017-1A-D (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2016-3A-C (3 Month LIBOR USD + 3.60%)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.28% ^ 5.28% ^ 6.12% ^ 4.69% ^ 4.33% ^ 5.33% ^ 5.67% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 07/22/2026 01/16/2027 07/18/2027 07/18/2026 10/20/2030 01/20/2031 07/18/2029 01/15/2028	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414
	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 1,000,000 1,000,000 1,500,000 1,500,000 1,000,000 5,000,000 1,000,000 3,400,000 3,250,000 3,250,000 2,250,000 2,250,000 2,000,000 3,250,000 2,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  1 Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-A1R (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-21A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)  Babson Ltd., Series 2015-3A-DR (3 Month LIBOR USD + 2.95%)  Babson Ltd., Series 2015-3A-DR (3 Month LIBOR USD + 2.95%)  Babson Ltd., Series 2015-3A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)  Barings Ltd., Series 2016-3A-C (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2016-3A-C (3 Month LIBOR USD + 3.95%, 3.95% Floor)  Barings Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.95%, 3.95% Floor)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.28% ^ 5.28% ^ 6.12% ^ 4.69% ^ 4.33% ^ 5.33% ^ 5.67% ^ 0.00% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 07/22/2026 01/16/2027 07/18/2027 05/28/2030 01/15/2026 10/20/2031 07/18/2029 01/15/2028	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000
	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 1,000,000 1,500,000 1,500,000 1,000,000 1,000,000 3,400,000 3,250,000 3,250,000 2,250,000 3,400,000 3,250,000 2,250,000 3,000,000 3,000,000 3,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-21A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-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 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 2.60%)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.58% ^ 6.12% ^ 4.69% ^ 4.33% ^ 5.33% ^ 5.67% ^ 0.00% ^ 5.32% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 01/19/2025 01/16/2027 05/28/2030 01/15/2026 10/20/2030 01/20/2031 07/18/2029 01/15/2028	876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253
Collater	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 1,500,000 1,500,000 1,500,000 1,000,000 5,000,000 1,000,000 2,250,000 2,250,000 2,250,000 2,250,000 2,250,000 2,250,000 2,300,000 1,000,000 1,000,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  1 Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-A1R (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-21A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.95%)  Babson Ltd., Series 2015-3A-DR (3 Month LIBOR USD + 2.95%)  Babson Ltd., Series 2015-3A-DR (3 Month LIBOR USD + 2.95%)  Babson Ltd., Series 2015-3A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)  Barings Ltd., Series 2016-3A-C (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2016-3A-C (3 Month LIBOR USD + 3.95%, 3.95% Floor)  Barings Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.95%, 3.95% Floor)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.28% ^ 5.28% ^ 6.12% ^ 4.69% ^ 4.33% ^ 5.33% ^ 5.67% ^ 0.00% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 07/22/2026 01/16/2027 07/18/2027 05/28/2030 01/15/2026 10/20/2031 07/18/2029 01/15/2028	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000
Collater	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 1,000,000 1,500,000 1,500,000 5,000,000 1,000,000 3,400,000 3,250,000 2,250,000 1,000,000 3,000,000 1,000,000 3,000,000 1,000,000 1,000,000 1,000,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  1 Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-A1R (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.50%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 4.40%)  Babson Ltd., Series 2015-2A-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)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%, 3.95% Floor)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%, 3.95% Floor)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Balson Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%, 3.95% Floor)  Barings Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2013-1A	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.28% ^ 5.28% ^ 6.12% ^ 4.69% ^ 4.33% ^ 5.33% ^ 5.33% ^ 5.32% ^ 8.12% ^ 6.03% ^ 5.89% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 07/22/2026 01/16/2027 07/18/2027 05/28/2030 01/15/2026 10/20/2031 07/18/2029 01/15/2028 04/15/2031 04/15/2027 07/15/2028 04/15/2027 07/15/2028	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253 1,001,316 10,265,278 3,056,925
Collater	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 1,000,000 1,500,000 1,500,000 1,000,000 1,000,000 2,250,000 1,000,000 1,000,000 1,000,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-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 + 2.96%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  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 + 3.60%)  Barings Ltd., Series 2016-3A-C (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%, 3.95% Floor)  Birchwood Park Ltd., Series 2014-1A-E2 (3 Month LIBOR USD + 4.15%)  BlueMountain Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 4.15%)  BlueMountain Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 4.15%)  BlueMountain Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 4.15%)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.58% ^ 6.12% ^ 4.63% ^ 5.33% ^ 5.33% ^ 5.37% ^ 8.12% ^ 6.03% ^ 5.89% ^ 6.03% ^ 5.89% ^ 5.89% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 01/19/2025 01/16/2027 05/28/2030 01/15/2026 10/20/2030 01/20/2031 07/18/2029 01/15/2028 04/15/2031 04/15/2027 07/15/2026 11/20/2029 01/15/2029 01/15/2028	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253 1,001,316 10,265,278 3,056,925 5,034,720
Collater	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 1,500,000 1,500,000 5,000,000 1,000,000 2,250,000 2,250,000 2,250,000 2,250,000 3,400,000 3,250,000 2,250,000 2,000,000 3,000,000 1,000,000 1,000,000 1,000,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-21A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-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 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%, 3.95% Floor)  Barings Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%, 3.95% Floor)  Birchwood Park Ltd., Series 2014-1A-E2 (3 Month LIBOR USD + 2.60%)  BlueMountain Ltd., Series 2012-2A-DR (3 Month LIBOR USD + 4.15%)  BlueMountain Ltd., Series 2015-3A-B (3 Month LIBOR USD + 4.15%)  BlueMountain Ltd., Series 2015-3A-B (3 Month LIBOR USD + 3.55%, 3.55% Floor)  BlueMountain Ltd., Series 2015-3A-B (3 Month LIBOR USD + 3.55%, 3.55% Floor)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.58% ^ 6.12% ^ 4.69% ^ 4.69% ^ 4.33% ^ 5.33% ^ 5.67% ^ 0.00% ^ 8.12% ^ 6.03% ^ 5.89% ^ 5.89% ^ 6.13% ^ 6.03% ^ 5.89% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 07/22/2026 01/16/2027 05/28/2030 01/15/2026 10/20/2031 07/18/2029 01/15/2028 04/15/2031 04/15/2027 07/18/2027 07/18/2027	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253 1,001,316 10,265,278 3,056,925 5,034,720 4,000,000
Collater	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,700,000 1,000,000 1,000,000 1,500,000 1,500,000 1,500,000 1,500,000 2,250,000 2,250,000 3,400,000 3,250,000 2,250,000 3,250,000 3,000,000 1,000,000 1,000,000 1,000,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  1 Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2013-12A-DR (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-16A-A1R (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.60%)  Babson Ltd., Series 2015-2A-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)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%, 3.60% Floor)  Barings Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Balson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 3.55%)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.28% ^ 6.12% ^ 4.69% ^ 4.33% ^ 5.33% ^ 5.33% ^ 6.67% ^ 0.00% ^ 5.32% ^ 8.12% ^ 6.03% ^ 5.89% ^ 5.89% ^ 5.89% ^ 5.89% ^ 5.89% ^ 5.89% ^ 5.28% ^ 4.84% ^ 5.29% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 07/22/2026 01/16/2027 07/18/2027 05/28/2030 01/20/2030 01/20/2031 07/18/2029 01/15/2028 04/15/2031 04/15/2027 07/15/2028 01/20/2030 01/20/2031 04/15/2027 07/15/2028	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253 1,001,316 10,265,278 3,056,925 5,034,720 4,000,000
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Collater	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 1,500,000 1,500,000 5,000,000 1,000,000 2,250,000 2,250,000 1,000,000 1,000,000 1,000,000 3,400,000 3,250,000 2,250,000 2,250,000 2,000,000 3,000,000 1,000,000 4,000,000 4,000,000 4,000,000 5,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  1 Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.50%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2014-3A-D2 (1 Month LIBOR USD + 2.95%)  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 2015-1A-DR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.55%, 3.95% Floor)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.55%, 3.95% Floor)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.55%, 3.55% Floor)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 4.15%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 20	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.58% ^ 6.12% ^ 4.69% ^ 4.69% ^ 4.69% ^ 6.33% ^ 5.67% ^ 0.00% ^ 5.32% ^ 8.12% ^ 6.03% ^ 5.28% ^ 4.84% ^ 5.29% ^ 0.00% ^ 4.94% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 07/15/2028 07/15/2028 07/15/2028 01/19/2025 01/19/2025 01/19/2025 07/22/2026 01/16/2027 07/18/2027 05/28/2030 01/15/2026 10/20/2031 07/18/2029 01/15/2028 04/15/2031 04/15/2021 04/15/2021 01/20/2028 01/20/2029 07/18/2027 10/20/2027 10/20/2027	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253 1,001,316 10,265,278 3,056,925 5,034,720 4,000,000 4,000,000 4,000,000 5,008,142
Collater	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,700,000 1,000,000 1,000,000 1,500,000 2,250,000 1,000,000 1,500,000 2,250,000 2,250,000 2,250,000 2,250,000 2,250,000 2,000,000 3,400,000 1,000,000 1,000,000 1,000,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  1 Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.50%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2014-3A-D2 (1 Month LIBOR USD + 2.95%)  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 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Birchwood Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-3A-BR (3 Month LIBOR USD + 3.55%, 3.55% Floor)  BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 3.60%, 2.60%  Floor)  BlueMountain Ltd., Series 2015-4A-CR (3 Month LIBOR USD + 3.60%, 2.60%  Floo	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.58% ^ 6.12% ^ 4.69% ^ 4.33% ^ 5.67% ^ 0.00% ^ 5.32% ^ 8.12% ^ 6.03% ^ 5.28% ^ 6.22% ^ 0.00% ^ 5.29% ^ 0.00% ^ 6.34% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 07/15/2028 07/15/2028 07/15/2028 07/15/2028 01/19/2025 07/22/2026 01/16/2027 07/18/2027 07/18/2029 01/15/2028 04/15/2031 04/15/2029 01/15/2028 04/15/2031 04/15/2027 07/15/2026 11/20/2029 07/18/2029 07/15/2027 07/15/2027 07/15/2027	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253 1,001,316 10,265,278 3,056,925 5,034,720 4,000,000 4,000,000 4,000,000 5,008,142 4,000,000
Collater	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 1,000,000 1,500,000 1,500,000 1,000,000 1,000,000 1,000,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  1 Obligations - 2.6%  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-RA-CR (3 Month LIBOR USD + 4.04%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.05%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.05%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.05%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-A1R (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-2A-C (3 Month LIBOR USD + 4.40%)  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)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)  Babson Ltd., Series 2016-3A-C (3 Month LIBOR USD + 3.50%)  Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2018-1A-C (3 Month LIBOR USD + 3.60%, 3.60% Floor)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.50%, 3.55% Floor)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.50%, 3.55% Floor)  BilueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.15%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.06%, 3.60%  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.06%, 3.55% Floor)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.28% ^ 5.58% ^ 6.12% ^ 4.69% ^ 4.33% ^ 5.33% ^ 5.67% ^ 0.00% ^ 8.12% ^ 6.03% ^ 5.28% ^ 6.12% ^ 6.03% ^ 5.28% ^ 6.12% ^ 6.03% ^ 5.29% ^ 0.00% ^ 5.82% ^ 6.34% ^ 5.29% ^ 0.00% ^ 5.82% ^ 6.34% ^ 5.69% ^ 5.82% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 01/19/2025 07/22/2026 01/16/2027 05/28/2030 01/15/2026 10/20/2031 07/18/2029 01/15/2028 04/15/2031 04/15/2031 04/15/2031 04/15/2031 01/20/2029 01/18/2027 01/20/2029 01/18/2027 01/20/2029 01/15/2029 01/20/2029 01/20/2027 01/20/2027 01/20/2027 01/20/2027 01/20/2027 01/20/2027 01/20/2027 01/20/2027 01/20/2027 01/20/2027 01/20/2027 01/20/2027	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253 1,001,316 10,265,278 3,056,925 5,034,720 4,000,000 4,000,000 4,000,000 5,008,142 4,008,463 2,021,059 2,049,611
Collater	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 1,500,000 1,500,000 5,000,000 1,000,000 2,250,000 1,000,000 1,000,000 1,000,000 3,250,000 2,250,000 2,250,000 2,250,000 2,250,000 2,000,000 3,000,000 1,000,000 4,000,000 4,000,000 4,000,000 5,000,000 4,000,000 4,000,000 4,000,000 5,000,000 5,000,000 5,000,000 5,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  1 Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.05%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.05%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.05%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-A1R (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.50%)  Babson Ltd., Series 2015-21A-C (3 Month LIBOR USD + 2.60%)  Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.60%)  Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-3A-DR (3 Month LIBOR USD + 3.60%)  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 + 3.60%)  Barings Ltd., Series 2016-3A-C (3 Month LIBOR USD + 3.60%)  Bertony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  BlueMountain Ltd., Series 2015-3A-B (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.28% ^ 5.28% ^ 6.12% ^ 4.69% ^ 4.33% ^ 5.33% ^ 5.67% ^ 0.00% ^ 5.32% ^ 8.12% ^ 6.03% ^ 5.28% ^ 5.28% ^ 6.03% ^ 5.28% ^ 6.03% ^ 5.28% ^ 6.03% ^ 5.29% ^ 0.00% ^ 4.94% ^ 6.34% ^ 5.69% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 07/22/2026 01/16/2027 07/18/2027 05/28/2030 01/15/2026 10/20/2030 01/20/2031 07/18/2029 01/15/2028 04/15/2031 04/15/2027 07/15/2026 11/20/2028 01/20/2031 01/20/2031 01/20/2027 01/20/2029 01/15/2028 01/20/2029 01/15/2029 01/15/2027 01/20/2027 01/20/2027 04/20/2031 01/20/2027 01/20/2027	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253 1,001,316 10,265,278 3,056,925 5,034,720 4,000,000 4,000,000 4,000,000 5,008,142 4,008,463 2,021,059
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Collater	ank Loans (	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  1 Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.55%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 99A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2014-3A-D2 (1 Month LIBOR USD + 4.40%)  Babson Ltd., Series 2014-3A-D2 (1 Month LIBOR USD + 2.95%)  Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%, 3.60% Floor)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%, 3.95% Floor)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Birchwood Park Ltd., Series 2014-1A-E2 (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.28% ^ 5.58% ^ 6.12% ^ 4.69% ^ 4.33% ^ 5.33% ^ 5.37% ^ 0.00% ^ 4.94% ^ 5.28% ^ 0.00% ^ 6.94% ^ 6.34% ^ 5.39% ^ 6.12% ^ 6.12% ^ 6.03% ^ 5.39% ^ 6.12% ^ 6.03% ^ 5.89% ^ 5.28% ^ 6.12% ^ 6.34% ^ 5.29% ^ 0.00% ^ 4.94% ^ 6.34% ^ 5.69% ^ 5.68% ^ 4.52% ^ 5.68% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 01/19/2025 01/16/2027 07/18/2027 05/28/2030 01/15/2026 10/20/2031 07/18/2029 01/15/2028 04/15/2031 04/15/2031 04/15/2031 04/15/2031 04/15/2027 07/18/2027 10/20/2027 10/20/2027 10/20/2027 10/20/2027 10/20/2027 11/15/2028 04/20/2031 01/20/2027 11/15/2028 04/20/2031 01/20/2027 11/15/2027 01/20/2027 11/15/2028	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253 1,001,316 10,265,278 3,056,925 5,034,720 4,000,000 4,000,000 4,000,000 4,000,000
Collater	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 1,500,000 1,500,000 3,400,000 2,255,000 2,255,000 3,400,000 3,255,000 2,255,000 2,000,000 3,000,000 1,000,000 4,000,000 4,000,000 5,000,000 4,000,000 4,000,000 5,000,000 4,000,000 5,000,000 5,000,000 4,000,000 1,500,000 1,500,000 1,500,000 1,500,000 1,500,000 1,500,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  1 Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2013-16A-R (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-21A-C (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 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-CR (3	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.58% ^ 6.12% ^ 4.69% ^ 4.69% ^ 4.33% ^ 5.33% ^ 5.67% ^ 0.00% ^ 8.12% ^ 6.03% ^ 5.28% ^ 4.84% ^ 5.29% ^ 0.00% ^ 4.94% ^ 5.29% ^ 0.00% ^ 4.94% ^ 6.34% ^ 5.69% ^ 5.68% ^ 4.52% ^ 5.68% ^ 4.52% ^ 5.68% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 07/15/2028 07/15/2028 07/15/2028 07/15/2028 01/19/2025 01/19/2025 01/19/2025 01/16/2027 07/18/2027 07/18/2029 01/15/2026 10/20/2031 07/18/2029 01/15/2028 04/15/2031 04/15/2027 07/15/2026 11/20/2028 01/20/2027 10/20/2027 10/20/2027 10/20/2027 04/20/2031 01/20/2027 04/15/2031 01/20/2027 04/15/2031 01/20/2027 04/15/2031 01/20/2027 04/15/2031 01/20/2027 11/15/2029 10/16/2028	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253 1,001,316 10,265,278 3,056,925 5,034,720 4,000,000 4,000,000 4,000,000 4,000,000
Collater	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 1,500,000 1,500,000 3,400,000 3,250,000 2,250,000 1,000,000 3,250,000 2,250,000 3,400,000 3,250,000 2,000,000 1,000,000 1,000,000 1,000,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  1 Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-21A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-21A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)  Babson Ltd., Series 2015-2A-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)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 3.60% Floor)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 3.60% Floor)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 2.60%, 3.60% Floor)  Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 3.60%, 3.60% Floor)  Barings Ltd., Series 2018-1A-C (3 Month LIBOR USD + 3.50%, 3.60% Floor)  Birchwood Park Ltd., Series 2011-1A-D (3 Month LIBOR USD + 3.60%, 3.60% Floor)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.06%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.96%)  Caryon Capital Ltd., Serie	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.28% ^ 5.28% ^ 6.12% ^ 4.69% ^ 4.33% ^ 5.67% ^ 0.00% ^ 5.32% ^ 8.12% ^ 6.03% ^ 5.28% ^ 6.28% ^ 6.34% ^ 5.29% ^ 0.00% ^ 5.28% ^ 6.34% ^ 5.29% ^ 0.00% ^ 6.34% ^ 5.29% ^ 0.00% ^ 6.34% ^ 5.69% ^ 5.82% ^ 5.68% ^ 6.34% ^ 5.69% ^ 5.82% ^ 5.68% ^ 6.34% ^ 5.69% ^ 5.82% ^ 5.68% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 07/15/2028 07/15/2028 07/15/2031 01/19/2025 07/22/2026 01/16/2027 07/18/2027 07/18/2029 01/15/2031 04/15/2026 11/20/2029 07/15/2026 11/20/2029 07/15/2027 07/18/2029 01/15/2028 04/15/2027 01/20/2027 10/20/2027 10/20/2027 10/20/2027 01/15/2029 01/15/2029 07/15/2030 01/20/2027	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253 1,001,316 10,265,278 3,056,925 5,034,720 4,000,000 4,000,000 4,000,000 4,000,000
Collater	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 1,000,000 1,000,000 1,000,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  1 Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 4.04%)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.00%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 4.35%)  Apidos Ltd., Series 2013-16A-A1R (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2014-18A-D (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-21A-C (3 Month LIBOR USD + 3.60%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-2A-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)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Betony Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 3.60%)  BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 3.60%)	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.58% ^ 6.12% ^ 4.69% ^ 4.33% ^ 5.33% ^ 5.37% ^ 6.03% ^ 5.28% ^ 6.03% ^ 6.9% ^ 6.9% ^ 6.9% ^ 6.9% ^ 6.9% ^ 6.9% ^ 6.9% ^ 6.9% ^ 6.9% ^ 6.9% ^ 6.9% ^ 6.9% ^ 6.9% ^ 6.3% ^ 5.67% ^ 6.03% ^ 5.89% ^ 5.28% ^ 6.8% ^ 6.34% ^ 6.34% ^ 5.69% ^ 5.69% ^ 5.68% ^ 6.32% ^ 5.68% ^ 6.32% ^ 5.68% ^ 6.32% ^ 5.69% ^ 5.69% ^ 5.69% ^ 5.32% ^ 5.64% ^ 5.37% ^ 5.32% ^ 5.64% ^ 5.19% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 01/19/2025 01/16/2027 05/28/2030 01/15/2026 10/20/2030 01/20/2031 07/18/2027 07/18/2027 07/15/2026 11/20/20231 04/15/2027 07/15/2026 11/20/2027 10/20/2027 10/20/2027 04/20/2027 04/20/2031 01/20/2027 04/20/2027 01/20/2027	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253 1,001,316 10,265,278 3,056,925 5,034,720 4,000,000 4,000,000 4,000,000 4,000,000
Collater	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 1,500,000 1,500,000 3,250,000 1,000,000 2,250,000 1,000,000 1,000,000 1,000,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 4.04%)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.09%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.09%)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 0.98%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2013-16A-BR (3 Month LIBOR USD + 1.95%)  Apidos Ltd., Series 2015-12A-C (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-21A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-12A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%)  Babson Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 2.60% Floor)  Babson Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2017-1A-DR (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Barings Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Bulembunatin Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Bulembunatin Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Bulembunatin Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Bulembunatin Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Bulembunatin Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Bulembunatin Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 3.60%)  Bulembunatin Ltd., Series 2015-3A-CR (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-CR (3 Month LIBOR USD	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.28% ^ 5.28% ^ 6.12% ^ 4.69% ^ 4.33% ^ 5.67% ^ 0.00% ^ 5.32% ^ 8.12% ^ 6.03% ^ 5.28% ^ 6.28% ^ 6.34% ^ 5.29% ^ 0.00% ^ 5.28% ^ 6.34% ^ 5.29% ^ 0.00% ^ 6.34% ^ 5.29% ^ 0.00% ^ 6.34% ^ 5.69% ^ 5.82% ^ 5.68% ^ 6.34% ^ 5.69% ^ 5.82% ^ 5.68% ^ 6.34% ^ 5.69% ^ 5.82% ^ 5.68% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 07/15/2028 07/15/2028 07/15/2031 01/19/2025 07/22/2026 01/16/2027 07/18/2027 07/18/2029 01/15/2031 04/15/2026 11/20/2029 07/15/2026 11/20/2029 07/15/2027 07/18/2029 01/15/2028 04/15/2027 01/20/2027 10/20/2027 10/20/2027 10/20/2027 01/15/2029 01/15/2029 07/15/2030 01/20/2027	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,913 2,000,440 2,948,205 1,000,857 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253 1,001,316 10,265,278 3,056,925 5,034,720 4,000,000 4,000,000 4,000,000 5,008,142 4,008,463 2,021,059 2,049,611 5,041,293 2,740,375 1,516,323 1,519,923 2,021,224 2,001,407 1,480,236 4,924,382
Collater	ank Loans ( ralized Loan 875,000 1,000,000 3,000,000 3,800,000 2,700,000 2,000,000 1,000,000 1,500,000 1,500,000 3,250,000 2,250,000 3,400,000 3,250,000 2,250,000 1,000,000 1,000,000 1,000,000 1,000,000	LIBOR USD + 4.00%, 1.00% Floor)  Cost \$365,615,757)  n Obligations - 2.6%  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 2013-8A-CR (3 Month LIBOR USD + 4.04%)  ALM LLC, Series 2013-8A-CR (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-B (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2016-19A-C (3 Month LIBOR USD + 3.95%, 3.95% Floor)  ALM LLC, Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-12A-DR (3 Month LIBOR USD + 2.60%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 2.95%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 9.98%)  Apidos Ltd., Series 2013-16A-AIR (3 Month LIBOR USD + 9.98%)  Apidos Ltd., Series 2015-16A-Q (3 Month LIBOR USD + 5.20%)  Apidos Ltd., Series 2015-16A-Q (3 Month LIBOR USD + 3.70%)  Apidos Ltd., Series 2015-20A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Atrium Corporation, Series 9A-DR (3 Month LIBOR USD + 3.60%)  Babson Ltd., Series 2015-2A-DR (3 Month LIBOR USD + 2.60%)  Babson Ltd., Series 2015-3A-D2 (1 Month LIBOR USD + 2.60%, 2.60% Floor)  Babson Ltd., Series 2015-1A-D (3 Month LIBOR USD + 2.60%, 2.60% Floor)  Babson Ltd., Series 2015-1A-D (3 Month LIBOR USD + 2.60%)  Betony Ltd., Series 2015-1A-Q (3 Month LIBOR USD + 2.60%)  Betony Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.95%, 3.95% Floor)  Barings Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.60%, 3.60% Floor)  Birchwood Park Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.55%, 3.55% Floor)  Birchwood Park Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.60%, 3.60% Floor)  BilueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.90%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%, 3.55% Floor)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR USD + 3.55%)  BlueMountain Ltd., Series 2015-3A-C (3 Month LIBOR U	5.22% ^ 0.00% ^ 5.76% ^ 5.67% ^ 4.72% ^ 6.07% ^ 4.64% ^ 2.72% ^ 3.69% ^ 6.94% ^ 5.42% ^ 5.58% ^ 6.12% ^ 4.69% ^ 4.33% ^ 5.33% ^ 5.37% ^ 5.28% ^ 0.00% ^ 4.84% ^ 5.29% ^ 0.00% ^ 4.94% ^ 5.28% ^ 6.12% ^ 6.03% ^ 5.88% ^ 6.12% ^ 6.03% ^ 5.88% ^ 6.12% ^ 6.03% ^ 5.28% ^ 6.12% ^ 6.03% ^ 5.28% ^ 6.12% ^ 6.03% ^ 5.28% ^ 6.08% ^ 5.28% ^ 6.34% ^ 5.69% ^ 5.69% ^ 5.82% ^ 5.68% ^ 6.34% ^ 5.32% ^ 5.64% ^ 5.37% ^ 5.32% ^ 5.64% ^ 5.19% ^ 6.34% ^	07/15/2026 04/17/2031 10/15/2028 10/15/2028 07/15/2028 07/15/2028 07/15/2028 07/15/2028 04/15/2031 01/19/2025 01/19/2025 01/19/2025 01/16/2027 07/18/2027 05/28/2030 01/15/2026 10/20/2031 07/18/2029 01/15/2028 04/15/2031 04/15/2031 04/15/2027 07/15/2026 11/20/2027 10/20/2027 10/20/2027 10/20/2027 10/20/2027 10/20/2027 10/20/2027 11/15/2026 11/20/2027 10/20/2027 01/20/2027 11/15/2029 10/16/2028 01/30/2031 04/15/2029 07/18/2027 01/20/2029 07/15/2029 07/15/2030 10/20/2025 07/23/2025	366,970,501  876,305 1,000,000 3,085,663 3,847,086 2,737,621 2,037,566 999,13 2,000,440 2,948,205 1,504,054 2,258,400 5,077,578 1,000,000 5,044,936 3,384,020 3,291,202 2,284,414 2,000,000 3,004,253 1,001,316 10,265,278 3,056,925 5,034,720 4,000,000 4,000,000 4,000,000 4,000,000

2/0/2010					
10	0.000,000	CVP Ltd., Series 2017-1A-A (3 Month LIBOR USD + 1.34%)	3.08% ^	07/20/2030	10,077,374
			4.94% ^	01/20/2027	
		Dorchester Park Ltd., Series 2015-1A-C (3 Month LIBOR USD + 3.20%)			2,002,257
		Dorchester Park Ltd., Series 2015-1A-D (3 Month LIBOR USD + 3.55%)	5.29% ^	01/20/2027	1,001,125
10	0,000,000	Dryden Senior Loan Fund, Series 2014-33A-DR (3 Month LIBOR USD + 4.35%)	6.07% ^	10/15/2028	10,161,894
2	2.000.000	Dryden Senior Loan Fund, Series 2018-57A-D (3 Month LIBOR USD + 2.55%,			
	, ,	2.55% Floor)	4.44% ^	05/15/2031	2,000,412
,	2 000 000	Gilbert Park Ltd., Series 2017-1A-D (3 Month LIBOR USD + 2.95%)	4.31% ^	10/15/2030	2,020,410
		Gilbert Park Ltd., Series 2017-1A-E (3 Month LIBOR USD + 6.40%)	7.76% ^	10/15/2030	4,077,937
2	2,000,000	GoldenTree Loan Management Ltd., Series 2017-1A-D (3 Month LIBOR USD +			
		3.35%)	5.09% ^	04/20/2029	2,023,309
1	3 750 000	GoldenTree Loan Opportunities Ltd., Series 2015-10A-D (3 Month LIBOR USD +			_,,,,
•	3,730,000		5.09% ^	07/20/2027	2.766.022
		3.35%, 3.35% Floor)	3.09%	07/20/2027	3,766,033
3	3,500,000	GoldenTree Loan Opportunities Ltd., Series 2015-11A-DR2 (3 Month LIBOR USD +			
		2.40%)	4.13% ^	01/18/2031	3,499,192
	740.000	Halcyon Loan Advisors Funding Ltd., Series 2013-2A-C (3 Month LIBOR USD +			1 1
	7 10,000	2.70%)	4.47% ^	08/01/2025	740,918
	1 500 000		4.4/70	08/01/2023	/40,918
	1,500,000	Halcyon Loan Advisors Funding Ltd., Series 2014-3A-D (3 Month LIBOR USD +			
		3.65%)	5.39% ^	10/22/2025	1,502,031
3	3.000.000	INGIM, Series 2014-1A-CR2 (3 Month LIBOR USD + 2.80%)	0.00% ^	04/18/2031	3,000,000
		Jamestown Ltd., Series 2015-6A-A1AR (3 Month LIBOR USD + 1.15%)	3.03% ^	02/20/2027	2,000,500
			5.59% ^	10/20/2027	
		Jay Park Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.85%)			3,536,178
		LCM LP, Series 14A-D (3 Month LIBOR USD + 3.50%)	5.22% ^	07/15/2025	2,854,041
	1,000,000	LCM LP, Series 16A-DR (3 Month LIBOR USD + 3.00%)	4.72% ^	07/15/2026	1,002,489
	2.000.000	LCM LP, Series 19A-D (3 Month LIBOR USD + 3.45%, 3.45% Floor)	5.17% ^	07/15/2027	2,011,972
		Madison Park Funding Ltd., Series 2014-14A-E (3 Month LIBOR USD + 4.75%)	6.49% ^	07/20/2026	751,847
,			5.21% ^		
		Madison Park Funding Ltd., Series 2014-15A-CR (3 Month LIBOR USD + 3.45%)		01/27/2026	2,003,118
		Madison Park Funding Ltd., Series 2014-15A-DR (3 Month LIBOR USD + 5.44%)	7.20% ^	01/27/2026	1,250,981
	1,000,000	Madison Park Funding Ltd., Series 2015-16A-D (3 Month LIBOR USD + 5.50%)	7.24% ^	04/20/2026	1,003,144
		Madison Park Funding Ltd., Series 2015-18A-DR (3 Month LIBOR USD + 2.95%)	4.69% ^	10/21/2030	5,077,453
		MP Ltd., Series 2014-2A-DR (3 Month LIBOR USD + 3.50%)	5.22% ^	01/15/2027	1,002,559
			J.4470 '	01/13/2027	1,002,339
	5,600,000	Octagon Investment Partners Ltd., Series 2012-1A-CR (3 Month LIBOR USD +			
		4.00%)	5.72% ^	07/15/2029	5,689,663
1	2,000.000	Octagon Investment Partners Ltd., Series 2013-1A-D (3 Month LIBOR USD + 3.35%)	5.08% ^	07/17/2025	2,002,520
		Octagon Investment Partners Ltd., Series 2013-1A-DR (3 Month LIBOR USD +	2.00/0	07/17/2023	2,002,320
,	0,500,000		E 440/ c	07/10/2020	C 007 000
		3.70%)	5.44% ^	07/19/2030	6,997,038
2	2,000,000	Octagon Investment Partners Ltd., Series 2013-1A-E (3 Month LIBOR USD + 4.50%)	6.23% ^	07/17/2025	1,971,344
		Octagon Investment Partners Ltd., Series 2014-1A-ERR (3 Month LIBOR USD +			, , , , , ,
-	2,500,000	5.45%, 5.45% Floor)	7.19% ^	01/22/2030	2,489,337
	2 500 000				
		Octagon Investment Partners Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.00%)	4.72% ^	07/15/2027	3,514,851
10	0,000,000	Octagon Investment Partners Ltd., Series 2016-1A-D (3 Month LIBOR USD + 4.75%)	6.47% ^	07/15/2027	10,069,375
4	4.000.000	Octagon Investment Partners Ltd., Series 2017-1A-C (3 Month LIBOR USD + 3.50%)	5.24% ^	03/17/2030	4,033,983
		Octagon Investment Partners Ltd., Series 2017-1A-D (3 Month LIBOR USD + 6.20%)	7.94% ^	03/17/2030	1,783,022
		Stewart Park Ltd., Series 2015-1A-DR (3 Month LIBOR USD + 2.60%, 2.60% Floor)	4.32% ^	01/15/2030	9,959,881
4	4,000,000	TCI-Cent Ltd., Series 2016-1A-C (3 Month LIBOR USD + 4.00%)	5.76% ^	12/21/2029	4,084,338
2	2,000,000	TCI-Cent Ltd., Series 2017-1A-C (3 Month LIBOR USD + 3.65%)	5.40% ^	07/25/2030	2,032,373
		TCI-Flatiron Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.05%)	4.78% ^	07/17/2028	5,063,841
			4.7070	07/17/2020	3,003,041
		TCI C			
:	5,000,000	TCI-Symphony Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.80%, 3.80%	5 500/ A	10/12/2020	5.054.202
	5,000,000	TCI-Symphony Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.80%, 3.80% Floor)	5.52% ^	10/13/2029	5,054,203
		Floor)			
2	2,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%)	5.14% ^	10/20/2026	2,005,372
2	2,000,000 2,500,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%)	5.14% ^ 3.92% ^	10/20/2026 07/15/2026	2,005,372 2,502,613
	2,000,000 2,500,000 2,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%)	5.14% ^ 3.92% ^ 5.82% ^	10/20/2026 07/15/2026 01/15/2026	2,005,372 2,502,613 2,027,123
	2,000,000 2,500,000 2,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%)	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^	10/20/2026 07/15/2026 01/15/2026 07/20/2030	2,005,372 2,502,613 2,027,123 2,847,968
	2,000,000 2,500,000 2,000,000 2,810,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%)	5.14% ^ 3.92% ^ 5.82% ^	10/20/2026 07/15/2026 01/15/2026	2,005,372 2,502,613 2,027,123
	2,000,000 2,500,000 2,000,000 2,810,000 2,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%)	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^	10/20/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143
	2,000,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor)	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^	10/20/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026 01/15/2031	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691
	2,000,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000 4,100,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%)	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^	10/20/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663
	2,000,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000 4,100,000 2,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 4.65%)	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^	10/20/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508
	2,000,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000 4,100,000 2,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%)	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^	10/20/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663
	2,000,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000 4,100,000 2,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 3.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 4.65%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^	10/20/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124
	2,000,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000 4,100,000 2,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 4.65%)	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^	10/20/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508
Total Col	2,000,000 2,500,000 2,000,000 2,810,000 1,000,000 4,100,000 2,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 4.65%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%) I Loan Obligations (Cost \$270,387,017)	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^	10/20/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124
Total Col Foreign (	2,000,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000 4,100,000 2,000,000 3,000,000 Ilateralized	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 4.65%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)  I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5%	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^	10/20/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000 4,100,000 3,000,000 Ilateralized Corporate 1,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 4.65%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)  I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd.	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^	10/20/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,000,000 2,000,000 1,000,000 4,100,000 3,000,000 Ilateralized Corporate 1,000,000 3,700,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%) I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd.	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,000,000 2,000,000 1,000,000 4,100,000 3,000,000 Ilateralized Corporate 1,000,000 3,700,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 4.65%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)  I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd.	5.14% ^ 3.92% ^ 5.82% ^ 5.33% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^	10/20/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307
Total Col Foreign (	2,000,000 2,500,000 2,000,000 2,810,000 2,000,000 4,100,000 3,000,000 8,000,000 1,000,000 1,000,000 1,000,000 3,700,000 3,700,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.15%)  I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AderCap Global Aviation Trust	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030 07/29/2020 01/19/2022 01/15/2025	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307
Total Col Foreign (	2,000,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000 4,100,000 3,000,000 Ilateralized Corporate 1,000,000 3,700,000 3,700,000 3,060,000 6,200,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%) 1 Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V.	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% 3.50% 7.95% ^	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030 	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 1,000,000 4,100,000 3,000,000 3,000,000 1,000,000 3,700,000 3,700,000 6,200,000 1,700,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%) I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V.	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% 3.50% 7.95% ^ 6.50%	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030 	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 4,100,000 2,000,000 3,000,000 (lateralized Corporate 1,000,000 3,700,000 3,700,000 6,200,000 1,700,000 1,295,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.15%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%) I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% 3.50% 7.95% ^ 6.50% 5.88% ^	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 10/15/2030 	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 1,000,000 4,100,000 3,000,000 1 ateralized Corporate 1,000,000 3,700,000 3,700,000 6,200,000 1,700,000 4,700,000 4,700,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%) I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Ader Cap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd.	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13%	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030 07/29/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 1,000,000 4,100,000 3,000,000 <b>ilateralized</b> Corporate 1,000,000 3,060,000 6,200,000 1,700,000 1,295,000 4,700,000 500,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)  1 Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AderCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd.	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80%	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 10/15/2030 	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 1,000,000 4,100,000 3,000,000 <b>ilateralized</b> Corporate 1,000,000 3,060,000 6,200,000 1,700,000 1,295,000 4,700,000 500,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)  1 Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AderCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd.	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13%	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030 07/29/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,810,000 2,000,000 1,000,000 4,100,000 3,000,000 3,000,000 3,700,000 3,700,000 1,700,000 1,700,000 1,295,000 4,700,000 500,000 2,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.15%)  I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V.	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00%	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030 07/29/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 4,100,000 2,000,000 3,000,000 (lateralized Corporate 1,000,000 3,700,000 3,060,000 6,200,000 1,700,000 1,700,000 500,000 2,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.15%)  I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V.	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00% 3.13%	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030 	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,810,000 2,810,000 2,000,000 4,100,000 3,000,000 8,000,000 1,700,000 1,295,000 4,700,000 500,000 2,000,000 3,000,000 3,000,000 3,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)  1 Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adari Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% ^ 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00% 3.13% 4.50% ^	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 07/15/2031 07/15/2028 07/15/2028 10/15/2030 07/29/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,810,000 2,810,000 2,000,000 1,000,000 4,100,000 3,000,000 Ilateralized 1,000,000 3,000,000 1,700,000 1,295,000 4,700,000 2,000,000 2,000,000 3,000,000 3,000,000 3,000,000 3,020,000 3,150,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)  1 Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AderCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc.	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% ^ 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00% 4.50% ^ 6.00% ^	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030 07/29/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,810,000 2,810,000 2,000,000 1,000,000 4,100,000 3,000,000 Ilateralized 1,000,000 3,000,000 1,700,000 1,295,000 4,700,000 2,000,000 2,000,000 3,000,000 3,000,000 3,000,000 3,020,000 3,150,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)  1 Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adari Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% ^ 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00% 3.13% 4.50% ^	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 07/15/2031 07/15/2028 07/15/2028 10/15/2030 07/29/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625
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Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 4,100,000 4,100,000 3,000,000 8	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%) I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc Australia and New Zealand Banking Group Ltd.	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00% 3.13% 4.50% ^ 6.00% ^ 6.00% ^ 6.00% ^ 6.00% ^ 6.33% ^ 4.88% ^	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030 	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000 4,100,000 3,000,000 1,000,000 3,700,000 3,700,000 1,295,000 4,700,000 500,000 2,000,000 3,000,000 3,000,000 3,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)  1 Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adari Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Ple Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% ^ 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00% 3.13% 4.50% ^ 6.00% ^ 6.00% ^ 2.38% 4.88% ^ 3.47%	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2028 10/15/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2025 06/12/2022 01/15/2021 11/19/2020	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000 4,100,000 3,000,000 Bateralized 1,000,000 3,700,000 3,700,000 1,295,000 4,700,000 2,000,000 3,000,000 3,000,000 3,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%) I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adari Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD Banco de Costa Rica	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.50% 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00% 4.50% ^ 6.00% ^ 2.38% 4.88% ^ 3.47% 5.25% ^	10/20/2026 07/15/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025 06/12/2022 01/12/2021 11/19/2020 08/12/2018	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000 4,100,000 3,000,000 Bateralized 1,000,000 3,700,000 3,700,000 1,295,000 4,700,000 2,000,000 3,000,000 3,000,000 3,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)  1 Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adari Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Ple Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD	5.14% ^ 3.92% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% ^ 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00% 3.13% 4.50% ^ 6.00% ^ 6.00% ^ 2.38% 4.88% ^ 3.47%	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2028 10/15/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2025 06/12/2022 01/15/2021 11/19/2020	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,810,000 2,000,000 1,000,000 4,100,000 3,000,000 1lateralized 1,000,000 3,700,000 3,700,000 1,700,000 1,700,000 1,295,000 4,700,000 2,000,000 3,000,000 3,000,000 3,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 3.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)  1 Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Ple Australia and New Zealand Banking Group Ltd. Axitat SPV2 BHD Banco de Costa Rica Banco de Costa Rica	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.50% 3.50% 3.50% 3.50% 5.88% ^ 3.13% 2.80% 5.00% 3.13% 4.50% ^ 6.00% ^ 6.00% ^ 2.38% 4.88% ^ 3.47% 5.25% ^ 5.25%	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2020 01/15/2020 01/15/2022 01/15/2025 05/11/2025 05/11/2025 05/11/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025 06/12/2022 01/12/2021 11/19/2020 08/12/2018 08/12/2018	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 4,100,000 4,100,000 4,100,000 3,000,000 3,000,000 3,700,000 3,700,000 4,700,000 4,700,000 3,000,000 3,000,000 3,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%) I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD Banco de Costa Rica Banco de Credito del Peru	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00% 3.13% 4.50% ^ 6.00% ^ 2.38% 4.88% ^ 3.47% 5.25% ^ 5.25% 2.25%	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030 07/29/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025 06/12/2022 01/12/2021 11/19/2020 08/12/2018 08/12/2018	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307 995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 15,459,358
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 4,100,000 3,000,000 3,000,000 3,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-2A-ER (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)  1 Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Ple Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD Banco de Costa Rica Banco de Costa Rica Banco de Credito del Peru Banco de Credito del Peru	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% ^ 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00% 3.13% 4.50% ^ 6.00% ^ 6.00% ^ 2.38% 4.88% ^ 3.47% 5.25% ^ 5.25% ^ 5.25% 5.38%	10/20/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2028 10/15/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025 06/12/2022 01/12/2021 11/19/2020 08/12/2018 08/12/2018 08/12/2019 09/16/2020	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307  995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 201,740 15,459,358 3,468,069
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000 4,100,000 3,000,000 1lateralized 1,000,000 3,700,000 3,700,000 1,700,000 1,295,000 4,700,000 3,000,000 3,020,000 3,020,000 3,020,000 3,75,000 2,745,000 1,430,000 2,745,000 1,430,000 2,000,000 2,000,000 2,000,000 2,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)  1 Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD Banco de Costa Rica Banco de Costa Rica Banco de Credito del Peru	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.50% 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 4.50% ^ 6.00% ^ 2.38% 4.50% ^ 6.00% ^ 2.38% 4.50% ^ 6.25% ^ 5.25% ^ 5.25% 5.38% 4.00%	10/20/2026 07/15/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2020 01/15/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2028 02/15/2028 02/15/2029 01/12/2021 11/19/2020 08/12/2018 08/12/2018 08/12/2018 08/12/2019 09/16/2020 02/11/2023	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307  995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 15,459,358 3,468,069 6,272,766
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 4,100,000 4,100,000 3,000,000 3,000,000 3,700,000 3,700,000 4,700,000 4,700,000 3,000,000 3,000,000 4,700,000 5,000,000 3,020,000 3,020,000 3,150,000 2,745,000 2,745,000 1,430,000 2,745,000 1,430,000 2,745,000 1,430,000 2,000,000 3,300,000 3,300,000 3,300,000 3,300,000 3,300,000 3,300,000 4,700,000 4,000,000 4,000,000 5,640,000 4,100,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%) I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B V. Ajecorp B V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc  Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD Banco de Costa Rica Banco de Costa Rica Banco de Credito del Peru Banco de Credito del Peru Banco de Credito del Peru Banco de Reservas de la Republica Dominicana	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 4.87% ^  3.50% 3.50% 3.50% 3.50% 3.50% 3.50% 3.50% 6.50% 5.88% ^ 3.13% 2.80% 5.00% 3.13% 4.50% ^ 6.00% ^ 6.00% ^ 2.38% 4.88% ^ 3.47% 5.25% ^ 5.25% 6.25% 6.38% 4.00% 7.00%	10/20/2026 07/15/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030  07/29/2020 01/19/2022 01/15/2025 05/11/2025 05/11/2025 05/11/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025 06/12/2022 01/12/2021 11/19/2020 08/12/2018 08/12/2018 08/12/2018 10/25/2019 09/16/2020 02/11/2023 02/01/2023	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307  995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 15,459,358 3,468,069 6,272,766 4,305,000
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 4,100,000 4,100,000 3,000,000 3,000,000 3,700,000 3,700,000 4,700,000 4,700,000 3,000,000 3,000,000 4,700,000 5,000,000 3,020,000 3,020,000 3,150,000 2,745,000 2,745,000 1,430,000 2,745,000 1,430,000 2,745,000 1,430,000 2,000,000 3,300,000 3,300,000 3,300,000 3,300,000 3,300,000 3,300,000 4,700,000 4,000,000 4,000,000 5,640,000 4,100,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%) I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B V. Ajecorp B V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc  Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD Banco de Costa Rica Banco de Costa Rica Banco de Credito del Peru Banco de Credito del Peru Banco de Credito del Peru Banco de Reservas de la Republica Dominicana	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.50% 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 4.50% ^ 6.00% ^ 2.38% 4.50% ^ 6.00% ^ 2.38% 4.50% ^ 6.25% ^ 5.25% ^ 5.25% 5.38% 4.00%	10/20/2026 07/15/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2020 01/15/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2028 02/15/2028 02/15/2029 01/12/2021 11/19/2020 08/12/2018 08/12/2018 08/12/2018 08/12/2019 09/16/2020 02/11/2023	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307  995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 15,459,358 3,468,069 6,272,766 4,305,000
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 4,100,000 4,100,000 4,100,000 3,000,000 3,000,000 3,700,000 3,700,000 4,700,000 4,700,000 3,000,000 3,000,000 3,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-3A-D (3 Month LIBOR USD + 3.15%)  ### Loan Obligations (Cost \$270,387,017)  ### Bonds - 9.5%  Adain Ports & Special Economic Zone Ltd. Adain Ports & Special Economic Zone Ltd. Adain Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD Banco de Costa Rica Banco de Costa Rica Banco de Credito del Peru Banco de Credito del Peru Banco de Credito del Peru Banco de Reservas de la Republica Dominicana Banco de Reservas de la Republica Dominicana	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00% 3.13% 4.50% ^ 6.00% ^ 6.00% ^ 2.38% 4.88% ^ 3.47% 5.25% ^ 5.25% 5.38% 4.00% 7.00% ^	10/20/2026 07/15/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2030  07/29/2020 01/19/2022 01/15/2025 05/11/2025 05/11/2025 05/11/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025 06/12/2022 01/12/2021 11/19/2020 08/12/2018 08/12/2018 10/25/2019 09/16/2020 02/11/2023 02/01/2023	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307  995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 15,459,358 3,468,069 6,272,766 4,305,000 1,050,000
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000 3,000,000 3,000,000 3,700,000 3,700,000 1,700,000 1,295,000 4,700,000 3,000,000 3,000,000 3,000,000 2,000,000 3,000,000 3,150,000 2,000,000 3,375,000 2,000,000 3,375,000 2,000,000 3,375,000 4,40,000 3,375,000 2,000,000 4,100,000 4,000,000 1,430,000 4,000,000 4,000,000 4,000,000 4,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-3A-D (3 Month LIBOR USD + 3.15%)  ### Loan Obligations (Cost \$270,387,017)  ### Bonds - 9.5%  Adain Ports & Special Economic Zone Ltd. Adain Ports & Special Economic Zone Ltd. Adain Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Aradagh Packaging Finance, Inc. AstraZeneca Plc Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD  Banco de Costa Rica Banco de Costa Rica Banco de Credito del Peru Banco de Reservas de la Republica Dominicana Banco de Reservas de la Republica Dominicana Banco de Estado de Chile	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% ^ 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00% 3.13% 4.50% ^ 6.00% ^ 6.00% ^ 2.38% 4.88% ^ 3.47% 5.25% ^ 5.25% ^ 5.25% 6.50% 7.00% 7.00% 7.00% ^ 7.00% ^ 7.00% ^	10/20/2026 07/15/2026 07/15/2026 01/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2028 10/15/2020 01/15/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025 06/12/2022 01/12/2021 11/19/2020 08/12/2018 08/12/2018 08/12/2018 10/25/2019 09/16/2020 02/11/2023 02/01/2023 02/01/2023 02/01/2023	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307  995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 15,459,358 3,468,069 6,272,766 4,305,000 1,050,000 4,919,157
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,500,000 2,000,000 2,810,000 1,000,000 4,100,000 3,000,000 1,000,000 3,700,000 3,700,000 1,295,000 4,700,000 500,000 2,000,000 3,000,000 3,000,000 3,000,000 3,150,000 2,745,000 1,430,000 2,745,000 1,430,000 2,000,000 3,300,000 3,300,000 2,745,000 1,430,000 2,000,000 3,000,000 1,400,000 4,100,000 4,820,000 4,820,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.15%)  I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc Australia and New Zealand Banking Group Ltd. Axitat SPV2 BHD Banco de Costa Rica Banco de Costa Rica Banco de Credito del Peru Banco de Credito del Peru Banco de Credito del Peru Banco de Reservas de la Republica Dominicana Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco del Estado de Chile	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% ^ 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 4.50% ^ 6.00% ^ 2.38% ^ 4.88% ^ 3.47% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 6.38% ^ 4.00% ^ 7.00% ^ 4.13% ^ 2.67% ^	10/20/2026 07/15/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2020 01/15/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025 06/12/2022 01/12/2021 11/19/2020 08/12/2018 08/12/2018 08/12/2018 08/12/2018 08/12/2018 08/12/2019 09/16/2020 02/11/2023 02/01/2023 02/01/2023 10/07/2020 01/08/2021	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307  995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 15,459,358 3,468,069 6,272,766 4,305,000 1,050,000 4,919,157 3,925,339
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 4,100,000 4,100,000 3,000,000 3,000,000 3,060,000 4,700,000 4,700,000 4,700,000 3,000,000 3,000,000 3,000,000 4,700,000 5,000 2,000,000 3,020,000 3,150,000 2,745,000 2,745,000 1,430,000 2,745,000 1,430,000 3,300,000 3,000,000 3,000,000 4,000,000 4,000,000 4,000,000 4,820,000 4,100,000 4,000,000 4,000,000 4,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.15%)  I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD Banco de Costa Rica Banco de Credito del Peru Banco de Credito del Peru Banco de Credito del Peru Banco de Reservas de la Republica Dominicana Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco del Estado de Chile	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 4.87% ^  3.50% 3.50% 3.50% 3.50% 3.50% 5.88% ^ 3.13% 6.50% 5.88% ^ 5.13% 4.50% ^ 6.50% 5.88% ^ 5.25% ^ 5.25% 6.255% ^ 5.25% 6.255% 5.38% 4.00% 7.00% 7.00% 7.00% ^ 4.13% 2.67% ^ 3.88%	10/20/2026 07/15/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2020 01/15/2020 01/15/2022 01/15/2025 05/11/2025 05/11/2025 05/11/2025 05/11/2025 01/15/2025 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025 06/12/2022 01/12/2021 11/19/2020 08/12/2018 08/12/2018 08/12/2018 08/12/2018 08/12/2019 09/16/2020 02/11/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2020 01/08/2021 02/08/2022	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307  995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 15,459,358 3,468,069 6,272,766 4,305,000 1,050,000 4,919,157 3,925,339 3,287,304
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 4,100,000 4,100,000 3,000,000 3,000,000 3,700,000 3,700,000 4,700,000 4,700,000 3,000,000 3,000,000 3,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%) I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD Banco de Costa Rica Banco de Costa Rica Banco de Credito del Peru Banco de Credito del Peru Banco de Credito del Peru Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco loternational del Peru S.A.A.	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 6.39% ^ 6.39% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00% 3.13% 4.50% ^ 6.00% ^ 6.00% ^ 2.38% 4.88% ^ 3.47% 5.25% ^ 5.25% 2.25% 5.38% 4.00% 7.00% ^ 7.00% ^ 4.13% 2.67% ^ 3.88% 5.75%	10/20/2026 07/15/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2020 01/15/2020 01/19/2022 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025 06/12/2022 01/12/2021 11/19/2020 08/12/2018 08/12/2018 08/12/2018 08/12/2018 08/12/2018 08/12/2019 09/16/2020 02/11/2023 02/01/2023 02/01/2023 10/07/2020 01/08/2021	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307  995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 15,459,358 3,468,069 6,272,766 4,305,000 4,919,157 3,925,339 3,287,304 13,072,500
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 4,100,000 4,100,000 3,000,000 3,000,000 3,700,000 3,700,000 4,700,000 4,700,000 3,000,000 3,000,000 3,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%) I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD Banco de Costa Rica Banco de Costa Rica Banco de Credito del Peru Banco de Credito del Peru Banco de Credito del Peru Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco loternational del Peru S.A.A.	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 4.87% ^  3.50% 3.50% 3.50% 3.50% 3.50% 5.88% ^ 3.13% 6.50% 5.88% ^ 5.13% 4.50% ^ 6.50% 5.88% ^ 5.25% ^ 5.25% 6.255% ^ 5.25% 6.255% 5.38% 4.00% 7.00% 7.00% 7.00% ^ 4.13% 2.67% ^ 3.88%	10/20/2026 07/15/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2020 01/15/2020 01/15/2022 01/15/2025 05/11/2025 05/11/2025 05/11/2025 05/11/2025 01/15/2025 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025 06/12/2022 01/12/2021 11/19/2020 08/12/2018 08/12/2018 08/12/2018 08/12/2018 08/12/2019 09/16/2020 02/11/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2020 01/08/2021 02/08/2022	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307  995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 15,459,358 3,468,069 6,272,766 4,305,000 4,919,157 3,925,339 3,287,304 13,072,500
Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,000,000 2,810,000 2,000,000 1,000,000 3,000,000 3,000,000 3,700,000 3,700,000 1,700,000 1,295,000 4,700,000 3,000,000 3,000,000 3,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2012-1A-DR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2017-3A-D (3 Month LIBOR USD + 3.15%)  I Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AerCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD Banco de Costa Rica Banco de Costa Rica Banco de Credito del Peru Banco de Credito del Peru Banco de Credito del Peru Banco de Reservas de la Republica Dominicana Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco lnternational del Peru S.A.A. Banco International del Peru S.A.A.	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% ^ 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 2.80% 5.00% ^ 6.00% ^ 2.38% 4.88% ^ 3.13% 4.50% ^ 6.00% ^ 6.00% ^ 6.238% 4.88% ^ 5.25% ^ 5.25% ^ 5.25% 5.25% 2.25% 5.38% 4.00% ^ 7.00% ^ 7.00% ^ 7.00% ^ 7.00% ^ 7.00% ^ 3.88% 5.75% 8.50%	10/20/2026 07/15/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2028 10/15/2020 01/15/2020 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2028 02/15/2028 02/15/2028 02/15/2029 01/12/2021 11/19/2020 08/12/2018 08/12/2018 08/12/2018 08/12/2018 08/12/2019 09/16/2020 02/11/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2020 01/08/2021 02/08/2022 10/07/2020 04/23/2070	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307  995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 15,459,358 3,468,069 6,272,766 4,305,000 1,050,000 4,919,157 3,925,339 3,287,304 13,072,500 1,077,500
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Total Col Foreign (	2,000,000 2,500,000 2,500,000 2,500,000 2,810,000 2,000,000 1,000,000 4,100,000 3,000,000 1,700,000 5,000,000 4,700,000 3,000,000 3,000,000 4,700,000 5,300,000 2,745,000 1,430,000 2,000,000 3,000,000 3,000,000 3,000,000 2,745,000 1,400,000 5,640,000 3,000,000 4,100,000 4,000,000 1,000,000 4,820,000 4,820,000 4,820,000 4,000,000 5,300,000 5,300,000 5,300,000 5,300,000 5,300,000 5,300,000 5,300,000 5,300,000 3,000,000 5,300,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.15%)  1 Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AderCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc Australia and New Zealand Banking Group Ltd. Axiata SPV 2 BHD Banco de Costa Rica Banco de Credito del Peru Banco de Credito del Peru Banco de Credito del Peru Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco latinoamericano do Comercio Exterior S.A. Banco International del Peru S.A.A. Banco International del Peru S.A.A. Banco International del Peru S.A.A. Banco International del Costa Rica Banco Santander	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% ^ 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 4.50% ^ 6.00% ^ 2.38% ^ 4.88% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% 6 5.38% 4 4.00% 7 0.00% 7 0.00% 7 4.13% 2 6.67% ^ 3.88% 5 5.75% 8 5.9% 3 3.25% 4 4.88% 6 5.88% ^ 5.88%	10/20/2026 07/15/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2020 01/15/2020 01/15/2020 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025 06/12/2022 01/12/2021 11/19/2020 08/12/2018 08/12/2018 08/12/2018 10/25/2019 09/16/2020 02/11/2023 02/01/2023 02/01/2023 10/07/2020 01/08/2021 10/07/2020 04/23/2070 05/07/2020 11/01/2018 04/25/2021 10/07/2020 04/23/2070 05/07/2020 11/01/2018	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307  995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 15,459,358 3,468,069 6,272,766 4,305,000 1,050,000 4,919,157 3,925,339 3,287,304 13,072,500 1,077,500 2,042,313 802,000 5,495,437 303,159 13,114,528
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,500,000 2,810,000 2,000,000 1,000,000 4,100,000 4,100,000 4,100,000 3,000,000 1,000,000 3,000,000 1,700,000 3,060,000 4,700,000 3,000,000 3,000,000 3,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 4.65%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.15%)  ### Loan Obligations (Cost \$270,387,017)  ### Bonds - 9.5%  Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AderCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Ajecorp B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. American Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc Australia and New Zealand Banking Group Ltd. Axiata SPV2 BHD Banco de Costa Rica Banco de Costa Rica Banco de Costa Rica Banco de Credito del Peru Banco de Credito del Peru Banco de Credito del Peru Banco de Estado de Chile Banco del Estado de Chile Banco del Estado de Chile Banco del Estado de Chile Banco let Estado de Chile Banco latinoamericano do Comercio Exterior S.A. Banco International del Peru S.A.A. Banco Santander Banco Santander (3 Month LIBOR USD + 1.09%) Banco Santander (5 Year CMT Rate + 4.58%)	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 4.92% ^ 4.87% ^  3.50% 3.50% 3.50% 3.50% 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 4.50% ^ 6.00% ^ 2.38% 4.88% ^ 5.25% ^ 5.25% 2.25% 5.38% 4.00% ^ 7.00% ^ 7.00% ^ 7.00% ^ 7.00% ^ 3.88% 5.75% 8.50% 3.25% 4 4.88% 5.75% 8.50% 3.25% 4.88% 5.88% ^ 3.88% 5.75% 8.50% 3.25% 4.88% 5.88% ^ 3.88% 5.95% 3.88% ^ 3.88% 5.95%	10/20/2026 07/15/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2020 01/15/2020 01/15/2022 01/15/2025 05/11/2025 05/11/2025 05/11/2025 05/11/2025 05/11/2025 05/11/2025 01/15/2025 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025 06/12/2022 01/12/2021 11/19/2020 08/12/2018 08/12/2018 08/12/2018 08/12/2018 08/12/2018 08/12/2019 09/16/2020 02/11/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2023 02/01/2020 01/08/2021 02/08/2022 10/07/2020 04/23/2070 05/07/2020 11/01/2018 04/25/2021 09/20/2022 02/23/2023 01/30/2024	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307  995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 15,459,358 3,468,069 6,272,766 4,305,000 1,050,000 4,919,157 3,925,339 3,287,304 13,077,500 1,07
Total Col Foreign C	2,000,000 2,500,000 2,500,000 2,500,000 2,810,000 2,000,000 1,000,000 4,100,000 4,100,000 4,100,000 3,000,000 1,000,000 3,000,000 1,700,000 3,060,000 4,700,000 3,000,000 3,000,000 3,000,000 3,000,000	Floor) Thacher Park Ltd., Series 2014-1A-D1R (3 Month LIBOR USD + 3.40%) Venture Ltd., Series 2014-17A-CR (3 Month LIBOR USD + 2.20%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 4.10%) Wind River Ltd., Series 2013-1A-CR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.65%) Wind River Ltd., Series 2014-1A-DR (3 Month LIBOR USD + 3.50%) Wind River Ltd., Series 2016-1A-C (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 5.75%, 5.75% Floor) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.20%) Wind River Ltd., Series 2016-1A-D (3 Month LIBOR USD + 3.15%)  1 Loan Obligations (Cost \$270,387,017)  Bonds - 9.5% Adani Ports & Special Economic Zone Ltd. Adani Ports & Special Economic Zone Ltd. AderCap Global Aviation Trust AES Andres B.V. Ajecorp B.V. Aker BP ASA Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. Alibaba Group Holding Ltd. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. America Movil S.A.B. de C.V. Anglo American Capital PLC Ardagh Packaging Finance, Inc. AstraZeneca Plc Australia and New Zealand Banking Group Ltd. Axiata SPV 2 BHD Banco de Costa Rica Banco de Credito del Peru Banco de Credito del Peru Banco de Credito del Peru Banco de Reservas de la Republica Dominicana Banco del Estado de Chile Banco latinoamericano do Comercio Exterior S.A. Banco International del Peru S.A.A. Banco International del Peru S.A.A. Banco International del Peru S.A.A. Banco International del Costa Rica Banco Santander	5.14% ^ 3.92% ^ 5.82% ^ 5.82% ^ 5.39% ^ 5.23% ^ 7.47% ^ 4.92% ^ 6.37% ^ 4.87% ^  3.50% 3.95% ^ 3.50% 7.95% ^ 6.50% 5.88% ^ 3.13% 4.50% ^ 6.00% ^ 2.38% ^ 4.88% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% ^ 5.25% 6 5.38% 4 4.00% 7 0.00% 7 0.00% 7 4.13% 2 6.67% ^ 3.88% 5 5.75% 8 5.9% 3 3.25% 4 4.88% 6 5.88% ^ 5.88%	10/20/2026 07/15/2026 07/15/2026 07/15/2026 07/20/2030 04/18/2026 01/15/2031 07/15/2028 07/15/2028 10/15/2020 01/15/2020 01/15/2020 01/15/2025 05/11/2026 05/14/2022 03/31/2025 11/28/2021 06/06/2023 03/30/2020 07/16/2022 03/15/2028 02/15/2025 06/12/2022 01/12/2021 11/19/2020 08/12/2018 08/12/2018 08/12/2018 10/25/2019 09/16/2020 02/11/2023 02/01/2023 02/01/2023 10/07/2020 01/08/2021 10/07/2020 04/23/2070 05/07/2020 11/01/2018 04/25/2021 10/07/2020 04/23/2070 05/07/2020 11/01/2018	2,005,372 2,502,613 2,027,123 2,847,968 2,002,143 992,691 4,122,663 2,013,508 3,018,124 273,971,307  995,460 3,690,243 12,604,242 6,650,492 1,547,000 1,314,425 4,690,856 483,649 2,068,765 2,954,858 13,014,587 3,173,625 12,926,120 13,339,585 11,472,668 2,017,400 201,740 15,459,358 3,468,069 6,272,766 4,305,000 1,050,000 4,919,157 3,925,339 3,287,304 13,072,500 1,077,500 2,042,313 802,000 5,495,437 303,159 13,114,528

2 500 000	D - ' 0 A	2 (50/ ^	00/10/2022	2 402 125
	Banistmo S.A. Bank of Montreal (5 Year Swap Rate USD + 1.43%)	3.65% ^ 3.80%	09/19/2022 12/15/2032	2,403,125 9,680,667
	Bantrab Senior Trust	9.00%	11/14/2020	1,276,562
	Barclays Bank Plc (3 Month LIBOR USD + 0.46%)	2.16%	01/11/2021	9,876,216
	BBVA Banco Continental S.A.	5.00%	08/26/2022	1,890,360
	BDO Unibank, Inc.	2.63%	10/24/2021	3,358,099
	BDO Unibank, Inc.	2.95%	03/06/2023	16,260,098
	Bharat Petroleum Corporation Ltd.	4.63%	10/25/2022	2,173,920
	Bharti Airtel Ltd. Bharti Airtel Ltd.	5.13% 4.38%	03/11/2023 06/10/2025	12,129,432 7,091,552
	BNP Paribas S.A.	3.38% ^	01/09/2025	12,775,551
	BPRL International Singapore Pte Ltd.	4.38%	01/18/2027	12,139,817
	Camposol S.A.	10.50% ^	07/15/2021	1,340,625
20,517,000	Canadian Natural Resources Ltd.	2.95%	01/15/2023	19,937,342
	Canadian Pacific Railway Company	2.90%	02/01/2025	91,414
	Celulosa Arauco y Constitucion S.A.	4.75%	01/11/2022	2,671,546
	CEVA Group PLC	7.00% ^	03/01/2021	3,629,725
	CK Hutchison International Ltd. CK Hutchison International Ltd.	2.25% ^ 2.88%	09/29/2020 04/05/2022	391,519 2,898,491
	CK Hutchison International Ltd.	2.75% ^	03/29/2023	964,412
	CK Hutchison International Ltd.	3.50% ^	04/05/2027	7,948,500
	CNOOC Finance Ltd.	4.25%	01/26/2021	1,229,868
	CNOOC Finance Ltd.	3.88%	05/02/2022	3,530,236
	CNOOC Finance Ltd.	3.50%	05/05/2025	14,514,930
	CNPC General Capital Ltd.	2.75%	05/14/2019	299,342
	CNPC General Capital Ltd. CNPC General Capital Ltd.	2.70% 3.95%	11/25/2019 04/19/2022	198,840 2,036,816
	CNPC General Capital Ltd.	3.40%	04/16/2023	3,069,252
	CNPC Overseas Capital Ltd.	4.50%	04/28/2021	13,970,368
	Coca-Cola Femsa S.A.B. de C.V.	3.88%	11/26/2023	665,473
18,900,000	Commonwealth Bank of Australia	2.75% ^	03/10/2022	18,584,659
18,755,000	Corpbanca S.A.	3.88%	09/22/2019	18,923,712
	Corporacion Financiera de Desarrollo S.A.	3.25%	07/15/2019	1,031,288
	Cosan Overseas Ltd.	8.25% †	05/05/2018	6,704,193
	Credit Suisse Group (3 Month LIBOR USD + 1.20%) DBS Group Holdings Ltd. (3 Month LIBOR USD + 0.49%)	3.31% ^ 2.54%	12/14/2023 06/08/2020	12,867,693 2,352,740
	DBS Group Holdings Ltd. (3 Month LIBOR USD + 0.62%)	2.37% ^	07/25/2022	9,652,224
	DBS Group Holdings Ltd. (3 Month LIBOR USD + 0.62%)	2.37%	07/25/2022	2,010,880
	DBS Group Holdings Ltd. (5 Year Swap Rate USD + 2.39%)	3.60% †	09/07/2021	5,525,973
	Delek & Avner Tamar Bond Ltd.	5.41% ^	12/30/2025	1,489,945
	Digicel Ltd.	7.13% ^	04/01/2022	3,056,625
	Digicel Ltd.	7.13%	04/01/2022	5,564,625
3,300,000		5.63% 7.63%	01/15/2021 07/23/2019	3,481,338
	Ecopetrol SA Embotelladora Andina S.A.	5.00%	10/01/2023	11,649,000 11,638,831
	ENA Norte Trust	4.95%	04/25/2023	6,847,425
	Export-Import Bank of India	2.75%	04/01/2020	197,872
	Export-Import Bank of India	3.13%	07/20/2021	4,104,130
	Export-Import Bank of India (3 Month LIBOR USD + 1.00%)	2.89%	08/21/2022	3,396,175
	Export-Import Bank of India	4.00%	01/14/2023	6,008,370
	FMG Resources Ltd.	4.75% ^	05/15/2022	2,393,869
	Fomento Economico Mexicano S.A.B. de C.V. Fondo Mivivienda S.A.	2.88% 3.38%	05/10/2023 04/02/2019	682,618 2,206,600
	Fondo Mivivienda S.A.	3.50% ^	01/31/2023	1,965,000
	Fondo Mivivienda S.A.	3.50%	01/31/2023	1,965,000
14,200,000		2.10%	10/04/2021	13,583,012
	GFL Environmental, Inc.	5.38% ^	03/01/2023	1,782,850
	Global Bank Corporation	5.13%	10/30/2019	12,969,240
	Global Bank Corporation	4.50% ^	10/20/2021	1,514,400
	Gohl Capital Ltd. Grupo Idesa S.A. de C.V.	4.25%	01/24/2027	10,341,870
	Grupo Idesa S.A. de C.V.	7.88% ^ 7.88%	12/18/2020 12/18/2020	2,820,101 4,879,068
7 511 320	Guanay Finance Ltd.	6.00%	12/15/2020	7,701,684
	Guatemala Energuate Trust	5.88% ^	05/03/2027	1,213,500
	GW Honos Security Corporation	8.75% ^	05/15/2025	3,502,800
	Hutchison Whampoa International Ltd.	3.25%	11/08/2022	7,641,117
	Indian Oil Corporation Ltd.	5.63%	08/02/2021	4,157,854
	Indian Oil Corporation Ltd.	5.75%	08/01/2023	13,954,455
2,884,000	Industrial Senior Trust	5.50%	11/01/2022	5,879,587
2,330,000 1,000,000	Intelsat Jackson Holdings S.A. Intelsat Jackson Holdings S.A.	5.50% 9.75% ^	08/01/2023 07/15/2025	1,909,375 936,250
	Inversiones CMPC S.A.	6.13%	11/05/2019	1,255,633
	Inversiones CMPC S.A.	4.50%	04/25/2022	5,659,620
3,515,000	Kronos Acquisition Holdings, Inc.	9.00% ^	08/15/2023	3,348,037
	Lima Metro Finance Ltd.	5.88%	07/05/2034	5,181,250
	Lloyds Banking Group PLC (3 Month LIBOR USD + 1.21%)	3.57%	11/07/2028	12,933,306
	Macquarie Group Ltd. (3 Month LIBOR USD + 1.02%)	3.19% ^	11/28/2023	6,902,109
	Macquarie Group Ltd. (3 Month LIBOR USD + 1.33%) Magnesita Finance Ltd.	4.15% ^ 8.63% †	03/27/2024	6,334,770
	Magnesita Finance Ltd.  Malayan Banking BHD (5 Year Swap Rate USD + 2.54%)	8.63% † 3.91%	04/30/2018 10/29/2026	1,160,352 16,188,547
	MARB BondCo PLC	7.00% ^	03/15/2024	1,887,500
	Marfrig Holdings Europe B.V.	8.00% ^	06/08/2023	1,010,000
	MEG Energy Corporation	7.00% ^	03/31/2024	2,743,150
19,695,000	Mitsubishi UFJ Financial Group, Inc. (3 Month LIBOR USD + 0.74%)	2.76%	03/02/2023	19,678,744
	Mizuho Financial Group, Inc. (3 Month LIBOR USD + 0.88%)	2.95%	09/11/2022	8,502,359
	New Red Finance, Inc.	5.00% ^	10/15/2025	3,508,138
5,300,000	OAS Financial Ltd. (5 Year CMT Rate + 8.19%)	8.88% ^ † Ω	04/30/2018	556,500
	OAS Financial Ltd. (5 Year CMT Rate + 8.19%)	8.88% † Ω	04/30/2018	157,500
	Odebrecht Finance Ltd.	7.13%	06/26/2042	578,000
	ONGC Videsh Ltd. ONGC Videsh Ltd.	2.88% 3.75%	01/27/2022	1,535,013
	ONGC Videsh Ltd. Orange S.A.	3./5% 2.75%	07/27/2026 02/06/2019	15,794,872 10,187,354
	Orange S.A.  Orange S.A.	5.38%	07/08/2019	716,840
	Orange S.A.	1.63%	11/03/2019	810,117

2/0/2010	BodbleElife Fullds Trust			
15 880 000	Oversea-Chinese Banking Corporation (5 Year Swap Rate USD + 2.20%)	4.00%	10/15/2024	16,001,673
	Panama Metro Line SP	0.00% ^	12/05/2022	8,411,850
	Panama Metro Line SP	0.00%	12/05/2022	10,169,293
1,000,000	Pesquera Exalmar S.A.A.	7.38%	01/31/2020	973,995
1,800,000	Pesquera Exalmar S.A.A.	7.38% ^	01/31/2020	1,753,191
	Petroleos Mexicanos	6.75%	09/21/2047	6,334,803
	Petroleos Mexicanos	6.35% ^	02/12/2048	6,347,119
		3.50%		8,406,160
	Petronas Capital Ltd.		03/18/2025	
	Petronas Global Sukuk Ltd.	2.71%	03/18/2020	10,241,954
3,280,000	Precision Drilling Corporation	7.13% ^	01/15/2026	3,255,400
3,600,000	PSA International Ltd.	3.88%	02/11/2021	3,703,784
	Reliance Holdings, Inc.	4.50%	10/19/2020	2,054,538
	Reliance Holdings, Inc.	5.40%	02/14/2022	17,392,223
	Royal Bank of Scotland Group PLC (3 Month LIBOR USD + 1.48%)	3.50%	05/15/2023	19,361,310
	SACI Falabella	3.75%	04/30/2023	2,283,898
11,662,000	Shire Acquisitions Investments Ireland DAC	2.88%	09/23/2023	11,143,124
3,800,000	Singtel Group Treasury	4.50%	09/08/2021	3,976,437
	Sinopec Group Overseas Development Ltd.	2.25% ^	09/13/2020	3,423,367
1 272 000	Sinopec Group Overseas Development Ltd.	2.75%	05/03/2021	1,350,991
1,5/2,000	Simplet Group Overseas Development Ltd.			
14,800,000	Sinopec Group Overseas Development Ltd.	2.75%	09/29/2026	13,451,054
	Sinopec Group Overseas Development Ltd.	3.63% ^	04/12/2027	484,598
500,000	Sixsigma Networks Mexico S.A. de C.V.	8.25% ^	11/07/2021	528,750
	Sixsigma Networks Mexico S.A. de C.V.	8.25%	11/07/2021	634,500
	SP PowerAssets Ltd.	2.70%	09/14/2022	6,381,598
		2.47%		19,704,090
	Sumitomo Mitsui Financial Group, Inc. (3 Month LIBOR USD + 0.74%)		01/17/2023	
	Sydney Airport Finance Company Pty Ltd.	3.63% ^	04/28/2026	341,525
	Telefonica Chile S.A.	3.88%	10/12/2022	4,673,782
2,310,000	Telesat LLC	8.88% ^	11/15/2024	2,541,000
	Temasek Financial Ltd.	2.38%	01/23/2023	19,634,717
	Tencent Holdings Ltd.	3.38%	05/02/2019	1,206,854
	Tencent Holdings Ltd.	2.88%	02/11/2020	698,933
	Tencent Holdings Ltd. (3 Month LIBOR USD + 0.61%)	2.34% ^	01/19/2023	7,312,922
1,980,000	Teva Pharmaceutical Finance B.V.	6.75% ^	03/01/2028	1,957,070
	Teva Pharmaceutical Finance Netherlands B.V.	2.80%	07/21/2023	15,484,178
	Transelec S.A.	4.63%	07/26/2023	941,071
400,000	Transelec S.A.	3.88%	01/12/2029	386,000
7,300,000	Transportadora de Gas del Peru S.A.	4.25%	04/30/2028	7,290,875
	Transportadora de Gas Internacional S.A.	5.70%	03/20/2022	2,950,750
		6.00% ^		
	Travelport Corporate Finance PLC		03/15/2026	1,423,844
1,418,000	Union Bank of the Philippines	3.37%	11/29/2022	1,381,296
9,800,000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 2.00%)	3.75%	09/19/2024	9,873,206
9.895.000	United Overseas Bank Ltd. (5 Year Swap Rate USD + 2.24%)	3.50%	09/16/2026	9,814,247
	UPL Corporation	3.25%	10/13/2021	6,573,203
	•	3.2370	10/13/2021	
Total Foreign Corp	orate Bonds (Cost \$1,019,213,955)			993,490,485
Foreign Governme	nt Bonds, Foreign Agencies and Foreign Government Sponsored Corporations -			
1.7%				
1.7% 2 550 000	Chile Government International Bond	2 25%	10/30/2022	2 449 275
2,550,000	Chile Government International Bond	2.25%	10/30/2022	2,449,275
2,550,000 12,300,000	Chile Government International Bond	3.13%	03/27/2025	12,084,750
2,550,000 12,300,000 13,800,000	Chile Government International Bond Chile Government International Bond	3.13% 3.13%	03/27/2025 01/21/2026	12,084,750 13,537,800
2,550,000 12,300,000 13,800,000	Chile Government International Bond	3.13%	03/27/2025	12,084,750
2,550,000 12,300,000 13,800,000 8,140,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond	3.13% 3.13% 10.00%	03/27/2025 01/21/2026 08/01/2020	12,084,750 13,537,800 9,122,905
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond	3.13% 3.13% 10.00% 4.88%	03/27/2025 01/21/2026 08/01/2020 05/05/2021	12,084,750 13,537,800 9,122,905 13,946,518
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211
2,550,000 12,300,000 13,800,000 8,140,000 7,700,000 3,100,000 9,400,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318
2,550,000 12,300,000 13,800,000 8,140,000 7,700,000 3,100,000 9,400,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 9,400,000 11,000,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430
2,550,000 12,300,000 13,800,000 8,140,000 7,700,000 3,100,000 9,400,000 11,000,000 3,239,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 9,400,000 11,000,000 3,239,000 6,700,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363
2,550,000 12,300,000 13,800,000 8,140,000 7,700,000 3,100,000 9,400,000 11,000,000 6,700,000 11,621,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sovereign Sukuk BHD Mexico Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 3.75%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357
2,550,000 12,300,000 13,800,000 8,140,000 7,700,000 3,100,000 9,400,000 11,000,000 3,239,000 6,700,000 14,260,000 8,000,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sovereign Sukuk BHD Mexico Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 3.75%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 9,400,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 8,000,000 4,000,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Panama Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 3.75% 4.00% 3.88%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 9,400,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 8,000,000 4,000,000 3,000,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Pensahaan Penerbit	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 3.75% 4.00% 4.00% 4.15%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028 03/29/2027	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 4,000,000 3,000,000 12,000,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 3.88% 4.15% 4.15%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028 03/29/2027 03/29/2027	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000
2,550,000 12,300,000 13,800,000 8,140,000 13,355,000 7,700,000 3,100,000 9,400,000 11,000,000 3,239,000 6,700,000 14,260,000 4,000,000 3,000,000 12,000,000 12,000,000 7,600,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Philippine Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.15% 4.15% 4.15% 4.15%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028 03/29/2027 01/15/2021	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 9,400,000 11,000,000 3,239,000 6,700,000 11,621,000 4,000,000 4,000,000 4,000,000 12,000,000 12,000,000 17,600,000 17,600,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Powernment International Bond Philippine Government International Bond Philippine Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 3.75% 4.00% 3.88% 4.15% 4.15% 4.15% 4.00%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 03/29/2027 03/29/2027 01/15/2021 01/21/2024	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 4,000,000 4,000,000 7,600,000 12,000,000 17,600,000 17,600,000 3,000,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Republic of Poland Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.15% 4.15% 4.15% 4.15%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028 03/29/2027 01/15/2021	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 4,000,000 4,000,000 7,600,000 12,000,000 17,600,000 17,600,000 3,000,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Republic of Poland Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.00% 5.13%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 03/29/2027 03/29/2027 01/15/2021 01/21/2024 04/21/2021	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 4,000,000 4,000,000 7,600,000 12,000,000 17,600,000 17,600,000 17,600,000 17,600,000 17,000,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Philippine Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 3.75% 4.00% 3.88% 4.15% 4.15% 4.15% 4.00%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 03/29/2027 03/29/2027 01/15/2021 01/21/2024	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 11,000,000 6,700,000 14,260,000 4,000,000 4,000,000 12,000,000 12,000,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Republic of Poland Government International Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.00% 5.13%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 03/29/2027 03/29/2027 01/15/2021 01/21/2024 04/21/2021	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100
2,550,000 12,300,000 13,800,000 8,140,000 13,355,000 7,700,000 3,100,000 9,400,000 11,000,000 14,260,000 4,000,000 12,000,000 12,000,000 12,000,000 17,600,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Philippine Government International Bond Philippine Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD  **rnment Bonds, Foreign Agencies and Foreign Government Sponsored*	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.00% 5.13%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 03/29/2027 03/29/2027 01/15/2021 01/21/2024 04/21/2021	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110
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2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 4,000,000 12,000,000 7,600,000 12,000,000 17,600,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD  Ternment Bonds, Foreign Agencies and Foreign Government Sponsored	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.00% 5.13%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 03/29/2027 03/29/2027 01/15/2021 01/21/2024 04/21/2021	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110
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2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 11,000,000 6,700,000 11,621,000 14,260,000 3,000,000 12,000,000 17,600	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Philippine Government International Bond Philippine Government International Bond Prinment Bonds, Foreign Agencies and Foreign Government Sponsored  10.1% North Texas Municipal Water District Water System Revenue 10.1% North Texas Municipal Water District Water System Revenue 10.1% North Texas Municipal Backed Obligations - 7.1%	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.15% 4.15% 4.15% 4.15% 4.5% 4.5% 5.13% 4.65%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028 03/29/2027 03/29/2027 01/15/2021 01/21/2024 04/21/2021 07/06/2021	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 4,000,000 3,000,000 12,000,000 7,600,000 17,600,000 17,600,000 17,600,000 17,600,000 Total Foreign Gove Corporations (Cost \$179,307,541) Municipal Bonds 4,250,000 Total Municipal Bo Non-Agency Comn 11,235,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Malaysia Sukuk Global BHD Malaysia Sukuk Global BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD  Trumment Bonds, Foreign Agencies and Foreign Government Sponsored  10.1% North Texas Municipal Water District Water System Revenue 10.1% North Texas Municipal Water District Water System Revenue 10.1% Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%)	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 3.75% 4.00% 3.88% 4.15% 4.15% 4.15% 4.15% 4.5% 5.13% 4.65%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 03/29/2027 03/29/2027 01/15/2021 01/21/2024 04/21/2021 07/06/2021	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753  4,894,683 4,894,683
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 4,000,000 3,000,000 12,000,000 7,600,000 17,600,000 17,600,000 17,600,000 17,600,000 Total Foreign Gove Corporations (Cost \$179,307,541) Municipal Bonds 4,250,000 Total Municipal Bo Non-Agency Comn 11,235,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Philippine Government International Bond Philippine Government International Bond Prinment Bonds, Foreign Agencies and Foreign Government Sponsored  10.1% North Texas Municipal Water District Water System Revenue 10.1% North Texas Municipal Water District Water System Revenue 10.1% North Texas Municipal Backed Obligations - 7.1%	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.15% 4.15% 4.15% 4.15% 4.5% 4.5% 5.13% 4.65%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028 03/29/2027 03/29/2027 01/15/2021 01/21/2024 04/21/2021 07/06/2021	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 4,000,000 3,000,000 12,000,000 17,600,0	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD Ternment Bonds, Foreign Agencies and Foreign Government Sponsored  0.1% North Texas Municipal Water District Water System Revenue Indis (Cost \$4,776,759) Indicate Hereit Mortgage Backed Obligations - 7.1% Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%) BAMLL Commercial Mortgage Securities Trust, Series 2014-IP-E	3.13% 3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.00% 4.5%  5.00%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/29/2027 01/15/2021 07/06/2021	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753 4,894,683 4,894,683
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 11,000,000 11,000,000 11,621,000 14,260,000 4,000,000 12,000,000 12,000,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 18,000,000 18,000,000 18,000,000 18,250,000 Total Foreign Gove Corporations (Cost \$179,307,541)  Municipal Bonds - 4,250,000 Total Municipal Bo Non-Agency Comm 11,235,000 2,000,000 118,650,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Malaysia Sukuk Global BHD Malaysia Sukuk Global BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD  Trumment Bonds, Foreign Agencies and Foreign Government Sponsored  10.1% North Texas Municipal Water District Water System Revenue 10.1% North Texas Municipal Water District Water System Revenue 10.1% Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%)	3.13% 3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.00% 4.5%  5.00%  4.83% ^ 2.72% # ^ 0.38% # ^ I/O	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 03/29/2027 03/29/2027 01/15/2021 01/21/2024 04/21/2021 07/06/2021	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753  4,894,683 4,894,683
2,550,000 12,300,000 13,800,000 8,140,000 13,350,000 7,700,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 4,000,000 3,000,000 12,000,000 17,600,0	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Republic of Poland Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD rrnment Bonds, Foreign Agencies and Foreign Government Sponsored  0.1% North Texas Municipal Water District Water System Revenue ands (Cost \$4,776,759) mercial Mortgage Backed Obligations - 7.1% Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%) BAMLL Commercial Mortgage Securities Trust, Series 2015-200P-XA	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.5% 4.5% 4.5% 4.5% 4.00% 4.20% 5.13% 4.65%  5.00%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028 03/29/2027 01/25/2021 01/21/2021 07/06/2021	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753  4,894,683 4,894,683 11,152,489 1,990,131 2,941,772
2,550,000 12,300,000 13,800,000 8,140,000 8,140,000 7,700,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 3,000,000 12,000,000 7,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 18,000,000 11,000,000 11,000,000 Total Foreign Gove Corporations (Cost \$179,307,541) Municipal Bonds 4,250,000 Total Municipal Bo Non-Agency Comn 11,235,000 2,000,000 118,650,000 191,686,328	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD Ternment Bonds, Foreign Agencies and Foreign Government Sponsored  0.1% North Texas Municipal Water District Water System Revenue Indis (Cost \$4,776,759) Indicate Hereit Mortgage Backed Obligations - 7.1% Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%) BAMLL Commercial Mortgage Securities Trust, Series 2014-IP-E	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 3.75% 4.00% 3.88% 4.15% 4.15% 4.15% 4.5%  5.00%  4.83% ^ 2.72% # ^ 0.38% # ^ I/O # I/O 0.75% O	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/29/2027 01/15/2021 07/06/2021	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753 4,894,683 4,894,683
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2,550,000 12,300,000 13,800,000 8,140,000 8,140,000 7,700,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 3,000,000 12,000,000 7,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 18,000,000 11,000,000 11,000,000 Total Foreign Gove Corporations (Cost \$179,307,541) Municipal Bonds 4,250,000 Total Municipal Bo Non-Agency Comn 11,235,000 2,000,000 118,650,000 191,686,328	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan	3.13% 3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.00% 4.5%  5.00%  4.83% ^ 2.72% # ^ 0.38% # ^ I/O # I/ 0.75% O	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/29/2027 01/21/2024 04/21/2021 07/06/2021 09/01/2035 12/15/2036 06/15/2028 04/14/2033 02/15/2061	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753 4,894,683 4,894,683 11,152,489 1,990,131 2,941,772 11,304,605
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2,550,000 12,300,000 13,800,000 8,140,000 8,140,000 7,700,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 3,000,000 12,000,000 7,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 18,000,000 11,000,000 11,000,000 Total Foreign Gove Corporations (Cost \$179,307,541) Municipal Bonds 4,250,000 Total Municipal Bo Non-Agency Comn 11,235,000 2,000,000 118,650,000 191,686,328	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Giobal BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD  Trument Bonds, Foreign Agencies and Foreign Government Sponsored  10.1% North Texas Municipal Water District Water System Revenue Indis (Cost \$4,776,759) Intercial Mortgage Backed Obligations - 7.1% Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%) BAMLL Commercial Mortgage Securities Trust, Series 2014-IP-E BAMLL Commercial Mortgage Securities Trust, Series 2015-200P-XA BANK, Series 2018-BN10-XA	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 4.00% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.5% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 4.00% 4.20% 5.13% 4.65%  5.00%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028 03/29/2027 01/21/2021 01/21/2021 07/06/2021 09/01/2035 12/15/2036 06/15/2028 04/14/2033 02/15/2061 11/15/2050	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753  4,894,683 4,894,683 11,152,489 1,990,131 2,941,772 11,304,605 440,741
2,550,000 12,300,000 13,800,000 8,140,000 8,140,000 3,100,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 3,000,000 12,000,000 12,000,000 17,600,000 3,000,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 18,000,000 11,000,000 11,000,000 Total Foreign Gove Corporations (Cost \$179,307,541) Municipal Bonds 4,250,000 Total Municipal Bo Non-Agency Comn 11,235,000 2,000,000 118,650,000 191,686,328 7,616,346	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Philippine Government International Bond Prusahaan Penerbit Philippine Government Inte	3.13% 3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.15% 4.00% 4.15% 4.00% 4.15% 4.00% 4.20% 5.13% 4.65%  5.00%  4.83% ^ 2.72% # ^ 0.38% # ^ I/O # I/ 0.75% O	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/29/2027 01/21/2024 04/21/2021 07/06/2021 09/01/2035 12/15/2036 06/15/2028 04/14/2033 02/15/2061	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753 4,894,683 4,894,683 11,152,489 1,990,131 2,941,772 11,304,605
2,550,000 12,300,000 13,800,000 8,140,000 8,140,000 3,100,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 3,000,000 12,000,000 12,000,000 17,600,000 3,000,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 18,000,000 11,000,000 11,000,000 Total Foreign Gove Corporations (Cost \$179,307,541) Municipal Bonds 4,250,000 Total Municipal Bo Non-Agency Comn 11,235,000 2,000,000 118,650,000 191,686,328 7,616,346	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD  Ternment Bonds, Foreign Agencies and Foreign Government Sponsored  10.1% North Texas Municipal Water District Water System Revenue Indis (Cost \$4,776,759) Indis (Cos	3.13% 3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 4.00% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.00% 4.5%  5.00%  4.83% ^ 2.72% # ^ 0.38% # ^ I/O # I/ 0.75% O # I/ 0.75% O # I/ 1.52% O	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/29/2027 01/15/2021 07/06/2021 09/01/2035 12/15/2036 06/15/2028 04/14/2033 02/15/2050	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753 4,894,683 4,894,683 11,152,489 1,990,131 2,941,772 11,304,605 440,741 7,748,567
2,550,000 12,300,000 13,800,000 8,140,000 8,140,000 3,100,000 3,100,000 11,000,000 3,239,000 6,700,000 11,621,000 14,260,000 3,000,000 12,000,000 12,000,000 17,600,000 3,000,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 18,000,000 11,000,000 11,000,000 Total Foreign Gove Corporations (Cost \$179,307,541) Municipal Bonds 4,250,000 Total Municipal Bo Non-Agency Comn 11,235,000 2,000,000 118,650,000 191,686,328 7,616,346	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Philippine Government International Bond Prusahaan Penerbit Philippine Government Inte	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 4.00% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.5% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 4.00% 4.20% 5.13% 4.65%  5.00%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028 03/29/2027 01/21/2021 01/21/2021 07/06/2021 09/01/2035 12/15/2036 06/15/2028 04/14/2033 02/15/2061 11/15/2050	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753  4,894,683 4,894,683 11,152,489 1,990,131 2,941,772 11,304,605 440,741
2,550,000 12,300,000 13,800,000 8,140,000 13,3550,000 7,700,000 3,100,000 9,400,000 11,000,000 11,621,000 14,260,000 4,000,000 12,000,000 12,000,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 18,000,000 11,000,000 Total Foreign Gove Corporations (Cost \$179,307,541) Municipal Bonds - 4,250,000 Total Municipal Bo Non-Agency Comm 11,235,000 2,000,000 118,650,000 191,686,328 7,616,346 76,860,790 1,508,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Republic of Poland Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD  **rament Bonds**, Foreign Agencies and Foreign Government Sponsored  **O.1%* North Texas Municipal Water District Water System Revenue **onds** (Cost \$4,776,759) **nercial Mortgage Backed Obligations - 7.1%* Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%) BAMLL Commercial Mortgage Securities Trust, Series 2014-IP-E BAMLL Commercial Mortgage Securities Trust, Series 2015-200P-XA  BANK, Series 2018-BN10-XA  BANK, Series 2017-BNK8-XA  Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%)	3.13% 3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 4.00% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.00% 4.5%  5.00%  4.83% ^ 2.72% # ^ 0.38% # ^ I/O # I/ 0.75% O # I/ 0.75% O # I/ 1.52% O	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/29/2027 01/15/2021 07/06/2021 09/01/2035 12/15/2036 06/15/2028 04/14/2033 02/15/2050	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753  4,894,683 4,894,683 11,152,489 1,990,131 2,941,772 11,304,605 440,741 7,748,567
2,550,000 12,300,000 13,800,000 8,140,000 13,3550,000 7,700,000 3,100,000 9,400,000 11,000,000 11,621,000 14,260,000 4,000,000 12,000,000 12,000,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 18,000,000 11,000,000 Total Foreign Gove Corporations (Cost \$179,307,541) Municipal Bonds - 4,250,000 Total Municipal Bo Non-Agency Comm 11,235,000 2,000,000 118,650,000 191,686,328 7,616,346 76,860,790 1,508,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD rrnment Bonds, Foreign Agencies and Foreign Government Sponsored  10.1% North Texas Municipal Water District Water System Revenue 10.18 North Texas Municipal Water District Water System Revenue 10.19 North Texas Municipal Water District Water System Revenue 10.19 North Texas Municipal Water District Water System Revenue 11.10 North Texas Municipal Water District Water System Revenue 12.11 Month LIBOR USD + 3.05%) 13.12 BAMLL Commercial Mortgage Securities Trust, Series 2014-IP-E 13.14 BAMLL Commercial Mortgage Securities Trust, Series 2015-200P-XA  14.15 BANK, Series 2018-BN10-XA  15.16 BANK, Series 2017-BNK8-XA  16.17 BANK, Series 2017-BNK8-XA  17.18 BARC Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%) 18.18 BARC Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.20%)	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.5%  5.00%  4.83% ^ 2.72% # ^ 0.38% # ^ I/O  0.75% O  # I/ 1.52% O  2.98% ^	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028 03/29/2027 01/25/2021 01/21/2024 04/21/2021 07/06/2021 09/01/2035 12/15/2036 06/15/2028 04/14/2033 02/15/2050 08/15/2036	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753  4,894,683 4,894,683 4,894,683 11,152,489 1,990,131 2,941,772 11,304,605 440,741 7,748,567 1,506,934
2,550,000 12,300,000 13,800,000 8,140,000 8,140,000 3,100,000 3,100,000 3,239,000 6,700,000 11,621,000 14,260,000 4,000,000 12,000,000 12,000,000 12,000,000 17,600,000 1,000,000 17,600,000 1,000,000 17,600,000 17,600,000 18,050,000 11,000,000 11,000,000 11,000,000 11,000,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Polinpine Government International Bond Republic of Poland Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD  **International Bond Bond Bond Bond Bond Bond Bond Bond	3.13% 3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 4.00% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.00% 4.5%  5.00%  4.83% ^ 2.72% # ^ 0.38% # ^ I/O # I/ 0.75% O # I/ 0.75% O # I/ 1.52% O	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/29/2027 01/15/2021 07/06/2021 09/01/2035 12/15/2036 06/15/2028 04/14/2033 02/15/2050	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753  4,894,683 4,894,683 11,152,489 1,990,131 2,941,772 11,304,605 440,741 7,748,567
2,550,000 12,300,000 13,800,000 8,140,000 8,140,000 3,100,000 3,100,000 3,239,000 6,700,000 11,621,000 14,260,000 4,000,000 12,000,000 12,000,000 12,000,000 17,600,000 1,000,000 17,600,000 1,000,000 17,600,000 17,600,000 18,050,000 11,000,000 11,000,000 11,000,000 11,000,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Povernment International Bond Republic of Poland Government International Bond Republic of Poland Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD  Trument Bonds, Foreign Agencies and Foreign Government Sponsored  0.1% North Texas Municipal Water District Water System Revenue unds (Cost \$4,776,759)  nercial Mortgage Backed Obligations - 7.1% Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%) BAMLL Commercial Mortgage Securities Trust, Series 2014-IP-E BAMLL Commercial Mortgage Securities Trust, Series 2015-200P-XA  BANK, Series 2018-BN10-XA  BANK, Series 2017-BNK8-XA  Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.20%) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-C (1 Month LIBOR USD + 1.70%)	3.13% 3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.00% 4.5%  5.00%  5.00%  4.83% ^ 2.72% # ^ 0.38% # ^ I/O # I/ 0.75% O # I/ 0.75% O # I/ 0.75% O 2.98% ^ 3.48% ^	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/29/2027 01/15/2021 07/06/2021 09/01/2035 12/15/2036 06/15/2028 04/14/2033 02/15/2061 11/15/2050 02/15/2036 08/15/2036	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753  4,894,683 4,894,683  11,152,489 1,990,131 2,941,772 11,304,605 440,741 7,748,567 1,506,934 1,714,962
2,550,000 12,300,000 13,800,000 8,140,000 8,140,000 3,100,000 3,100,000 3,239,000 6,700,000 11,621,000 14,260,000 4,000,000 12,000,000 12,000,000 12,000,000 17,600,000 1,000,000 17,600,000 1,000,000 17,600,000 17,600,000 18,050,000 11,000,000 11,000,000 11,000,000 11,000,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Malaysia Sovereign Sukuk BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Polinpine Government International Bond Republic of Poland Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD  **International Bond Bond Bond Bond Bond Bond Bond Bond	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.5%  5.00%  4.83% ^ 2.72% # ^ 0.38% # ^ I/O  0.75% O  # I/ 1.52% O  2.98% ^	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028 03/29/2027 01/25/2021 01/21/2024 04/21/2021 07/06/2021 09/01/2035 12/15/2036 06/15/2028 04/14/2033 02/15/2050 08/15/2036	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753  4,894,683 4,894,683 4,894,683 11,152,489 1,990,131 2,941,772 11,304,605 440,741 7,748,567 1,506,934
2,550,000 12,300,000 13,800,000 8,140,000 13,3550,000 7,700,000 3,100,000 9,400,000 11,000,000 11,621,000 14,260,000 4,000,000 12,000,000 12,000,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 18,000,000 11,000,000 Total Foreign Gove Corporations (Cost \$179,307,541) Municipal Bonds - 4,250,000 Total Municipal Bonds - 11,235,000 2,000,000 118,650,000 191,686,328 7,616,346 76,860,790 1,508,000 1,719,000 3,600,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Israel Government International Bond Malaysia Sukuk Global BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Philippine Government International Bond Republic of Poland Government International Bond Wakala Global Sukuk BHD **International Bond Bond Bond Bond Bond Bond Bond Bond	3.13% 3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.00% 4.5%  5.00%  5.00%  4.83% ^ 2.72% # ^ 0.38% # ^ I/O # I/ 0.75% O # I/ 0.75% O # I/ 0.75% O 2.98% ^ 3.48% ^	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/29/2027 01/15/2021 07/06/2021 09/01/2035 12/15/2036 06/15/2028 04/14/2033 02/15/2061 11/15/2050 02/15/2036 08/15/2036	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753  4,894,683 4,894,683  11,152,489 1,990,131 2,941,772 11,304,605 440,741 7,748,567 1,506,934 1,714,962
2,550,000 12,300,000 13,800,000 8,140,000 13,3550,000 7,700,000 3,100,000 9,400,000 11,000,000 11,621,000 14,260,000 4,000,000 12,000,000 12,000,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 17,600,000 18,000,000 11,000,000 Total Foreign Gove Corporations (Cost \$179,307,541) Municipal Bonds - 4,250,000 Total Municipal Bo Non-Agency Comm 11,235,000 2,000,000 118,650,000 191,686,328 7,616,346 76,860,790 1,508,000 1,719,000 3,600,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Malaysia Sukuk Global BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Philippine Government International Bond Philippine Government International Bond Wakala Global Sukuk BHD  rrment Bonds, Foreign Agencies and Foreign Government Sponsored  0.1%  North Texas Municipal Water District Water System Revenue mds (Cost \$4,776,759) mercial Mortgage Backed Obligations - 7.1% Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%) BAMLL Commercial Mortgage Securities Trust, Series 2014-IP-E BAMLL Commercial Mortgage Securities Trust, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.20%) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR USD + 1.20%) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR USD + 1.20%) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR USD + 1.20%) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR USD + 2.50%) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 2.50%)	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.5% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 0.38% 4.15% 4.20% 5.13% 4.65%  5.00%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028 03/29/2027 01/21/2021 01/21/2021 07/06/2021 09/01/2035 12/15/2036 06/15/2028 04/14/2033 02/15/2050 08/15/2036 08/15/2036	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753  4,894,683 4,894,683 4,894,683 11,152,489 1,990,131 2,941,772 11,304,605 440,741 7,748,567 1,506,934 1,714,962 3,595,973
2,550,000 12,300,000 13,800,000 8,140,000 8,140,000 3,100,000 3,100,000 3,239,000 6,700,000 11,621,000 14,260,000 4,000,000 12,000,000 12,000,000 12,000,000 17,600,000 3,000,000 17,600,000 17,600,000 17,600,000 18,050,000 18,050,000 19,000,000 11,000,000 11,000,000 11,000,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Malaysia Sukuk Global BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Prusahaan Penerbit Prusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government Inte	3.13% 3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 5.13% 4.05%  5.00%  4.83% ^ 2.72% # ^ 0.38% # ^ I/O 0.75% O # I/ 0.75% O 2.98% ^ 3.48% ^ 4.28% ^ 5.28% ^	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028 03/29/2027 01/21/2028 03/29/2027 01/21/2024 04/21/2021 07/06/2021  09/01/2035  12/15/2036 06/15/2028 04/14/2033 02/15/2061 11/15/2036 08/15/2036 08/15/2036 08/15/2036	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753 4,894,683 4,894,683 11,152,489 1,990,131 2,941,772 11,304,605 440,741 7,748,567 1,506,934 1,714,962 3,595,973 3,453,768
2,550,000 12,300,000 13,800,000 8,140,000 8,140,000 3,100,000 3,100,000 3,239,000 6,700,000 11,621,000 14,260,000 4,000,000 12,000,000 12,000,000 12,000,000 17,600,000 3,000,000 17,600,000 17,600,000 17,600,000 18,050,000 18,050,000 19,000,000 11,000,000 11,000,000 11,000,000	Chile Government International Bond Chile Government International Bond Costa Rica Government International Bond Indonesia Government International Bond Israel Government International Bond Malaysia Sukuk Global BHD Malaysia Sukuk Global BHD Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Panama Government International Bond Panama Government International Bond Panama Government International Bond Perusahaan Penerbit Perusahaan Penerbit Philippine Government International Bond Philippine Government International Bond Philippine Government International Bond Philippine Government International Bond Wakala Global Sukuk BHD  rrment Bonds, Foreign Agencies and Foreign Government Sponsored  0.1%  North Texas Municipal Water District Water System Revenue mds (Cost \$4,776,759) mercial Mortgage Backed Obligations - 7.1% Atrium Hotel Portfolio Trust, Series 2017-ATRM-E (1 Month LIBOR USD + 3.05%) BAMLL Commercial Mortgage Securities Trust, Series 2014-IP-E BAMLL Commercial Mortgage Securities Trust, Series 2017-DELC-C (1 Month LIBOR USD + 1.20%) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-D (1 Month LIBOR USD + 1.20%) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR USD + 1.20%) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR USD + 1.20%) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR USD + 1.20%) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-E (1 Month LIBOR USD + 2.50%) Barclays Commercial Mortgage Securities LLC, Series 2017-DELC-F (1 Month LIBOR USD + 2.50%)	3.13% 3.13% 10.00% 4.88% 4.00% 3.15% 2.88% 3.04% 3.18% 4.00% 4.15% 4.00% 4.15% 4.00% 4.15% 4.5% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 4.15% 0.38% 4.15% 4.20% 5.13% 4.65%  5.00%	03/27/2025 01/21/2026 08/01/2020 05/05/2021 06/30/2022 06/30/2023 03/16/2026 04/22/2025 04/27/2026 10/02/2023 03/28/2027 01/11/2028 09/22/2024 03/17/2028 03/29/2027 01/21/2021 01/21/2021 07/06/2021 09/01/2035 12/15/2036 06/15/2028 04/14/2033 02/15/2050 08/15/2036 08/15/2036	12,084,750 13,537,800 9,122,905 13,946,518 7,977,393 3,098,211 9,061,318 10,803,430 3,174,301 6,873,363 11,763,357 13,807,245 8,232,000 4,040,000 2,973,750 11,895,000 7,794,583 18,351,344 3,191,100 1,056,110  175,233,753  4,894,683 4,894,683 4,894,683 11,152,489 1,990,131 2,941,772 11,304,605 440,741 7,748,567 1,506,934 1,714,962 3,595,973

10/2010	•	BoubleLine Funds Hust			
		Bear Stearns Commercial Mortgage Securities, Inc., Series 2007-T26-AJ	5.52% #	01/12/2045	3,575,516
	3,283,000	BX Commercial Mortgage Trust, Series 2018-BIOA-D (1 Month LIBOR USD + 1.32%, 1.35% Floor)	2.97% ^	03/15/2037	3,269,155
	8,207,000	BX Commercial Mortgage Trust, Series 2018-BIOA-E (1 Month LIBOR USD +	2.5770	03/13/2037	3,207,133
	4 128 000	1.95%, 1.98% Floor) BX Trust, Series 2017-IMC-D (1 Month LIBOR USD + 2.25%, 2.25% Floor)	3.60% ^ 4.03% ^	03/15/2037 10/15/2032	8,169,674 4,143,852
		BX Trust, Series 2017-1MC-D (1 Month LIBOR USD + 2.25%, 2.25% Floor)  BX Trust, Series 2017-1MC-E (1 Month LIBOR USD + 3.25%, 3.25% Floor)	5.03% ^	10/15/2032	6,696,630
		BX Trust, Series 2017-SLCT-D (1 Month LIBOR USD + 2.05%)	3.83% ^	07/15/2034	3,849,276
		BX Trust, Series 2017-SLCT-E (1 Month LIBOR USD + 3.15%) Caesars Palace Las Vegas Trust, Series 2017-VICI-D	4.93% ^ 4.35% # ^	07/15/2034 10/15/2034	6,347,550 1,588,778
	4,617,000	Caesars Palace Las Vegas Trust, Series 2017-VICI-E	4.35% # ^	10/15/2034	4,524,666
	74,166,544	CFCRE Commercial Mortgage Trust, Series 2016-C3-D	3.05% # ^ # I/	01/10/2048	385,832
		CFCRE Commercial Mortgage Trust, Series 2016-C3-XA	1.07% O	01/10/2048	4,757,413
		CFCRE Commercial Mortgage Trust, Series 2016-C7-A3 CGCMT Commercial Mortgage Trust, Series 2016-SMPL-D	3.84% 3.52% ^	12/10/2054 09/10/2031	9,433,540 3,176,422
		CGGS Commercial Mortgage Trust, Series 2018-WSS-D (1 Month LIBOR USD +			
	7 106 000	2.30%) CHT Mortgage Trust, Series 2017-CSMO-E (1 Month LIBOR USD + 3.00%, 3.00%	4.05% ^	02/15/2037	11,549,235
		Floor)	4.78% ^	11/15/2036	7,254,409
	3,838,000	CHT Mortgage Trust, Series 2017-CSMO-F (1 Month LIBOR USD + 3.74%, 3.80% Floor)	5.52% ^	11/15/2036	3,870,521
		Citigroup Commercial Mortgage Trust, Series 2012-GC8-XA	1.81% # ^ I/O	09/10/2045	513,681
	4,234,500 4,138,929	Citigroup Commercial Mortgage Trust, Series 2015-GC27-D	4.43% # ^ # I/	02/10/2048	3,608,400
	7,130,727	Citigroup Commercial Mortgage Trust, Series 2015-GC27-XA	1.41% O	02/10/2048	300,296
	5,572,000 73,248,368	Citigroup Commercial Mortgage Trust, Series 2015-GC35-C	4.50% # # I/	11/10/2048	5,500,499
	73,240,300	Citigroup Commercial Mortgage Trust, Series 2015-GC35-XA	0.89% O	11/10/2048	3,300,850
	2,605,000 45,874,836	Citigroup Commercial Mortgage Trust, Series 2016-GC36-D	2.85% ^	02/10/2049	2,006,106
	43,874,830	Citigroup Commercial Mortgage Trust, Series 2016-P3-XA	# I/ 1.71% O	04/15/2049	4,476,691
		Citigroup Commercial Mortgage Trust, Series 2016-P4-A4	2.90%	07/10/2049	8,208,781
	58,333,314	Citigroup Commercial Mortgage Trust, Series 2016-P4-XA	# I/ 2.00% O	07/10/2049	6,858,458
	83,803,882		# I/		
	6.303.000	Citigroup Commercial Mortgage Trust, Series 2016-P5-XA Citigroup Commercial Mortgage Trust, Series 2016-P6-A5	1.55% O 3.72% #	10/10/2049 12/10/2049	7,650,004 6,417,836
	3,224,000	CLNS Trust, Series 2017-IKPR-D (1 Month LIBOR USD + 0.00%, 2.05% Floor)	3.79% ^	06/11/2032	3,235,931
		CLNS Trust, Series 2017-IKPR-E (1 Month LIBOR USD + 3.50%, 3.50% Floor) CLNS Trust, Series 2017-IKPR-F (1 Month LIBOR USD + 4.50%, 4.50% Floor)	5.24% ^ 6.24% ^	06/11/2032 06/11/2032	3,249,039 3,255,440
	2,301,371	COBALT Commercial Mortgage Trust, Series 2007-C2-AJFX	5.57% #	04/15/2047	2,324,229
	23,058,495	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3-XA	# I/ 1.88% O	10/15/2045	1,604,618
		Commercial Mortgage Pass-Through Certificates, Series 2012-CR4-D	4.57% # ^	10/15/2045	5,099,060
		Commercial Mortgage Pass-Through Certificates, Series 2012-LC4-XA Commercial Mortgage Pass-Through Certificates, Series 2013-CR11-D	2.21% # ^ I/O 5.17% # ^	12/10/2044 08/10/2050	230,885 7,458,609
	3,500,000	Commercial Mortgage Pass-Through Certificates, Series 2014-CR20-C	4.50% #	11/10/2047	3,513,065
		Commercial Mortgage Pass-Through Certificates, Series 2015-CR23-D Commercial Mortgage Pass-Through Certificates, Series 2015-CR25-C	4.25% # 4.55% #	05/10/2048 08/10/2048	4,124,367 1,404,131
	60,700,802		# I/		
	4.310.000	Commercial Mortgage Pass-Through Certificates, Series 2015-CR26-XA Commercial Mortgage Pass-Through Certificates, Series 2015-LC21-C	1.04% O 4.31% #	10/10/2048 07/10/2048	3,355,431 4,226,686
	5,579,000	Commercial Mortgage Pass-Through Certificates, Series 2015-LC23-C	4.65% #	10/10/2048	5,498,335
		Commercial Mortgage Pass-Through Certificates, Series 2016-CR28-C Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-C	4.65% # 4.64% #	02/10/2049 02/10/2049	6,863,735 3,663,382
	59,135,911		# I/		
	9.247.000	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2-XA Commercial Mortgage Pass-Through Certificates, Series 2016-GCT-E	1.06% O 3.46% # ^	02/10/2049 08/10/2029	3,559,367 8,903,491
	5,597,000	CSAIL Commercial Mortgage Trust, Series 2015-C4-C	4.58% #	11/15/2048	5,598,829
	58,648,438	CSAIL Commercial Mortgage Trust, Series 2016-C6-XA	# I/ 1.81% O	01/15/2049	5,883,658
]	116,547,338	, , , , , , , , , , , , , , , , , , ,	# I/		
	4.944.000	CSAIL Commercial Mortgage Trust, Series 2017-C8-XA CSMC Trust, Series 2017-CHOP-D (1 Month LIBOR USD + 1.90%, 1.90% Floor)	1.26% O 3.68% ^	06/15/2050 07/15/2032	8,932,992 4,957,754
	4,944,000	CSMC Trust, Series 2017-CHOP-E (1 Month LIBOR USD + 3.30%, 3.30% Floor)	5.08% ^	07/15/2032	4,964,215
	3,076,883 61,587,043	DBUBS Mortgage Trust, Series 2011-LC2A-XA	1.11% # ^ I/O # I/	07/10/2044	84,775
	- ,,-	Deutsche Bank Commercial Mortgage Trust, Series 2016-C1-XA	1.49% O	05/10/2049	5,476,837
		Deutsche Bank Mortgage Trust, Series 2016-C1-C FREMF Mortgage Trust, Series 2016-KF22-B (1 Month LIBOR USD + 5.05%, 5.05%	3.35% #	05/10/2049	4,177,006
		Floor)	6.72% ^	07/25/2023	3,581,758
		GE Commercial Mortgage Corporation Trust, Series 2007-C1-AM Great Wolf Trust, Series 2017-WOLF-D (1 Month LIBOR USD + 2.10%, 1.00%	5.61% #	12/10/2049	4,116,224
		Floor)	4.03% ^	09/15/2034	5,327,741
	8,210,000	Great Wolf Trust, Series 2017-WOLF-E (1 Month LIBOR USD + 3.10%, 1.00% Floor)	5.03% ^	09/15/2034	8,284,029
	4,370,000	Great Wolf Trust, Series 2017-WOLF-F (1 Month LIBOR USD + 4.07%, 1.00%			
	2,928,556	Floor) GS Mortgage Securities Trust, Series 2011-GC5-XA	6.00% ^ 1.35% # ^ I/O	09/15/2034 08/10/2044	4,414,293 104,762
	4,880,522	GS Mortgage Securities Trust, Series 2012-GC6-XA	1.95% # ^ I/O	01/10/2045	289,884
		GS Mortgage Securities Trust, Series 2014-GC26-C GS Mortgage Securities Trust, Series 2014-GC26-D	4.51% # 4.51% # ^	11/10/2047 11/10/2047	3,713,782 9,548,191
	98,394,181		# I/		
	61,631,082	GS Mortgage Securities Trust, Series 2015-GS1-XA	0.82% O # I/	11/10/2048	4,886,412
		GS Mortgage Securities Trust, Series 2016-GS2-XA	1.67% O	05/10/2049	5,811,737
1	118,835,709	GS Mortgage Securities Trust, Series 2017-GS7-XA	# I/ 1.14% O	08/10/2050	9,641,296
		GS Mortgage Securities Trust, Series 2017-GS8-C	4.34% #	11/10/2050	11,011,329
	47,110,027	GS Mortgage Securities Trust, Series 2017-GS8-XA	# I/ 0.98% O	11/10/2050	3,440,742
	784,156	JP Morgan Chase Commercial Mortgage Securities Corporation,	# I/		
		Series 2006-LDP8-X	0.29% O	05/15/2045	12

1.228.844	JP Morgan Chase Commercial Mortgage Securities Corporation,			
	Series 2006-LDP9-AM	5.37%	05/15/2047	1,237,416
	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2007-CB18-AMFX	5.40%	06/12/2047	288,810
12,050,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2009-IWST-XB	0.30% # ^ I/O	12/05/2027	74,632
5,905,213	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2011-C4-XA	1.47% # ^ I/O	07/15/2046	86,168
23,574,454	JP Morgan Chase Commercial Mortgage Securities Corporation,	# I/		Í
5,374,571	Series 2012-C8-XA JP Morgan Chase Commercial Mortgage Securities Corporation,	1.80% O # I/	10/15/2045	1,497,001
78.687.947	Series 2012-CBX-XA JP Morgan Chase Commercial Mortgage Securities Corporation,	1.65% O # I/	06/15/2045	235,986
	Series 2015-JP1-XA JP Morgan Chase Commercial Mortgage Securities Corporation,	1.13% O	01/15/2049	3,989,628
	Series 2017-MAUI-C (1 Month LIBOR USD + 1.25%, 1.25% Floor)	2.97% ^	07/15/2034	2,586,474
	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-MAUI-D (1 Month LIBOR USD + 1.95%, 1.95% Floor)	3.67% ^	07/15/2034	2,432,297
2,141,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-MAUI-E (1 Month LIBOR USD + 2.95%, 2.95% Floor)	4.67% ^	07/15/2034	2,157,975
3,013,000	JP Morgan Chase Commercial Mortgage Securities Corporation, Series 2017-MAUI-F (1 Month LIBOR USD + 3.75%, 3.75% Floor)	5.47% ^	07/15/2034	3,042,704
1.905.456	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2007-LD11-AM	5.95% #	06/15/2049	1,939,075
3,811,452	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2007-LDPX-AM	5.46% #	01/15/2049	3,807,519
2,704,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP2-B	3.46%	08/15/2049	2,615,826
2,080,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP2-C	3.79% #	08/15/2049	1,999,564
59,978,229	TDM CL C '11M c C '' TO C ' 2016 TD2 VA	# I/	00/15/2040	6.005.003
0.201.000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-JP2-XA	1.85% O 4.01% # ^	08/15/2049	6,985,802
	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-WIKI-E JP Morgan Chase Commercial Mortgage Securities Trust, Series 2016-WPT-E	4.01% # ^	10/05/2031	9,041,009
	(1 Month LIBOR USD + 5.00%)	6.78% ^	10/15/2033	9,397,135
52,416,302	IDMDD Commoraid Montgage Sequenties Trust Series 2014 C19 VA	# I/ 0.96% O	02/15/2047	2,056,637
2 000 000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18-XA JPMBB Commercial Mortgage Securities Trust, Series 2014-C21-C	4.66% #	08/15/2047	3,008,935
	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23-C	4.46% #	09/15/2047	2,794,030
	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-C	4.45% #	11/15/2047	3,727,425
57,277,013		# I/	22.20.20.7	0,127,120
	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25-XA	0.96% O	11/15/2047	2,525,401
49,218,832		# I/		
	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26-XA	1.13% O	01/15/2048	2,252,638
	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-D	3.84% # ^	02/15/2048	9,744,287
33,876,709	IDMDD C	# I/	02/15/2040	1.021.006
4.500.000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C27-XA	1.35% O 4.31% #	02/15/2048	1,931,806
50,818,001	JPMBB Commercial Mortgage Securities Trust, Series 2015-C30-B	4.31% # # I/	07/15/2048	4,550,487
30,616,001	JPMBB Commercial Mortgage Securities Trust, Series 2015-C31-XA	0.98% O	08/15/2048	2,556,618
4 750 000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32-C	4.67% #	11/15/2048	4,724,430
	JPMBB Commercial Mortgage Securities Trust, Series 2015-C33-C	4.62% #	12/15/2048	6,550,258
	JPMBB Commercial Mortgage Securities Trust, Series 2016-C1-C	4.75% #	03/15/2049	6,271,379
63,167,641	31 WIDD Commercial Workgage Securities Trast, Series 2010-C1-C	# I/	03/13/2047	0,271,377
05,107,011	JPMBB Commercial Mortgage Securities Trust, Series 2016-C2-XA	1.70% O	06/15/2049	5,534,660
632,921	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XCL	0.49% # ^ I/O	11/15/2038	717
	LB-UBS Commercial Mortgage Trust, Series 2006-C7-XW	0.49% # ^ I/O	11/15/2038	578
5,425,000	LSTAR Commercial Mortgage Trust, Series 2016-4-C	4.55% # ^	03/10/2049	4,879,884
278,853	Merrill Lynch Mortgage Trust, Series 2006-C1-AJ	5.43% #	05/12/2039	279,277
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2012-C5-XA	1.48% # ^ I/O	08/15/2045	104,472
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C18-C	4.49% #	10/15/2047	2,936,788
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C19-C	4.00%	12/15/2047	3,844,668
38,493,191	M	# I/	02/15/2040	2 402 725
4.600.000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20-XA	1.38% O	02/15/2048	2,493,735
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25-C	4.53% # 3.06% ^	10/15/2048	4,679,643 6,046,251
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C26-D Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-C	4.53% #	10/15/2048 12/15/2047	4,468,240
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27-D	3.24% # ^	12/15/2047	5,032,481
74,682,669	morgan came, Dank of America merini Lynch Hust, Selies 2013-027-D	# I/	12/13/207/	3,032,701
, ,,,,,,,,,	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30-XA	1.46% O	09/15/2049	6,828,498
6,907,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C32-A4	3.72%	12/15/2049	7,019,144
3,022,000	Morgan Stanley Capital Trust, Series 2017-ASHF-D (1 Month LIBOR USD + 2.20%,			•
	2.20% Floor)	3.98% ^	11/15/2034	3,038,594
4,533,000	Morgan Stanley Capital Trust, Series 2017-ASHF-E (1 Month LIBOR USD + 3.15%,	4.0207.4	11/15/202	4.50= 0.55
2 424 000	3.15% Floor)	4.93% ^	11/15/2034	4,527,950
3,434,000	Morgan Stanley Capital Trust, Series 2017-ASHF-F (1 Month LIBOR USD + 4.35%, 4.35% Floor)	6.13% ^	11/15/2034	3,457,853
856 605	Morgan Stanley Capital, Inc., Series 2007-HQ11-AJ	5.51% #	02/12/2044	855,781
56.821	Morgan Stanley Capital, Inc., Series 2007-IQ11-A3  Morgan Stanley Capital, Inc., Series 2007-IQ16-AMA	6.12% #	12/12/2049	56,773
	Morgan Stanley Capital, Inc., Series 2011-C1-XA	0.40% # ^ I/O	09/15/2047	83,666
	Morgan Stanley Capital, Inc., Series 2014-CPT-G	3.45% # ^	07/13/2029	3,872,129
4,000,000	Morgan Stanley Capital, Inc., Series 2014-MP-D	3.69% # ^	08/11/2033	3,977,807
91,803,013		# I/		
E (17 000	Morgan Stanley Capital, Inc., Series 2015-UBS8-XA	0.95% O	12/15/2048	5,095,214
5,617,000	Morgan Stanley Capital, Inc., Series 2015-XLF2-AFSC (1 Month LIBOR USD +	4.740/ ^	09/15/2026	5 500 126
31,555,369	3.00%, 2.90% Floor)	4.74% ^ # I/	08/15/2026	5,599,136
31,333,309	Morgan Stanley Capital, Inc., Series 2016-UB11-XA	1.66% O	08/15/2049	2,932,674
7,347,000	Morgan Stanley Capital, Inc., Series 2017-PRME-D (1 Month LIBOR USD + 3.40%,	1.00/0 0	00/13/2077	2,732,014
,,517,000	3.40% Floor)	5.18% ^	02/15/2034	7,377,644
9,213,000	MSCG Trust, Series 2016-SNR-C	5.21% ^	11/15/2034	9,242,576
3,155,564	PFP Ltd., Series 2017-3-A (1 Month LIBOR USD + 1.05%)	2.83% ^	01/14/2035	3,165,387
	PFP Ltd., Series 2017-3-AS (1 Month LIBOR USD + 1.30%)	3.08% ^	01/14/2035	2,872,987
1,639,000	PFP Ltd., Series 2017-3-B (1 Month LIBOR USD + 1.75%)	3.53% ^	01/14/2035	1,649,675
	PFP Ltd., Series 2017-3-C (1 Month LIBOR USD + 2.50%)	4.28% ^	01/14/2035	1,722,803
	RAIT Trust, Series 2017-FL7-A (1 Month LIBOR USD + 0.95%, 0.95% Floor)	2.73% ^	06/15/2037	7,629,983
2,152,000	RAIT Trust, Series 2017-FL7-AS (1 Month LIBOR USD + 1.30%, 1.30% Floor)	3.08% ^	06/15/2037	2,152,990

		# I/		
54,447,855	SG Commercial Mortgage Securities Trust, Series 2016-C5-XA	2.01% O	10/10/2048	6,154,138
1,852,131	Sutherland Commercial Mortgage Loans LLC, Series 2015-SBC4-A	4.00% ^	06/25/2039	1,841,840
123,295	TIAA Seasoned Commercial Mortgage Trust, Series 2007-C4-AJ	5.48% # # I/	08/15/2039	123,569
120,754,015	UBS Commercial Mortgage Trust, Series 2017-C3-XA	1.14% O	08/15/2050	9,627,926
	UBS Commercial Mortgage Trust, Series 2017-C6-C	4.45% #	12/15/2050	11,015,042
5,698,000 163,900,000	UBS Commercial Mortgage Trust, Series 2018-C8-C	4.71% # # I/	02/15/2051	5,683,729
103,700,000	UBS Commercial Mortgage Trust, Series 2018-C9-XA	1.07% O	03/15/2051	11,772,117
	UBS-Barclays Commercial Mortgage Trust, Series 2012-C3-XA	1.89% # ^ I/O	08/10/2049	783,769
654,784 788,265	Wachovia Bank Commercial Mortgage Trust, Series 2006-C28-AJ	5.63% # # I/	10/15/2048	662,407
	Wachovia Bank Commercial Mortgage Trust, Series 2006-C29-IO	0.16% O	11/15/2048	16
	Wachovia Bank Commercial Mortgage Trust, Series 2007-C30-AJ	5.41% #	12/15/2043	106,028
	Wachovia Bank Commercial Mortgage Trust, Series 2007-C33-AM Wells Fargo Commercial Mortgage Trust, Series 2014-LC16-D	6.01% # 3.94% ^	02/15/2051 08/15/2050	2,881,096 5,571,151
2,200,000	Wells Fargo Commercial Mortgage Trust, Series 2015-C28-C	4.13% #	05/15/2048	2,110,956
	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-C	4.61% #	11/15/2048	5,491,621
77,411,982	Wells Fargo Commercial Mortgage Trust, Series 2015-C31-XA	# I/ 1.09% O	11/15/2048	4,697,684
	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22-C	4.54% #	09/15/2058	4,637,362
55,051,906	W-11- F Commonial Marter Trust Cories 2015 NIVC1 VA	# I/	05/15/2049	2,998,595
4.000.000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS1-XA Wells Fargo Commercial Mortgage Trust, Series 2015-NXS3-C	1.17% O 4.64% #	05/15/2048 09/15/2057	3,923,874
5,672,000	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS4-C	4.60% #	12/15/2048	5,786,725
	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-A4	3.81%	12/15/2048	5,761,624
78,225,442	Wells Fargo Commercial Mortgage Trust, Series 2015-P2-XA	# I/ 1.02% O	12/15/2048	4,217,908
	Wells Fargo Commercial Mortgage Trust, Series 2016-C32-C	4.72% #	01/15/2059	4,614,335
4,483,000 17,486,813	Wells Fargo Commercial Mortgage Trust, Series 2016-C33-C	3.90%	03/15/2059	4,339,806
17,400,013	Wells Fargo Commercial Mortgage Trust, Series 2016-LC24-XA	# I/ 1.73% O	10/15/2049	1,806,424
117,959,538		# I/		
15 040 025	Wells Fargo Commercial Mortgage Trust, Series 2017-C39-XA WF-RBS Commercial Mortgage Trust, Series 2012-C9-XA	1.15% O 1.91% # ^ I/O	09/15/2050 11/15/2045	9,441,411 1,060,004
85,289,988	WI-KBS Commercial Worlgage Trust, Series 2012-C9-XA	# I/	11/13/2043	1,000,004
54.005.000	WF-RBS Commercial Mortgage Trust, Series 2014-C21-XA	1.11% O	08/15/2047	4,158,032
54,927,220	WF-RBS Commercial Mortgage Trust, Series 2014-C22-XA	# I/ 0.90% O	09/15/2057	2,256,789
81,510,927	WI-RDS Commercial Morgage Trust, Sories 2014-022-AIX	# I/	07/13/2037	2,230,707
	WF-RBS Commercial Mortgage Trust, Series 2016-NXS6-XA	1.65% O	11/15/2049	7,595,726
Total Non-Agency	Commercial Mortgage Backed Obligations (Cost \$758,486,089)			735,398,757
	ential Collateralized Mortgage Obligations - 8.5%	4.6407.11	00/07/000	
	Adjustable Rate Mortgage Trust, Series 2007-1-4A1 Adjustable Rate Mortgage Trust, Series 2007-3-1A1	4.64% # 4.53% # ^	03/25/2037 11/25/2037	9,574,655 70,997
	Alternative Loan Trust, Series 2005-49CB-A2	5.50%	11/25/2035	17,991,358
12,886,950	Alternative Loan Trust, Series 2007-OA8-2A1 (1 Month LIBOR USD + 0.18%,	2.050/	06/05/0045	10.050.010
963 307	0.18% Floor) Banc of America Funding Corporation, Series 2005-G-A3	2.05% 3.31% #	06/25/2047 10/20/2035	10,252,212 961,527
	Banc of America Funding Corporation, Series 2006-2-6A2	5.50%	03/25/2036	577,857
	Banc of America Funding Corporation, Series 2006-6-1A2		00,20,200	
		6.25%	08/25/2036	355,602
	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1	3.10% ^ §	08/25/2036 08/28/2032	355,602 3,554,757
14,722,810 4,408,905	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1	3.10% ^ § 3.10% ^ § 3.10% ^ §	08/25/2036 08/28/2032 08/28/2032 07/28/2032	355,602 3,554,757 14,673,814 4,390,993
14,722,810 4,408,905 277,129	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A	3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50%	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036	355,602 3,554,757 14,673,814 4,390,993 218,098
14,722,810 4,408,905 277,129 3,196,951	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4	3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% #	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2	3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2	3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1	3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% ß	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2035 09/25/2036	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2C	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2035 09/25/2036	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2008-8-5A4	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2035 09/25/2036 05/25/2036 11/25/2038 11/25/2036	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-6A4	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% ß 5.85% B 3.86% # ^ 6.00% # ^ 6.00% # ^	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2035 09/25/2036 05/25/2036 11/25/2038 11/25/2036 12/25/2036	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-6A4 CitiMortgage Alternative Loan Trust, Series 2006-A2-A2	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% # ^	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2035 09/25/2036 11/25/2038 11/25/2038 11/25/2036 05/25/2036	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,811 73,916 156,660	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2008-MR2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Alternative Loan Trust, Series 2006-A5-3A3 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% 6.00% 6.00%	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 06/25/2057 02/27/2056 06/25/2035 09/25/2036 05/25/2036 11/25/2036 12/25/2036 12/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-6A4 Citimortgage Alternative Loan Trust, Series 2006-A2-A2 CitiMortgage Alternative Loan Trust, Series 2006-A3-A3 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% # ^ 6.00% 6.00% 6.00% 5.75%	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2035 09/25/2036 11/25/2038 11/25/2036 11/25/2036 11/25/2036 10/25/2036 10/25/2036	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-6A4 Citimortgage Alternative Loan Trust, Series 2006-A2-A2 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2007-A5-1A10	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% # ^ 6.00% 6 6.00% 6.00% 6.00% 6.00% 6.00%	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2035 09/25/2036 11/25/2038 11/25/2036 12/25/2036 12/25/2036 10/25/2036 10/25/2037 05/25/2037	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268 189,670 246,020	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2008-WF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Alternative Loan Trust, Series 2006-A5-3A3 CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2004-2CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% # ^ 6.00% 6.00% 5.75% 6.00% 5.50% 6.00%	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 06/25/2057 02/25/2035 09/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285 182,197 196,153
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268 189,670 246,020 1,104,721	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Mortgage Loan Trust, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Alternative Loan Trust, Series 2006-A2-A2 CitiMortgage Alternative Loan Trust, Series 2006-A3-3A3 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-28CB-3A6 Countrywide Alternative Loan Trust, Series 2005-46CB-A22	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% # ^ 6.00% 6.00% 5.75% 6.00% 5.50%	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2035 09/25/2036 11/25/2036 11/25/2036 12/25/2036 10/25/2036 10/25/2036 05/25/2036	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285 182,197
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268 189,670 246,020 1,104,721	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2008-WF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Alternative Loan Trust, Series 2006-A5-3A3 CitiMortgage Alternative Loan Trust, Series 2006-A5-3A3 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2004-2CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-28CB-3A6	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% # ^ 6.00% 6.00% 5.75% 6.00% 5.25% 2.57%	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 06/25/2057 02/25/2036 05/25/2036 05/25/2036 11/25/2036 11/25/2036 12/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036 05/25/2036	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285 182,197 196,153 1,058,619
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268 189,670 246,020 1,104,721 186,300	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2008-WF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-6A4 Citigroup Mortgage Alternative Loan Trust, Series 2006-A2-A2 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-20CB-20CB-20CB-20CB-20CB-20CB-20CB	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% # ^ 6.00% 6.00% 6.00% 5.75% 6.00% 5.55% 6.00% 5.25% 2.57% 6.50%	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2035 09/25/2036 11/25/2036 11/25/2036 11/25/2036 10/25/2037 05/25/2037 05/25/2037 05/25/2037 05/25/2035 10/25/2035 08/25/2035 10/25/2035	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285 182,197 196,153 1,058,619
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268 189,670 246,020 1,104,721 186,300 392,460 9,958,209	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Mortgage Loan Trust, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-6A4 CitiMortgage Alternative Loan Trust, Series 2006-A2-A2 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2004-22CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-28CB-3A6 Countrywide Alternative Loan Trust, Series 2005-46CB-A22 Countrywide Alternative Loan Trust, Series 2005-110-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap) Countrywide Alternative Loan Trust, Series 2006-26CB-A9	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% 6.00% 5.75% 6.00% 5.55% 2.57% 6.50% 6.50% 6.50% 6.60%	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2036 05/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2037 11/25/2035 11/25/2035 11/25/2035 11/25/2035 11/25/2035 11/25/2035 11/25/2035	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285 182,197 196,153 1,058,619
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268 189,670 246,020 1,104,721 186,300 392,460 9,958,209 1,575,359	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-WF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-6A4 Citimortgage Alternative Loan Trust, Series 2006-A2-A2 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-A2 Countrywide Alternative Loan Trust, Series 2005-310-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap) Countrywide Alternative Loan Trust, Series 2006-42-1A8 Countrywide Alternative Loan Trust, Series 2006-42-1A8 Countrywide Alternative Loan Trust, Series 2006-42-1A8 Countrywide Alternative Loan Trust, Series 2007-12T1-A1 Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% 6.00% 6.00% 5.75% 6.00% 5.52% 6.00%	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2036 11/25/2036 11/25/2036 11/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2037 05/25/2035 08/25/2035 08/25/2035 10/25/2035	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285 182,197 196,153 1,058,619
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268 189,670 246,020 1,104,721 186,300 392,460 9,958,209 1,575,359 1,611,922	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Mortgage Loan Trust, Inc., Series 2006-WF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-6A4 Citigroup Mortgage Alternative Loan Trust, Series 2006-A2-A2 CitiMortgage Alternative Loan Trust, Series 2006-A3-3A3 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-A22 Countrywide Alternative Loan Trust, Series 2006-A6CB-A22 Countrywide Alternative Loan Trust, Series 2006-B-A20 Countrywide Alternative Loan Trust, Series 2006-B-A20 Countrywide Alternative Loan Trust, Series 2006-B-A20 Countrywide Alternative Loan Trust, Series 2007-12T1-A1 Countrywide Alternative Loan Trust, Series 2007-16CB-A21 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap)	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% 6.00% 5.75% 6.00% 5.55% 2.57% 6.50% 6.50% 6.50% 6.60%	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2036 05/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2037 11/25/2035 11/25/2035 11/25/2035 11/25/2035 11/25/2035 11/25/2035 11/25/2035	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285 182,197 196,153 1,058,619
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268 189,670 246,020 1,104,721 186,300 392,460 9,958,209 1,575,359 1,611,922	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citimortgage Alternative Loan Trust, Series 2010-8-5A4 CitiMortgage Alternative Loan Trust, Series 2006-A2-A2 CitiMortgage Alternative Loan Trust, Series 2007-A3-3A3 CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-46CB-A22 Countrywide Alternative Loan Trust, Series 2005-46CB-A22 Countrywide Alternative Loan Trust, Series 2005-46CB-A22 Countrywide Alternative Loan Trust, Series 2006-26CB-A9 Countrywide Alternative Lo	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% 6.00% 6.00% 5.75% 6.00% 5.52% 2.57% 6.50% 6.00% 6.00% 6.00% 6.232%	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2036 05/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2037 10/25/2037 10/25/2037 10/25/2035 08/25/2035 08/25/2035 08/25/2035	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285 182,197 196,153 1,058,619 151,576 331,849 8,472,848 1,271,258
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268 189,670 246,020 1,104,721 186,300 392,460 9,958,209 1,575,359 1,611,922 466,772	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-WF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2008-MF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citimortgage Alternative Loan Trust, Series 2006-A2-A2 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A1 Countrywide Alternative Loan Trust, Series 2007-A1-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-A2 Countrywide Alternative Loan Trust, Series 2005-210-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap) Countrywide Alternative Loan Trust, Series 2006-42-1A8 Countrywide Alternative Loan Trust, Series 2006-42-1A8 Countrywide Alternative Loan Trust, Series 2007-12T1-A1 Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap) Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Floor, 54.58% Cap) Countrywide Alternative Loan Trust, Series 2007-17CB-1A10 (-5 x 1 Month LIBOR USD + 54.58%, 54.58% Floor, 54.58% Cap)	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% # ^ 6.00% 6.00% 5.75% 6.00% 5.25% 2.57% 6.50% 6.00% 6.00% 6.00% 6.00% 6.232% 38.99% I/F	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2036 11/25/2036 11/25/2036 11/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2037 05/25/2037 05/25/2037 05/25/2035 08/25/2035	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285 182,197 196,153 1,058,619 151,576 331,849 8,472,848 1,271,258 898,607 887,991
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268 189,670 246,020 1,104,721 186,300 392,460 9,958,209 1,575,359 1,611,922 466,772	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2008-MF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-6A4 CitiMortgage Alternative Loan Trust, Series 2006-A2-A2 CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10 CitiMortgage Alternative Loan Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-28CB-3A6 Countrywide Alternative Loan Trust, Series 2005-46CB-A22 Countrywide Alternative Loan Trust, Series 2005-46CB-A22 Countrywide Alternative Loan Trust, Series 2005-110-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap) Countrywide Alternative Loan Trust, Series 2006-26CB-A9 Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap) Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 5.45.8%, 54.58% Floor, 54.58% Cap) Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Floor, 54.58% Cap) Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 59.90%, 29.90% Cap)	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% # ^ 6.00% 6.00% 6.00% 5.75% 6.00% 5.55% 2.57% 6.50% 6.00% 6.00% 6.00% 6.232% 38.99% I/F 21.29% I/F	08/25/2036 08/28/2032 08/28/2032 07/28/2032 07/28/2037 05/25/2037 05/25/2056 02/27/2056 06/25/2057 02/25/2036 05/25/2036 11/25/2036 11/25/2036 11/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2037 05/25/2037 08/25/2037	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285 182,197 196,153 1,058,619 151,576 331,849 8,472,848 1,271,258 898,607 887,991 160,450
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268 189,670 246,020 1,104,721 186,300 392,460 9,958,209 1,575,359 1,611,922 466,772 108,542	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL-A1 Bear Stearns Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2008-WF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citimortgage Alternative Loan Trust, Series 2010-8-5A4 CitiMortgage Alternative Loan Trust, Series 2006-A2-A2 CitiMortgage Alternative Loan Trust, Series 2007-A3-1A10 Countrywide Alternative Loan Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-46CB-A22 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-46CB-A22 Countrywide Alternative Loan Trust, Series 2005-210-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap) Countrywide Alternative Loan Trust, Series 2006-26CB-A9 Countrywide Alternative Loan Trust, Series 2006-26CB-A9 Countrywide Alternative Loan Trust, Series 2007-16CB-2A1 (1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap) Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Floor, 54.58% Cap) Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 54.58%, 54.58% Floor, 54.58% Cap) Countrywide Alternative Loan Trust, Series 2007-16CB-2A2 (-8 x 1 Month LIBOR USD + 29.90%, 29.90% Cap) Countrywide Alternative Loan Trust, Series 2007-18C	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% # ^ 6.00% 6.00% 5.75% 6.00% 5.25% 2.57% 6.50% 6.00% 6.00% 6.00% 6.00% 6.232% 38.99% I/F	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2056 02/27/2056 06/25/2057 02/25/2036 11/25/2036 11/25/2036 11/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2037 05/25/2037 05/25/2037 05/25/2035 08/25/2035	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285 182,197 196,153 1,058,619 151,576 331,849 8,472,848 1,271,258 898,607 887,991
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268 189,670 246,020 1,104,721 186,300 392,460 9,958,209 1,575,359 1,611,922 466,772 108,542 520,955 2,380,226	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Steams Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-6A4 Citimortgage Alternative Loan Trust, Series 2006-A2-A2 Citimortgage Alternative Loan Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A6 Countrywide Alternative Loan Trust, Series 2005-20CB-1A6 Countrywide Alternative Loan Trust, Series 2005-20CB-1A6 Countrywide Alternative Loan Trust, Series 2005-20CB-A9 Countrywide Alternative Loan Trust, Series 2005-20CB-A9 Countrywide Alternative Loan Trust, Series 2005-20CB-A9 Countrywide Alternative Loan Trust, Series 2005-10-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap) Countrywide Alternative Loan Trust, Series 2007-12T1-A1 Countrywide Alternative Loan Trust, Series 2007-12T0-1A10 (-5 x 1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap) Countrywide Alternative Loan Trust, Seri	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% # ^ 6.00% 6.00% 5.75% 6.00% 5.55% 2.57% 6.50% 6.00% 6.00% 6.00% 6.23% 38.99% I/F 21.29% I/F 6.00% 2.37%	08/25/2036 08/28/2032 08/28/2032 07/28/2032 07/28/2037 05/25/2037 05/25/2056 02/27/2056 06/25/2057 02/25/2036 05/25/2036 11/25/2036 11/25/2036 11/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2036 10/25/2037 05/25/2037 08/25/2037	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285 182,197 196,153 1,058,619 151,576 331,849 8,472,848 1,271,258 898,607 887,991 160,450
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14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268 189,670 246,020 1,104,721 186,300 392,460 9,958,209 1,575,359 1,611,922 466,772 108,542 520,955 2,380,226 2,338,167	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Steams Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2005-1-1A4 Citicorp Residential Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2008-AR4-2A1B Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-6A4 Citimortgage Alternative Loan Trust, Series 2006-A2-A2 Citimortgage Alternative Loan Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2007-A5-1A10 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-20CB-1A6 Countrywide Alternative Loan Trust, Series 2005-20CB-1A6 Countrywide Alternative Loan Trust, Series 2005-20CB-1A6 Countrywide Alternative Loan Trust, Series 2005-20CB-A9 Countrywide Alternative Loan Trust, Series 2005-20CB-A9 Countrywide Alternative Loan Trust, Series 2005-20CB-A9 Countrywide Alternative Loan Trust, Series 2005-10-1A13 (1 Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap) Countrywide Alternative Loan Trust, Series 2007-12T1-A1 Countrywide Alternative Loan Trust, Series 2007-12T0-1A10 (-5 x 1 Month LIBOR USD + 0.45%, 0.45% Floor, 7.00% Cap) Countrywide Alternative Loan Trust, Seri	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% # ^ 6.00% 6.00% 5.75% 6.00% 5.55% 2.57% 6.50% 6.00% 6.00% 6.00% 6.23% 38.99% I/F 21.29% I/F 6.00% 2.37%	08/25/2036 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 05/25/2056 02/27/2056 06/25/2057 02/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2036 11/25/2037 10/25/2037 10/25/2037 05/25/2035 10/25/2035 10/25/2035 07/25/2035 08/25/2035 10/25/2035 08/25/2035 01/25/2035 01/25/2035 01/25/2035 01/25/2037 08/25/2037	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285 182,197 196,153 1,058,619 151,576 331,849 8,472,848 1,271,258 898,607 887,991 160,450 477,923
14,722,810 4,408,905 277,129 3,196,951 1,397,497 20,000,000 20,000,000 36,451,370 84,020 1,800,000 276,444 4,791,194 1,779,354 9,224,779 147,881 73,916 156,660 9,045,634 1,643,268 189,670 246,020 1,104,721 186,300 392,460 9,958,209 1,575,359 1,611,922 466,772 108,542 520,955 2,380,226 2,338,167 761,422	Bayview Opportunity Master Fund Trust, Series 2017-RN5-A1 Bayview Opportunity Master Fund Trust, Series 2017-RN6-A1 Bayview Opportunity Master Fund Trust, Series 2017-RPL1-A1 Bear Steams Asset Backed Securities Trust, Series 2007-SD1-1A3A Chase Mortgage Finance Trust, Series 2007-A2-6A4 Chase Mortgage Finance Trust, Series 2007-S3-2A1 CIM Trust, Series 2016-2RR-B2 CIM Trust, Series 2016-3RR-B2 CIM Trust, Series 2017-6-A1 Citicorp Mortgage Securities, Inc., Series 2006-2-A5 Citigroup Mortgage Eoan Trust, Inc., Series 2006-VF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2006-WF2-A2C Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-5A4 Citigroup Mortgage Loan Trust, Inc., Series 2010-8-6A4 Citimortgage Alternative Loan Trust, Series 2006-A2-A2 CitiMortgage Alternative Loan Trust, Series 2006-A3-3A3 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 CitiMortgage Alternative Loan Trust, Series 2007-A1-1A7 Countrywide Alternative Loan Trust, Series 2005-20CB-1A1 Countrywide Alternative Loan Trust, Series 2005-28CB-3A6 Countrywide Alternative Loan Trust, Series 2005-28CB-3A6 Countrywide Alternative Loan Trust, Series 2005-4CB-A22 Countrywide Alternative Loan Trust, Series 2006-4CB-A22 Countrywide Alternative Loan Trust, Series 2007-1-1A13 (I Month LIBOR USD + 0.70%, 0.70% Floor, 5.50% Cap) Countrywide Alternative Loan Trust, Series 2007-12TI-A1 Countrywide Alternative Loan Trust, Series 2007-13CB-A2 (-8	3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 3.10% ^ § 6.50% 3.56% # 5.50% 8.15% # ^ Þ 8.33% # ^ Þ 3.02% # ^ 5.50% 5.52% B 5.85% B 3.86% # ^ 6.00% # ^ 6.00% # ^ 6.00% 6.00% 5.75% 6.00% 5.55% 2.57% 6.50% 6.00% 5.25% 2.57% 6.50% 6.00% 6.232% 38.99% I/F 21.29% I/F 6.00% 2.37% 4.63% F I/O	08/25/2036 08/28/2032 08/28/2032 08/28/2032 07/28/2032 10/25/2036 07/25/2037 05/25/2037 02/25/2036 05/25/2036 05/25/2036 05/25/2036 11/25/2036 05/25/2036 11/25/2036 05/25/2036 11/25/2036 05/25/2036 11/25/2037 10/25/2037 10/25/2037 10/25/2037 10/25/2037 08/25/2037 08/25/2037 08/25/2037 08/25/2037 08/25/2037 08/25/2037	355,602 3,554,757 14,673,814 4,390,993 218,098 3,102,138 1,131,821 19,422,640 19,308,992 35,904,355 85,731 1,869,844 167,243 4,917,674 1,775,351 9,143,077 141,554 69,507 147,487 8,598,083 1,699,285 182,197 196,153 1,058,619 151,576 331,849 8,472,848 1,271,258 898,607 887,991 160,450 477,923 1,586,286 452,478

385 863				
	Countrywide Home Loans, Series 2005-28-A7	5.25%	01/25/2019	341,126
	Countrywide Home Loans, Series 2007-10-A5	6.00%	07/25/2037	648,822
	Countrywide Home Loans, Series 2007-15-1A16	6.25%	09/25/2037	310,532
	Countrywide Home Loans, Series 2007-3-A17	6.00%	04/25/2037	777,866
113,827	Credit Suisse First Boston Mortgage Securities Corporation,	5.500/	11/05/0005	111.662
1 400 105	Series 2005-10-5A5	5.50%	11/25/2035	111,663
1,422,125	Credit Suisse First Boston Mortgage Securities Corporation,	5.250/	00/25/2025	1 210 005
4.016.002	Series 2005-8-1A3	5.25%	09/25/2035	1,318,005
	CSMC Trust, Series 2006-4-6A1	6.00%	05/25/2036	3,106,963
	CSMC Trust, Series 2006-4-7A1	5.50%	05/25/2021	71,030
	CSMC Trust, Series 2007-1-3A1	6.00%	02/25/2022	51,059
	CSMC Trust, Series 2007-2-2A1	5.00%	03/25/2037	33,809
	CSMC Trust, Series 2010-4R-3A17	6.00% # ^	06/26/2037	3,324,490
	CSMC Trust, Series 2013-IVR1-A1	2.50% # ^	03/25/2043	7,988,017
	CSMC Trust, Series 2013-IVR4-A11	3.48% # ^	07/27/2043	17,335,605
	CSMC Trust, Series 2014-WIN2-A3	3.50% # ^	10/25/2044	34,633,952
	CSMC Trust, Series 2015-PR2-A1	4.25% ^ §	07/26/2055	16,528,482
	CSMC Trust, Series 2015-RPL3-A1	3.75% ^ §	12/25/2056	38,327,133
	CSMC Trust, Series 2016-PR1-A1	5.50% ^ §	07/25/2056	11,287,865
1,135,527	Deutsche Mortgage Securities, Inc., Series 2006-PR1-3A1 (-1 x 1 Month LIBOR USD	^ I/	0.4/1.5/2026	1 100 661
160.250	+ 12.12%, 12.12% Cap, 12.12% Cap)	9.64% F	04/15/2036	1,122,661
169,339	Deutsche Mortgage Securities, Inc., Series 2006-PR1-4AI2 (-2 x 1 Month LIBOR	11.010/ 4.1/5	0.4/1.5/2026	1.00.000
1 207 260	USD + 14.60%, 14.60% Cap, 14.61% Cap)	11.21% ^ I/F	04/15/2036	168,062
1,38/,360	Deutsche Mortgage Securities, Inc., Series 2006-PR1-5AI4 (-1 x 1 Month LIBOR	^ I/	0.4/1.5/2026	1.050.151
10.000	USD + 12.12%, 12.12% Cap, 12.12% Cap)	9.64% F	04/15/2036	1,279,171
	Deutsche Securities, Inc., Series 2005-6-2A1	5.50%	12/25/2035	9,985,429
	First Horizon Alternative Mortgage Securities, Series 2006-FA2-1A5	6.00%	05/25/2036	311,220
	First Horizon Alternative Mortgage Securities, Series 2006-FA8-1A1	6.25%	02/25/2037	3,008,163
	First Horizon Alternative Mortgage Securities, Series 2006-RE1-A1	5.50%	05/25/2035	82,090
	FirstKey Mortgage Trust, Series 2014-1-A8	3.50% # ^	11/25/2044	8,939,124
	GCAT LLC, Series 2017-2-A1	3.50% ^ §	04/25/2047	14,030,291
	GMACM Mortgage Loan Trust, Series 2006-J1-A6	5.75%	04/25/2036	4,243,611
139,347	GSAA Home Equity Trust, Series 2005-7-AF5	4.61% ß	05/25/2035	140,935
1,385,643	GSAA Home Equity Trust, Series 2007-10-A1A	6.00%	11/25/2037	1,208,694
1,323,708	GSAA Home Equity Trust, Series 2007-10-A2A	6.50%	11/25/2037	979,920
4,728,767	GSR Mortgage Loan Trust, Series 2006-3F-4A1	6.00%	03/25/2036	4,758,104
559,257	GSR Mortgage Loan Trust, Series 2007-1F-2A2	5.50%	01/25/2037	656,859
	Impac Secured Assets Trust, Series 2006-5-1A1C (1 Month LIBOR USD + 0.27%,			
	0.27% Floor, 11.50% Cap)	2.14%	02/25/2037	31,017,867
380,118	JP Morgan Alternative Loan Trust, Series 2006-S2-A4	6.19% ß	05/25/2036	360,686
	JP Morgan Alternative Loan Trust, Series 2006-S3-A4	6.31% ß	08/25/2036	8,044,445
	JP Morgan Alternative Loan Trust, Series 2006-S3-A6	6.12% ß	08/25/2036	514,311
	JP Morgan Alternative Loan Trust, Series 2006-S4-A6	5.71% B	12/25/2036	512,460
	JP Morgan Mortgage Trust, Series 2007-S3-1A7	6.00%	08/25/2037	263,425
	Lehman Mortgage Trust, Series 2005-1-2A4	5.50%	11/25/2035	1,543,154
	Lehman Mortgage Trust, Series 2006-3-1A5	6.00%	07/25/2036	528,977
	Lehman Mortgage Trust, Series 2006-9-1A19 (-5 x 1 Month LIBOR USD + 30.68%,			
	30.68% Cap)	22.07% I/F	01/25/2037	62,335
761,157	Lehman Mortgage Trust, Series 2007-10-2A1	6.50%	01/25/2038	575,009
	Lehman Mortgage Trust, Series 2007-2-1A1	5.75%	02/25/2037	159,097
116,902	MASTR Alternative Loans Trust, Series 2005-2-3A1	6.00%	03/25/2035	112,070
45.514	MASTR Alternative Loans Trust, Series 2007-1-2A7	6.00%	10/25/2036	30,839
	MASTR Asset Securitization Trust, Series 2006-2-1A11 (1 Month LIBOR USD +	0.000.0	20.20.200	20,027
_,,,,,,,	6.00%, 6.00% Floor)	6.00%	06/25/2036	2,195,719
22.969	Morgan Stanley Mortgage Loan Trust, Series 2004-1-1A1	5.00%	11/25/2018	24,806
	Morgan Stanley Mortgage Loan Trust, Series 2005-7-7A4	5.50%	11/25/2035	1,138,247
	Morgan Stanley Mortgage Loan Trust, Series 2006-7-3A	5.05% #	06/25/2036	2,884,919
	Morgan Stanley Re-Remic Trust, Series 2010-R6-5C	5.75% # ^	05/26/2037	1,541,269
	New Residential Mortgage Loan Trust, Series 2017-RPL1-A1	3.60% ^ §	04/25/2022	14,093,738
	Nomura Asset Acceptance Corporation, Series 2006-AP1-A2	5.52%#	01/25/2036	124,851
	Nomura Home Equity Loan, Inc., Series 2006-AF1-A2	5.80% B	10/25/2036	265,076
	Nomura Home Equity Loan, Inc., Series 2007-1-1A1	6.06% В	02/25/2037	
				581.323
	Oak Hill Advisors Residential Loan Triist, Series 2017-NPLT-AT			581,323 20,465,404
38,030,987	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL1-A1 Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1	3.00% ^ §	06/25/2057	20,465,404
	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1			
		3.00% ^ §	06/25/2057	20,465,404
62,075	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%,	3.00% ^ § 3.00% ^ §	06/25/2057 07/25/2057	20,465,404 37,833,890
62,075	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	3.00% ^ § 3.00% ^ §	06/25/2057 07/25/2057	20,465,404 37,833,890
62,075	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor)	3.00% ^ § 3.00% ^ § 2.85%	06/25/2057 07/25/2057 11/25/2034	20,465,404 37,833,890 62,676
62,075 32,296,232 83,207	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD +	3.00% ^ § 3.00% ^ § 2.85% 2.06%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022	20,465,404 37,833,890 62,676 27,964,232 81,735
62,075 32,296,232 83,207 10,728,506	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT	3.00% ^ § 3.00% ^ § 2.85% 2.06% 6.00%	06/25/2057 07/25/2057 11/25/2034 07/25/2037	20,465,404 37,833,890 62,676 27,964,232
62,075 32,296,232 83,207 10,728,506 35,101,966	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1	3.00% ^ § 3.00% ^ § 2.85% 2.06% 6.00% 5.91% # ^ 3.47% ^ §	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1	3.00% ^ § 3.00% ^ § 2.85% 2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ §	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3	3.00% ^ § 3.00% ^ § 2.85% 2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS1-A5	3.00% ^ § 3.00% ^ § 2.85% 2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2035	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS1-A5 Residential Accredit Loans, Inc., Series 2006-QS1-A4	3.00% ^ § 3.00% ^ § 2.85% 2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 5.75%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2035 08/25/2036	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456 4,806,247	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS10-A5 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9	3.00% ^ § 3.00% ^ § 2.85% 2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 5.75% 6.50%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2035 08/25/2036	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456 4,806,247 4,720,077	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10	3.00% ^ § 3.00% ^ § 2.85%  2.85%  2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 5.75% 6.50% 6.00%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2035 08/25/2036 08/25/2036	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882
83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456 4,806,247 4,720,077 900,318	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15	3.00% ^ § 3.00% ^ § 2.85%  2.85%  2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.75% 6.50% 6.50% 6.00% 6.00%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 08/25/2036 08/25/2036 04/25/2036 06/25/2036	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705
83,207 10,728,506 35,101,966 18,628,936 14,636 440,456 4,806,247 4,720,077 900,318 157,104	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS1-A5 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1	3.00% ^ § 3.00% ^ § 2.85%  2.85%  2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.00% 6.00%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2035 08/25/2036 08/25/2036 04/25/2036 06/25/2036	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272
82,296,232 83,207 10,728,506 35,101,966 18,628,936 14,636 440,456 4,806,247 4,720,077 900,318 157,104 1,471,191	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS10-A5 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS3-A4	3.00% ^ § 3.00% ^ § 3.00% ^ §  2.85%  2.85%  2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.00% 6.00% 6.00% 6.25%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2035 08/25/2036 08/25/2036 04/25/2036 06/25/2036 06/25/2021	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272 1,322,490
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456 4,806,247 4,720,077 900,318 157,104 1,471,191 5,373,178	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS9-A33	3.00% ^ § 3.00% ^ § 3.00% ^ §  2.85%  2.85%  2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.00% 6.00% 6.25% 6.50%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2035 08/25/2036 08/25/2036 06/25/2036 06/25/2037	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272 1,322,490 4,941,297
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456 4,806,247 4,720,077 900,318 157,104 1,471,191 5,373,178 309,310	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS1-A5 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS9-A3 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Mortgage Products, Inc., Series 2005-RS1-AI5	3.00% ^ § 3.00% ^ § 2.85%  2.85%  2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.00% 6.00% 6.25% 6.50% 5.41% ß	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 08/25/2036 08/25/2036 04/25/2036 06/25/2036 06/25/2021 02/25/2037 07/25/2037 01/25/2035	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272 1,322,490 4,941,297 311,277
83,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456 4,806,247 4,720,077 900,318 157,104 1,471,191 5,373,178 309,310 204,685	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS1-A5 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS9-A3 Residential Accredit Loans, Inc., Series 2007-QS9-A3 Residential Acset Mortgage Products, Inc., Series 2005-A10-A3	3.00% ^ § 3.00% ^ § 2.85%  2.85%  2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.00% 6.25% 6.50% 6.50% 6.50% 6.50% 6.50% 6.50%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2036 08/25/2036 04/25/2036 06/25/2036 06/25/2021 02/25/2037 07/25/2037 01/25/2035	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272 1,322,490 4,941,297 311,277 191,713
82,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456 4,806,247 4,720,077 900,318 157,104 1,471,191 5,373,178 309,310 204,685 306,941	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS10-A5 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Mortgage Products, Inc., Series 2005-RS1-AI5 Residential Asset Securitization Trust, Series 2005-A11-2A4	3.00% ^ § 3.00% ^ § 3.00% ^ § 2.85% 2.85% 2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.00% 6.25% 6.50% 6.50% 5.41% B 5.50% 6.00%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2036 08/25/2036 08/25/2036 06/25/2036 06/25/2037 07/25/2037 07/25/2035 09/25/2035	20,465,404 37,833,890 62,676 27,964,232 81,737 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272 1,322,490 4,941,297 311,277 191,713 247,742
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456 4,806,247 4,720,077 900,318 157,104 1,471,191 5,373,178 309,310 204,685 306,941 60,740	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Mortgage Products, Inc., Series 2005-RS1-A15 Residential Asset Securitization Trust, Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A11-2A4 Residential Asset Securitization Trust, Series 2005-A7-A3	3.00% ^ § 3.00% ^ § 3.00% ^ § 2.85% 2.85% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.00% 6.25% 6.50% 5.41% B 5.50% 6.00% 5.50% 6.00%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2036 08/25/2036 04/25/2036 06/25/2036 06/25/2021 02/25/2037 07/25/2037 01/25/2035 09/25/2035 09/25/2035 09/25/2035	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272 1,322,490 4,941,297 311,277 191,713 247,742 53,312
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456 4,806,247 4,720,077 900,318 157,104 1,471,191 5,373,178 309,310 204,685 306,941 60,740 1,813,031	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Mortgage Products, Inc., Series 2005-RS1-A15 Residential Asset Securitization Trust, Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A11-2A4 Residential Asset Securitization Trust, Series 2005-A7-A3 Residential Asset Securitization Trust, Series 2006-A6-1A1	3.00% ^ § 3.00% ^ § 3.00% ^ § 2.85% 2.85% 2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.00% 6.25% 6.50% 6.50% 5.41% B 5.50% 6.00%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2036 08/25/2036 08/25/2036 06/25/2036 06/25/2037 07/25/2037 07/25/2035 09/25/2035	20,465,404 37,833,890 62,676 27,964,232 81,737 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272 1,322,490 4,941,297 311,277 191,713 247,742
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456 4,806,247 4,720,077 900,318 157,104 1,471,191 5,373,178 309,310 204,685 306,941 60,740 1,813,031	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS1-A5 Residential Accredit Loans, Inc., Series 2005-QS1-A5 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS9-A3 Residential Accredit Loans, Inc., Series 2007-QS9-A3 Residential Asset Mortgage Products, Inc., Series 2005-RS1-A15 Residential Asset Securitization Trust, Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2006-A6-1A1	3.00% ^ § 3.00% ^ § 3.00% ^ § 2.85%  2.85%  2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.25% 6.50% 6.50% 6.00% 6.25% 6.50% 6.50% 6.00% 6.50% 6.50%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2036 08/25/2036 04/25/2036 06/25/2021 02/25/2037 07/25/2037 01/25/2035 09/25/2035 09/25/2035 09/25/2035 09/25/2035	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272 1,322,490 4,941,297 311,277 191,713 247,742 53,312 1,039,742
82,075 83,296,232 83,207 10,728,506 35,101,966 18,628,936 14,636 440,456 4,806,247 4,720,077 900,318 157,104 1,471,191 5,373,178 309,310 204,685 306,941 60,740 1,813,031 152,124	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS10-A5 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Mortgage Products, Inc., Series 2005-RS1-AI5 Residential Asset Securitization Trust, Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A1-2A4 Residential Asset Securitization Trust, Series 2005-A7-A3 Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap)	3.00% ^ § 3.00% ^ § 3.00% ^ § 2.85% 2.85% 2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.00% 6.25% 6.50% 6.50% 5.50% 6.50% 6.50% 6.50% 6.00% 5.50% 6.25% 6.50% 6.25% 6.50% 6.25% 6.50% 6.25% 6.25% 6.25% 6.25% 6.25% 6.25% 6.25% 6.25% 6.25% 6.25% 6.25% 6.20% 6.25% 6.20%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2036 08/25/2036 04/25/2036 06/25/2036 06/25/2037 07/25/2037 07/25/2035 09/25/2035 09/25/2035 09/25/2035 09/25/2035 09/25/2035 09/25/2035 09/25/2035 09/25/2035 09/25/2035 06/25/2036	20,465,404 37,833,890 62,676 27,964,232 81,737 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272 1,322,490 4,941,297 311,277 191,713 247,742 53,312 1,039,742
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456 4,806,247 4,720,077 900,318 157,104 1,471,191 5,373,178 309,310 204,685 306,941 60,740 1,813,031 152,124	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Mortgage Products, Inc., Series 2005-RS1-A15 Residential Asset Securitization Trust, Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A1-A3 Residential Asset Securitization Trust, Series 2005-A7-A3 Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap) Residential Funding Mortgage Securities Trust, Series 2006-S10-1A2	3.00% ^ § 3.00% ^ § 3.00% ^ § 2.85% 2.85% 2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.00% 6.25% 6.50% 6.41% B 5.50% 6.00% 5.50% 6.50% 6.41% B 5.50% 6.00% 6.25% 6.50% 6.41% B 6.00% 6.25% 6.50% 6.41% B 6.00% 6.25% 6.50% 6.00% 6.00% 6.00% 6.00% 6.00% 6.00% 6.00%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2036 08/25/2036 04/25/2036 06/25/2036 06/25/2037 07/25/2037 01/25/2035 09/25/2035 09/25/2035 09/25/2035 09/25/2035 06/25/2035 06/25/2035 06/25/2035 06/25/2035 06/25/2035 06/25/2035	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272 1,322,490 4,941,297 311,277 191,713 247,742 53,312 1,039,742 223,363 109,004
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456 4,806,247 4,720,077 900,318 157,104 1,471,191 5,373,178 309,310 204,685 306,941 60,740 1,813,031 152,124	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS3-A4 Residential Accredit Loans, Inc., Series 2007-QS9-A33 Residential Asset Mortgage Products, Inc., Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A11-2A4 Residential Asset Securitization Trust, Series 2005-A7-A3 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Asset Securitization Trust, Series 2006-A1-A2 Residential Asset Securitization Trust, Series 2006-A1-A1 Residential Asset Securitization Trust, Series 2006-A1-A2 Residential Asset Securitization Trust, Series 2006-A1-A1	3.00% ^ § 3.00% ^ § 3.00% ^ § 2.85%  2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.00% 6.00% 6.25% 6.50% 5.41% B 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%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 08/25/2036 08/25/2036 06/25/2036 06/25/2021 02/25/2037 07/25/2037 07/25/2035 09/25/2035 09/25/2035 09/25/2035 01/25/2035 01/25/2036	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272 1,322,490 4,941,297 311,277 191,713 247,742 53,312 1,039,742 223,363 109,004 545,136
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 4,806,247 4,720,077 900,318 157,104 1,471,191 5,373,178 309,310 204,685 306,941 60,740 1,813,031 152,124 114,475 584,871 1,136,246	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS1-A5 Residential Accredit Loans, Inc., Series 2005-QS1-A5 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS9-A3 Residential Accredit Loans, Inc., Series 2007-QS9-A3 Residential Accredit Loans, Inc., Series 2007-QS9-A3 Residential Asset Mortgage Products, Inc., Series 2005-RS1-A15 Residential Asset Securitization Trust, Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A1-A4 Residential Asset Securitization Trust, Series 2005-A1-A4 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Asset Securitization Trust, Series 2006-A1-A1 Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap) Residential Funding Mortgage Securities Trust, Series 2006-S10-1A2 Residential Funding Mortgage Securities Trust, Series 2006-S11-A3 Residential Funding Mortgage Securities Trust, Series 2006-S1-A3	3.00% ^ § 3.00% ^ § 3.00% ^ § 2.85%  2.85%  2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.25% 6.50% 6.50% 6.00% 6.55% 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% 6.00% 6.00% 6.00% 6.00% 6.00% 6.00%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2036 08/25/2036 04/25/2036 06/25/2021 02/25/2037 07/25/2037 01/25/2035 09/25/2035 09/25/2035 09/25/2035 01/25/2035 01/25/2036 01/25/2036 01/25/2036 01/25/2036 01/25/2036	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272 1,322,490 4,941,297 311,277 191,713 247,742 53,312 1,039,742 223,363 109,004 545,136 1,087,835
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456 4,806,247 4,720,077 900,318 157,104 1,471,191 5,373,178 309,310 204,685 306,941 60,740 1,813,031 152,124 114,475 584,871 1,136,246 780,282	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS14-3A3 Residential Accredit Loans, Inc., Series 2005-QS10-A5 Residential Accredit Loans, Inc., Series 2006-QS10-A4 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS9-A3 Residential Accredit Loans, Inc., Series 2007-QS9-A3 Residential Accredit Loans, Inc., Series 2005-A10-A3 Residential Asset Mortgage Products, Inc., Series 2005-RS1-A15 Residential Asset Securitization Trust, Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A1-A4 Residential Asset Securitization Trust, Series 2005-A1-A1 Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap) Residential Funding Mortgage Securities Trust, Series 2006-S10-IA2 Residential Funding Mortgage Securities Trust, Series 2006-S10-IA2 Residential Funding Mortgage Securities Trust, Series 2007-S2-A4 Residential Funding Mortgage Securities Trust, Series 2007-S3-1A4	3.00% ^ § 3.00% ^ § 3.00% ^ § 2.85%  2.85%  2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.00% 6.25% 6.50% 5.41% B 5.50% 6.50% 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%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2036 08/25/2036 04/25/2036 06/25/2031 06/25/2037 07/25/2037 01/25/2035 09/25/2035 10/25/2035 01/25/2035 01/25/2035 01/25/2035 01/25/2035 01/25/2035 01/25/2035 01/25/2036 01/25/2036 01/25/2036 01/25/2036	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272 1,322,490 4,941,297 311,277 191,713 247,742 53,312 1,039,742 223,363 109,004 545,136 1,087,835 746,218
62,075 32,296,232 83,207 10,728,506 35,101,966 18,628,936 367,768 14,636 440,456 4,806,247 4,720,077 900,318 157,104 1,471,191 5,373,178 309,310 204,685 306,941 60,740 1,813,031 152,124 114,475 584,871 1,136,246 780,282 42,308,309	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2-A1 Option One Mortgage Loan Trust, Series 2004-3-M3 (1 Month LIBOR USD + 0.98%, 0.65% Floor) Option One Mortgage Loan Trust, Series 2007-6-1A1 (1 Month LIBOR USD + 0.19%, 0.19% Floor) PHH Alternative Mortgage Trust, Series 2007-2-4A1 PR Mortgage Loan Trust, Series 2014-1-APT Preston Ridge Partners Mortgage Trust, Series 2017-2A-A1 Pretium Mortgage Credit Partners LLC, Series 2017-NPL2-A1 Residential Accredit Loans, Inc., Series 2005-QS1-A5 Residential Accredit Loans, Inc., Series 2005-QS1-A5 Residential Accredit Loans, Inc., Series 2006-QS10-A9 Residential Accredit Loans, Inc., Series 2006-QS4-A10 Residential Accredit Loans, Inc., Series 2006-QS6-1A15 Residential Accredit Loans, Inc., Series 2006-QS6-2A1 Residential Accredit Loans, Inc., Series 2007-QS9-A3 Residential Accredit Loans, Inc., Series 2007-QS9-A3 Residential Accredit Loans, Inc., Series 2007-QS9-A3 Residential Asset Mortgage Products, Inc., Series 2005-RS1-A15 Residential Asset Securitization Trust, Series 2005-A10-A3 Residential Asset Securitization Trust, Series 2005-A1-A4 Residential Asset Securitization Trust, Series 2005-A1-A4 Residential Asset Securitization Trust, Series 2006-A6-1A1 Residential Asset Securitization Trust, Series 2006-A1-A1 Residential Asset Securitization Trust, Series 2006-R1-A1 (-4 x 1 Month LIBOR USD + 28.40%, 28.40% Cap) Residential Funding Mortgage Securities Trust, Series 2006-S10-1A2 Residential Funding Mortgage Securities Trust, Series 2006-S11-A3 Residential Funding Mortgage Securities Trust, Series 2006-S1-A3	3.00% ^ § 3.00% ^ § 3.00% ^ § 2.85%  2.85%  2.06% 6.00% 5.91% # ^ 3.47% ^ § 3.25% ^ § 6.00% 5.50% 6.50% 6.00% 6.25% 6.50% 6.50% 6.00% 6.55% 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% 6.00% 6.00% 6.00% 6.00% 6.00% 6.00%	06/25/2057 07/25/2057 11/25/2034 07/25/2037 05/25/2022 10/25/2049 09/25/2022 03/28/2057 09/25/2035 01/25/2036 08/25/2036 04/25/2036 06/25/2021 02/25/2037 07/25/2037 01/25/2035 09/25/2035 09/25/2035 09/25/2035 01/25/2035 01/25/2036 01/25/2036 01/25/2036 01/25/2036 01/25/2036	20,465,404 37,833,890 62,676 27,964,232 81,735 9,540,872 35,056,899 18,567,358 353,865 14,687 397,202 4,521,705 4,357,882 830,057 155,272 1,322,490 4,941,297 311,277 191,713 247,742 53,312 1,039,742 223,363 109,004 545,136 1,087,835

11,199,025	Securitized Mortgage Asset Loan Trust, Series 2015-3-PC	0.00% # ^ ∞	10/25/2044	10,757,471
6 168 666	SGR Residential Mortgage Trust, Series 2016-1-A1	3.75% # ^	11/25/2046	6,282,148
		3.50% # ^		26,194,457
	Shellpoint Co-Originator Trust, Series 2016-1-1A10		11/25/2046	
	Structured Asset Securities Corporation, Series 2003-35-1A1	5.17% #	12/25/2033	809,678
1,167,409	Structured Asset Securities Corporation, Series 2005-14-1A1 (1 Month LIBOR USD			
	+ 0.30%, 0.30% Floor, 7.25% Cap)	2.17%	07/25/2035	955,229
1,103,685	Structured Asset Securities Corporation, Series 2005-16-1A3	5.50%	09/25/2035	1,106,980
	Structured Asset Securities Corporation, Series 2005-RF1-A (1 Month LIBOR USD +			
1,131,077	0.35%, 0.35% Floor)	1.97% ^	03/25/2035	1,283,551
1 421 900				
	Structured Asset Securities Corporation, Series 2005-RF1-AIO	5.29% # ^ I/O	03/25/2035	164,005
	VOLT LLC, Series 2017-NP10-A1	3.00% ^ §	10/25/2047	24,813,132
21,453,859	VOLT LLC, Series 2017-NPL2-A1	3.50% ^ §	03/25/2047	21,468,456
19.321.303	VOLT LLC, Series 2017-NPL3-A1	3.50% ^ §	03/25/2047	19,372,713
	VOLT LLC, Series 2017-NPL4-A1	3.38% ^ §	04/25/2047	19,432,693
	VOLT LLC, Series 2017-NPL6-A1	3.25% ^ §	05/25/2047	11,925,523
	VOLT LLC, Series 2017-NPL8-A1	3.13% ^ §	06/25/2047	6,051,774
	VOLT LLC, Series 2017-NPL9-A1	3.13% ^ §	09/25/2047	35,321,610
138,824	Washington Mutual Mortgage Pass-Through Certificates, Series 2005-1-2A	6.00%	03/25/2035	131,000
1,057,684	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-1-3A1	5.75%	02/25/2036	1,013,744
2,620,022	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-2-4CB	6.00%	03/25/2036	2,553,226
	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-8-A6	4.52% ß	10/25/2036	2,936,061
	Washington Mutual Mortgage Pass-Through Certificates, Series 2006-AR19-2A (11th	1.327013	10/25/2050	2,750,001
3,200,803		2.020/	01/25/2047	2 225 070
	District Cost of Funds Index + 1.25%, 1.25% Floor)	2.03%	01/25/2047	3,235,979
	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-3-A6	6.00%	04/25/2037	1,962,877
127,829	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A11 (-6 x			
	1 Month LIBOR USD + 39.48%, 39.48% Cap)	28.25% I/F	06/25/2037	216,691
10.669.766	Washington Mutual Mortgage Pass-Through Certificates, Series 2007-5-A3	7.00%	06/25/2037	7,538,798
1 215 866	Wells Fargo Alternative Loan Trust, Series 2007-PA5-1A1	6.25%	11/25/2037	1,184,447
	Wells Fargo Mortgage Backed Securities Trust, Series 2005-17-1A1	5.50%	01/25/2036	922,572
	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR14-A6	3.46% #	08/25/2035	55,849
75,097	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR16-6A4	3.49% #	10/25/2035	75,612
	Wells Fargo Mortgage Backed Securities Trust, Series 2006-2-3A1	5.75%	03/25/2036	338,953
	Wells Fargo Mortgage Backed Securities Trust, Series 2006-7-2A1	6.00%	06/25/2036	973,901
	Wells Fargo Mortgage Backed Securities Trust, Series 2007-10-1A5	6.00%	07/25/2037	822,767
	Wells Fargo Mortgage Backed Securities Trust, Series 2007-10-2A11	6.00%	07/25/2037	985,756
1,396,398	Wells Fargo Mortgage Backed Securities Trust, Series 2007-11-A96	6.00%	08/25/2037	1,371,908
1.701.680	Wells Fargo Mortgage Backed Securities Trust, Series 2007-14-1A1	6.00%	10/25/2037	1,687,767
	Wells Fargo Mortgage Backed Securities Trust, Series 2007-4-A16	5.50%	04/25/2037	400,568
		6.00%	06/25/2037	91,594
	Wells Fargo Mortgage Backed Securities Trust, Series 2007-7-A1			
18,013,828	WinWater Mortgage Loan Trust, Series 2015-5-A3	3.50% # ^	08/20/2045	17,920,940
Total Non-Agency	Residential Collateralized Mortgage Obligations (Cost \$879,140,040)			886,612,424
US Corporate Bone	ls - 12.6%			
	AbbVie, Inc.	4.70%	05/14/2045	11,983,489
	Air Lease Corporation	3.75%	02/01/2022	12,990,254
		6.38%	10/15/2025	3,235,712
	AK Steel Corporation			
2,522,000				
	Albertson's Holdings LLC	5.75%	03/15/2025	2,163,372
3,225,000	Alliant Holdings Intermediate LLC	8.25% ^	08/01/2023	3,329,812
	Alliant Holdings Intermediate LLC	8.25% ^	08/01/2023	3,329,812
9,017,000	Alliant Holdings Intermediate LLC Ally Financial, Inc.	8.25% ^ 4.13%	08/01/2023 03/30/2020	3,329,812 9,073,356
9,017,000 2,420,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc.	8.25% ^ 4.13% 4.25%	08/01/2023 03/30/2020 04/15/2021	3,329,812 9,073,356 2,441,175
9,017,000 2,420,000 3,585,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation	8.25% ^ 4.13% 4.25% 5.38% ^	08/01/2023 03/30/2020 04/15/2021 07/15/2023	3,329,812 9,073,356 2,441,175 3,640,567
9,017,000 2,420,000 3,585,000 3,370,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Allice US Finance Corporation AMC Merger, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^	08/01/2023 03/30/2020 04/15/2021 07/15/2023	3,329,812 9,073,356 2,441,175 3,640,567
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Allice US Finance Corporation AMC Merger, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2022 03/15/2026	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2022 03/15/2026 11/13/2027	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 21,000,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2022 03/15/2026 11/13/2027 08/01/2022	3,329,812 9,073,356 2,441,157 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 27,000,000 13,032,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2022 03/15/2026 11/13/2027 08/01/2022 01/15/2028	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238 12,389,692
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 27,000,000 13,032,000 6,100,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation Anheuser-Busch InBev Finance, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2025 10/15/2022 03/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 27,000,000 13,032,000 6,100,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2022 03/15/2026 11/13/2027 08/01/2022 01/15/2028	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238 12,389,692
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,100,000 27,000,000 13,032,000 6,100,000 6,540,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation Anheuser-Busch InBev Finance, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2025 10/15/2022 03/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 27,000,000 13,032,000 6,100,000 6,540,000 5,025,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation Anheuser-Busch InBev Finance, Inc. Anheuser-Busch InBev Worldwide, Inc. Anthem, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046 04/15/2048 12/01/2022	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 27,000,000 13,032,000 6,100,000 6,540,000 5,025,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation Anneuser-Busch InBev Finance, Inc. Anheuser-Busch InBev Worldwide, Inc. Anthem, Inc. Applied Materials, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95% 4.35%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2022 03/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046 04/15/2048 12/01/2022 04/01/2047	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454 6,709,966
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 13,032,000 6,100,000 6,540,000 5,025,000 6,305,000 3,170,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Express Credit Corporation American Express Credit Corporation American Tower Corporation Anheuser-Busch InBev Finance, Inc. Anthem, Inc. Anthem, Inc. Argos Merger Sub, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95% 4.35% 7.13% ^	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2022 03/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046 04/15/2048 12/01/2022 04/01/2047 03/15/2023	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454 6,709,966 1,814,825
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 27,000,000 6,100,000 6,540,000 5,025,000 6,305,000 3,170,000 6,690,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation Anheuser-Busch InBev Finance, Inc. Anheuser-Busch InBev Worldwide, Inc. Anthem, Inc. Applied Materials, Inc. Argos Merger Sub, Inc. Arrow Electronics, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95% 4.35% 7.13% ^ 3.88%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2022 03/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046 04/15/2048 12/01/2022 04/01/2047 03/15/2023 01/12/2028	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,888,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454 6,709,966 1,814,825 6,482,684
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 13,032,000 6,100,000 5,025,000 6,305,000 3,170,000 6,690,000 3,460,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation American Tower Corporation Anheuser-Busch InBev Finance, Inc. Anheuser-Busch InBev Worldwide, Inc. Anthem, Inc. Applied Materials, Inc. Argos Merger Sub, Inc. Arrow Electronics, Inc. Ascend Learning LLC	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95% 4.35% 7.13% ^ 3.88% 6.88% ^	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046 04/15/2048 12/01/2022 04/01/2047 03/15/2023 01/12/2028 08/01/2025	3,329,812 9,073,336 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454 6,709,966 1,814,825 6,482,684 3,563,800
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 27,000,000 13,032,000 6,100,000 5,025,000 6,305,000 3,170,000 6,690,000 3,460,000 4,705,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation American Tower Corporation Anneuser-Busch InBev Finance, Inc. Anheuser-Busch InBev Worldwide, Inc. Anthem, Inc. Applied Materials, Inc. Argos Merger Sub, Inc. Arrow Electronics, Inc. Ascend Learning LLC AssuredPartners, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95% 4.35% 7.13% ^ 3.88% 6.88% ^ 7.00% ^	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046 04/15/2048 12/01/2022 04/01/2047 03/15/2023 01/12/2028 08/01/2025 08/01/2025	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454 6,709,966 1,814,825 6,482,684 3,563,800 4,657,950
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 13,032,000 6,100,000 6,540,000 5,025,000 6,305,000 3,170,000 6,690,000 3,460,000 4,705,000 20,665,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation American Tower Corporation Anheuser-Busch InBev Finance, Inc. Anheuser-Busch InBev Worldwide, Inc. Anthem, Inc. Applied Materials, Inc. Argos Merger Sub, Inc. Arrow Electronics, Inc. Ascend Learning LLC AssuredPartners, Inc. AT&T, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95% 4.35% 7.13% ^ 3.88% 6.88% ^ 7.00% ^ 5.25%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046 04/15/2048 12/01/2047 03/15/2023 01/12/2028 08/01/2047 03/15/2023 01/12/2028 08/01/2025 08/01/2025 08/15/2025	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454 6,709,966 1,814,825 6,482,684 3,563,800 4,657,950 21,897,304
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 13,032,000 6,100,000 6,540,000 5,025,000 6,305,000 3,170,000 3,460,000 4,705,000 20,665,000 13,216,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation Anneuser-Busch InBev Finance, Inc. Anheuser-Busch InBev Worldwide, Inc. Anthem, Inc. Applied Materials, Inc. Arrow Electronics, Inc. Arrow Electronics, Inc. Ascend Learning LLC AssuredPartners, Inc. AT&T, Inc. Athene Global Funding	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95% 4.35% 7.13% ^ 3.88% 6.88% ^ 7.00% ^ 5.25% 3.00% ^	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046 04/15/2048 12/01/2022 04/01/2047 03/15/2023 01/12/2028 08/01/2025 08/01/2025	3,329,812 9,073,336 2,441,175 3,640,567 3,176,225 2,888,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454 6,709,966 1,8114,825 6,482,684 3,563,800 4,657,950 21,897,304 12,876,220
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 13,032,000 6,100,000 6,540,000 5,025,000 6,305,000 3,170,000 3,460,000 4,705,000 20,665,000 13,216,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation Anneuser-Busch InBev Finance, Inc. Anheuser-Busch InBev Worldwide, Inc. Anthem, Inc. Applied Materials, Inc. Arrow Electronics, Inc. Arrow Electronics, Inc. Ascend Learning LLC AssuredPartners, Inc. AT&T, Inc. Athene Global Funding	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95% 4.35% 7.13% ^ 3.88% 6.88% ^ 7.00% ^ 5.25%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2022 03/15/2026 11/13/2027 08/01/2028 02/01/2046 04/15/2048 12/01/2047 03/15/2023 01/12/2028 08/01/2047 03/15/2023 01/12/2028 08/01/2025 08/15/2025 03/01/2037	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454 6,709,966 1,814,825 6,482,684 3,563,800 4,657,950 21,897,304
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9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 13,032,000 6,100,000 6,540,000 6,305,000 3,170,000 6,690,000 3,460,000 4,705,000 20,665,000 13,216,000 2,690,000 1,665,000 1,665,000 1,665,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Altrice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation American Tower Corporation Anheuser-Busch InBev Finance, Inc. Anheuser-Busch InBev Worldwide, Inc. Anthem, Inc. Applied Materials, Inc. Argos Merger Sub, Inc. Arrow Electronics, Inc. Ascend Learning LLC AssuredPartners, Inc. AT&T, Inc. Athene Global Funding Avantor, Inc. Avantor, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95% 4.35% 7.13% ^ 3.88% 6.88% ^ 7.00% ^ 5.25% 3.00% ^ 6.00% ^ 9.00% ^	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2022 03/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046 04/15/2048 12/01/2022 04/01/2047 03/15/2023 01/12/2028 08/01/2025 08/01/2025 08/15/2025 03/01/2037 07/01/2022 10/01/2024 10/01/2025	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454 6,709,966 1,814,825 6,482,684 3,563,800 4,657,950 21,897,304 12,876,220 2,683,275 1,634,822
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 13,032,000 6,100,000 6,540,000 3,170,000 6,690,000 3,460,000 4,705,000 20,665,000 13,216,000 2,690,000 1,665,000 13,216,000 2,690,000 1,665,000 13,216,000 2,690,000 3,475,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Ally Financial, Inc. Altice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation American Tower Corporation Anheuser-Busch InBev Finance, Inc. Anheuser-Busch InBev Worldwide, Inc. Anthem, Inc. Applied Materials, Inc. Argos Merger Sub, Inc. Arrow Electronics, Inc. Ascend Learning LLC AssuredPartners, Inc. AT&T, Inc. Athene Global Funding Avantor, Inc. B&G Foods, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95% 4.35% 7.13% ^ 3.88% 6.88% ^ 7.00% ^ 5.25% 3.00% ^ 6.00% ^ 9.00% ^ 5.25%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2025 10/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046 04/15/2048 12/01/2022 04/01/2047 03/15/2023 01/12/2028 08/01/2025 08/01/2025 08/15/2025 03/01/2037 07/01/2022 10/01/2024 10/01/2025 04/01/2025	3,329,812 9,073,356 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454 6,709,966 1,814,825 6,482,684 3,563,800 4,657,950 21,897,304 12,876,220 2,683,275 1,634,822 3,244,781
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 13,032,000 6,100,000 6,540,000 3,170,000 6,690,000 3,460,000 4,705,000 20,665,000 13,216,000 2,690,000 13,216,000 2,695,000 13,216,000 2,695,000 13,216,000 13,216,000 2,695,000 13,216,000 13,216,000 2,690,000 1,665,000 14,025,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Altrice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation American Tower Corporation Anheuser-Busch InBev Finance, Inc. Anheuser-Busch InBev Worldwide, Inc. Anthem, Inc. Applied Materials, Inc. Arrow Electronics, Inc. Arrow Electronics, Inc. Ascend Learning LLC AssuredPartners, Inc. AT&T, Inc. Athene Global Funding Avantor, Inc. Avantor, Inc. B&G Foods, Inc. B&C Foods, Inc. Baker Hughes, a GE company, LLC	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95% 4.35% 7.13% ^ 3.88% 6.88% ^ 7.00% ^ 5.25% 3.00% ^ 6.00% ^ 9.00% ^ 5.25% 4.08%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2022 03/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046 04/15/2048 12/01/2047 03/15/2023 01/12/2028 08/01/2025 08/01/2025 08/15/2025 03/01/2037 07/01/2022 10/01/2024 10/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025	3,329,812 9,073,3366 2,441,175 3,640,567 3,176,225 2,888,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454 6,709,966 1,814,825 6,482,684 3,563,800 4,657,950 21,897,304 12,876,220 2,683,275 1,634,822 3,244,781 13,270,156
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9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 13,032,000 6,100,000 6,540,000 3,470,000 20,665,000 13,216,000 20,665,000 13,216,000 20,665,000 13,216,000 20,665,000 13,215,000 20,665,000 13,216,000 3,475,000 20,635,000 3,475,000 20,635,000 3,385,000 2,205,000 3,385,000 2,205,000 3,385,000 2,240,000 10,208,000 77,42,000 10,208,000 2,240,000 15,160,000 3,785,000 2,240,000 15,160,000 11,594,000 11,594,000 2,385,000 2,385,000 11,594,000 11,594,000 11,594,000 11,594,000 11,594,000 11,594,000 11,594,000 11,594,000 11,650,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Altrice US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Express Credit Corporation American Tower Corporation American Tower Corporation Anheuser-Busch InBev Finance, Inc. Anheuser-Busch InBev Worldwide, Inc. Anthem, Inc. Applied Materials, Inc. Argos Merger Sub, Inc. Arrow Electronics, Inc. Ascend Learning LLC AssuredPartners, Inc. AT&T, Inc. Athene Global Funding Avantor, Inc. B&G Foods, Inc. Baker Hughes, a GE company, LLC Bank of America Corporation Bank of America Corporation (3 Month LIBOR USD + 1.02%) BAT Capital Corporation (3 Month LIBOR USD + 0.88%) Beacon Escrow Corporation Becton Dickinson and Company BlueLine Rental Finance Corporation Boeing Company Boston Properties LP Boston Properties LP Boston Scientific Corporation Boyne USA, Inc. Brand Energy & Infrastructure Services, Inc. Brighthouse Financial, Inc. Builders FirstSource, Inc. Burlington Northern Santa Fe LLC BWAY Holding Company Capine Corporation Capital One Financial Corporation (3 Month LIBOR USD + 0.72%) CB Escrow Corporation	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95% 4.35% 7.13% ^ 3.88% 6.88% ^ 7.00% ^ 5.25% 3.00% ^ 6.00% ^ 9.00% ^ 5.25% 4.08% 2.50% 2.88% 2.72% ^ 4.88% ^ 2.289% 9.25% ^ 6.88% 4.13% 3.20% 4.00% 7.25% ^ 8.50% ^ 8.50% ^ 3.70% ^ 5.63% ^ 8.50% ^ 5.55% 4.55% 5.50% ^ 8.50%	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2025 10/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046 04/15/2048 12/01/2022 04/01/2047 03/15/2023 01/12/2028 08/01/2025 08/01/2025 08/15/2025 03/01/2024 10/01/2024 10/01/2025 12/15/2047 10/21/2022 04/24/2023 08/15/2025 12/15/2047 10/21/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 05/01/2022 03/15/2021 01/15/2025 03/01/2028 05/01/2025 07/15/2025 03/01/2028 05/01/2025 07/15/2025 04/15/2024 04/15/2024 04/15/2024 04/15/2024 01/15/2025 01/30/2023 10/15/2025	3,329,812 9,073,3366 2,441,175 3,640,567 3,176,225 2,888,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454 6,709,966 1,814,825 6,482,684 3,563,800 4,657,950 21,897,304 12,876,220 2,683,275 1,634,822 3,244,781 13,270,156 8,188,123 8,186,482 2,219,574 3,241,137 20,034,810 3,594,805 10,919,801 10,475,699 724,677 6,477,127 3,903,281 2,346,400 14,082,806 3,535,669 12,498,065 2,405,869 701,887 8,563,308 1,741,425
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9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 13,032,000 6,100,000 6,540,000 3,170,000 3,170,000 20,665,000 3,176,000 26,65,000 3,475,000 26,65,000 3,475,000 27,000,000 18,000 18,000 18,000 18,000 18,520,000 18,355,000 20,635,000 3,345,000 20,635,000 3,345,000 20,635,000 3,345,000 20,635,000 3,345,000 10,200,000 10,200,000 10,200,000 10,200,000 10,200,000 10,200,000 10,200,000 10,200,000 10,200,000 10,200,000 10,200,000 10,200,000 11,594,000 2,385,000 11,594,000 2,385,000 11,594,000 2,385,000 11,600,000 11,600,000 18,600,000	Alliant Holdings Infermediate LLC Ally Financial, Inc. Allic US Finance Corporation AMC Merger, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Electric Power Company American Electric Power Company American Express Credit Corporation American Tower Corporation Anheuser-Busch InBev Worldwide, Inc. Anheuser-Busch InBev Worldwide, Inc. Antheuser-Busch InBev Worldwide, Inc. Anplied Materials, Inc. Argos Merger Sub, Inc. Arrow Electronics, Inc. Arsend Learning LLC AssuredPartners, Inc. AT&T, Inc. AT&T, Inc. Athene Global Funding Avantor, Inc. B&G Foods, Inc. Baker Hughes, a GE company, LLC Bank of America Corporation Bank of America Corporation (3 Month LIBOR USD + 1.02%) BAT Capital Corporation (3 Month LIBOR USD + 0.88%) Beacon Escrow Corporation Becton Dickinson and Company BlueLine Rental Finance Corporation Booing Company Boston Properties LP Boston Scientific Corporation Boyne USA, Inc. Brand Energy & Infrastructure Services, Inc. Brighthouse Financial, Inc. Builders FirstSource, Inc. Burlington Northern Santa Fe LLC BWAY Holding Company Calpine Corporation Capital One Financial Corporation Celgene Corporation Celgene Corporation Celgene Corporation Celgene Corporation Cengage Learning, Inc. Centene Corporation	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95% 4.35% 7.13% ^ 3.88% 6.88% ^ 7.00% ^ 5.25% 3.00% ^ 6.00% ^ 9.00% ^ 5.25% 4.08% 2.50% 2.88% 2.72% ^ 4.88% ^ 2.72% ^ 4.88% ^ 6.88% ^ 7.00% ^ 5.25% 6.88% 4.13% 3.20% 4.00% 7.25% ^ 6.88% 4.13% 3.20% 4.00% 7.25% ^ 6.88% 4.13% 3.20% 4.00% 7.55% ^ 6.50% ^ 8.50% ^	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2025 10/15/2026 11/13/2027 08/01/2026 11/13/2027 08/01/2028 02/01/2046 04/15/2048 12/01/2022 04/01/2047 03/15/2023 01/12/2028 08/01/2025 08/01/2025 08/15/2025 03/01/2025 04/01/2044 10/01/2025 10/01/2024 10/01/2025 10/01/2024 10/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 04/01/2025 05/01/2025 06/06/2022 03/15/2024 03/15/2024 03/15/2025 05/01/2025 01/30/2023 10/15/2025 11/15/2025 11/15/2025 11/15/2025	3,329,812 9,073,3366 2,441,175 3,640,567 3,176,225 2,885,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454 6,709,966 1,814,825 6,482,684 3,563,800 4,657,950 21,897,304 12,876,220 2,683,275 1,634,822 3,244,781 13,270,156 8,188,123 8,186,458 2,219,574 3,241,137 20,034,810 3,594,805 10,919,801 10,475,699 724,677 6,477,127 3,903,281 2,346,400 14,082,806 3,535,669 12,498,065 2,405,869 701,887 8,563,308 1,741,425 13,296,797 2,182,312 3,391,925
9,017,000 2,420,000 3,585,000 3,370,000 2,785,000 2,175,000 2,100,000 13,032,000 6,100,000 6,540,000 3,170,000 3,170,000 20,665,000 3,176,000 26,65,000 3,475,000 26,65,000 3,475,000 27,000,000 18,000 18,000 19,000 10,000 11,594,000 15,160,000 15,160,000 15,160,000 15,160,000 15,160,000 15,160,000 11,594,000 2,385,000 11,594,000 2,385,000 11,600,000 11,600,000 11,600,000 11,600,000 11,600,000 11,600,000 11,600,000 11,600,000 11,600,000 11,600,000 12,825,000 13,470,000	Alliant Holdings Intermediate LLC Ally Financial, Inc. Alliy Financial, Inc. Alliy Financial, Inc. Alliy Financial, Inc. Alliy Financial, Inc. American Axle & Manufacturing, Inc. American Axle & Manufacturing, Inc. American Electric Power Company American Electric Power Company American Tower Corporation American Tower Corporation Anheuser-Busch InBev Worldwide, Inc. Anheuser-Busch InBev Worldwide, Inc. Antheuser-Busch InBev Worldwide, Inc. Antheuser, Inc. Argos Merger Sub, Inc. Arrow Electronics, Inc. Arscend Learning LLC AssuredPartners, Inc. AT&T, Inc. Athene Global Funding Avantor, Inc. B&G Foods, Inc. Baker Hughes, a GE company, LLC Bank of America Corporation Bank of America Corporation (3 Month LIBOR USD + 1.02%) BAT Capital Corporation (3 Month LIBOR USD + 0.88%) Beacon Escrow Corporation Beacon Escrow Corporation Becton Dickinson and Company BlueLine Rental Finance Corporation Booing Company Boston Properties LP Boston Properties LP Boston Properties LP Boston Properties LP Boston Scientific Corporation Boyne USA, Inc. Brand Energy & Infrastructure Services, Inc. Brighthouse Financial, Inc. Builders FirstSource, Inc.	8.25% ^ 4.13% 4.25% 5.38% ^ 8.00% ^ 6.63% 6.25% 3.20% 2.50% 3.60% 4.90% 4.60% 2.95% 4.35% 7.13% ^ 3.88% 6.88% ^ 7.00% ^ 5.25% 4.00% ^ 6.00% ^ 9.00% ^ 5.25% 4.08% 2.50% 2.88% 2.72% ^ 4.88% ^ 2.72% ^ 4.88% ^ 2.72% ^ 6.88% 4.13% 3.20% 4.00% 7.25% ^ 6.88% 4.13% 3.20% 4.00% 7.25% ^ 6.88% 4.13% 3.20% 4.00% 7.25% ^ 6.88% 4.13% 3.20% 4.00% 7.25% ^ 6.88% 4.13% 3.20% 4.00% 7.25% ^ 6.88% 4.13% 3.20% 4.00% ^ 7.55% ^ 6.88% 4.13% 3.20% 4.00% ^ 7.55% ^ 6.88% 4.13% 3.20% 4.00% ^ 7.55% ^ 6.88% 4.13% 3.20% 4.00% ^ 7.55% ^ 6.88% 4.13% 3.20% 4.00% ^ 7.55% ^ 6.88% 4.35% 9.50% ^ 8.	08/01/2023 03/30/2020 04/15/2021 07/15/2023 05/15/2025 10/15/2025 10/15/2025 10/15/2026 11/13/2027 08/01/2022 01/15/2028 02/01/2046 04/15/2048 12/01/2022 04/01/2047 03/15/2028 08/01/2025 08/01/2025 08/15/2025 03/01/2025 03/01/2025 10/01/2024 10/01/2024 10/01/2025 10/01/2025 12/15/2047 10/21/2022 04/24/2023 08/15/2025 03/15/2021 10/15/2025 03/15/2024 03/15/2024 03/15/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 03/01/2025 01/15/2025 01/15/2025 01/15/2025 01/15/2025 01/15/2025 01/15/2025 01/15/2025 01/15/2025 01/15/2025 01/15/2025 01/15/2025 01/15/2025 01/15/2025 01/15/2025	3,329,812 9,073,3366 2,441,175 3,640,567 3,176,225 2,888,956 2,163,472 2,003,888 26,062,238 12,389,692 6,593,086 6,769,408 4,902,454 6,709,966 1,814,825 6,482,684 3,563,800 4,657,950 21,897,304 12,876,220 2,683,275 1,634,822 3,244,781 13,270,156 8,188,123 8,186,458 2,219,574 3,241,137 20,034,810 3,594,805 10,919,801 10,475,699 724,677 6,477,127 3,903,281 2,346,400 14,082,806 3,535,669 12,498,065 2,405,869 701,887 8,563,308 1,741,425 13,299,679 2,182,312

	Cheniere Energy Partners LP	5.25% ^	10/01/2025	3,524,894
	Cincinnati Bell, Inc.	7.00% ^	07/15/2024	1,971,000
19,6/0,000	Citigroup, Inc. (3 Month LIBOR USD + 1.10%)	2.98%	05/17/2024	19,860,683
	CNX Midstream Partners LP CommScope, Inc.	6.50% ^ 5.00% ^	03/15/2026 06/15/2021	3,574,331 1,692,102
	Constellation Merger Sub, Inc.	8.50%	09/15/2025	1,672,700
	Corning, Inc.	4.38%	11/15/2057	11,899,656
	COTY, Inc.	6.50% ^	04/15/2026	3,652,187
	CRC Issuer LLC	5.25% ^	10/15/2025	3,253,594
	CRH America Finance, Inc.	3.95% ^	04/04/2028	2,210,978
	Crown Castle International Corp.	3.80%	02/15/2028	784,875
	Crown Castle International Corporation	3.65%	09/01/2027	12,020,948
	CSI Compressco LP	7.50% ^	04/01/2025	1,518,750 13,381,094
	CSX Corporation CVS Health Corporation	3.80% 5.05%	11/01/2046 03/25/2048	13,467,096
	Dana Financing Ltd.	5.75% ^	04/15/2025	1,802,506
	Delta Air Lines, Inc.	3.63%	03/15/2022	6,181,299
	Discover Financial Services	4.10%	02/09/2027	16,257,831
	DJO Finance, LLC	8.13% ^	06/15/2021	1,894,100
3,615,000	Duke Energy Corporation	3.75%	09/01/2046	3,285,109
4,915,000	Duke Energy Corporation	3.95%	08/15/2047	4,623,697
	Duke Energy Progress, Inc.	4.15%	12/01/2044	9,199,752
13,690,000	Edison International	2.75% 4.13%	01/30/2023 03/15/2028	13,228,761 13,392,443
	Eldorado Resorts, Inc.	6.00%	04/01/2025	3,371,100
	Embarg Corporation	8.00%	06/01/2036	2,710,797
11,575,000	Enable Midstream Partners LP	4.40%	03/15/2027	11,341,911
	Energy Transfer Partners LP	4.75%	01/15/2026	12,150,640
1,250,000	Energy Transfer Partners LP	4.20%	04/15/2027	1,208,190
	Ensemble S Merger Sub, Inc.	9.00% ^	09/30/2023	3,376,000
	EP Energy LLC	9.38% ^	05/01/2024	433,331
15,570,000	EQT Corporation ESH Hospitality, Inc.	3.90% 5.25% ^	10/01/2027 05/01/2025	13,022,043 3,399,896
14 245 000	Expedia Group, Inc.	3.80%	02/15/2028	13,256,615
1.585.000	Expedia Group, Inc. Exterran Energy Solutions LP	8.13% ^	05/01/2025	1,684,062
	Extraction Oil & Gas, Inc.	5.63% ^	02/01/2026	1,760,025
	FedEx Corporation	4.75%	11/15/2045	12,900,072
	Fidelity National Information Services, Inc.	3.63%	10/15/2020	10,089,574
	First Data Corporation	7.00% ^	12/01/2023	1,759,762
	First Data Corporation	5.75% ^	01/15/2024	1,676,600
	Flex Acquisition Company, Inc. Ford Motor Company	6.88% ^ 7.45%	01/15/2025 07/16/2031	3,511,237 13,268,957
	Foresight Energy LLC	11.50% ^	04/01/2023	1,715,575
	Frontier Communications Corporation	8.50%	04/15/2020	923,006
	Frontier Communications Corporation	8.50% ^	04/01/2026	1,030,850
	FTS International, Inc.	6.25%	05/01/2022	3,569,572
1,200,000	Gannett Company, Inc.	4.88% ^	09/15/2021	1,212,000
	General Motors Financial Company (3 Month LIBOR USD + 0.80%)	2.59%	08/07/2020	4,270,506
	General Motors Financial Company (3 Month LIBOR USD + 0.99%)	2.69%	01/05/2023	11,618,632
	General Motors Financial Company Genesys Telecommunications Laboratories, Inc.	3.95% 10.00% ^	04/13/2024 11/30/2024	6,157,974 3,587,812
	Georgia-Pacific LLC	3.60% ^	03/01/2025	14,529,080
435,000	GLP Capital LP	5.38%	04/15/2026	442,612
	Golden Nugget, Inc.	6.75% ^	10/15/2024	2,646,200
16,480,000	Goldman Sachs Group, Inc. (3 Month LIBOR USD + 0.78%)	2.55%	10/31/2022	16,460,268
3,390,000	GTT Communications, Inc.	7.88% ^	12/31/2024	3,415,425
	Gulfport Energy Corporation	6.38%	05/15/2025	3,589,619
	Hasbro, Inc.	3.50%	09/15/2027	3,404,466
	Hess Infrastructure Partners LP	5.63% ^	02/15/2026	3,609,312
	Hexion, Inc. Icahn Enterprises Finance Corporation	10.38% ^ 6.25%	02/01/2022 02/01/2022	3,321,087 2,595,900
2,695,000	Icahn Enterprises Finance Corporation	6.38%	12/15/2025	2,715,212
2,125,000	Indigo Natural Resources LLC	6.88% ^	02/15/2026	2,013,437
3,320,000	Informatica LLC	7.13% ^	07/15/2023	3,328,300
3,575,000	IRB Holding Corporation	6.75% ^	02/15/2026	3,512,795
	Iridium Communications, Inc.	10.25% ^	04/15/2023	1,812,800
1,980,000		3.95%	01/12/2028	1,922,144
1,450,000	JBS USA Finance, Inc.	6.75% ^	02/15/2028	1,393,812
	Jeld-Wen, Inc. KAR Auction Services, Inc.	4.63% ^ 5.13% ^	12/15/2025 06/01/2025	1,665,125 1,481,287
	KAR Auction Services, inc. Kennedy-Wilson, Inc.	5.88% ^	04/01/2024	2,899,087
	Kinder Morgan Energy Partners LP	6.95%	01/15/2038	16,554,987
	Kraft Heinz Foods Company	2.00%	07/02/2018	5,697,645
7,540,000	Kraft Heinz Foods Company	2.80%	07/02/2020	7,490,856
	Kratos Defense & Security Solutions, Inc.	6.50% ^	11/30/2025	2,077,681
	Kroger Company	3.40%	04/15/2022	13,651,720
	Level 3 Communications, Inc.	5.75%	12/01/2022	1,384,598
	Level 3 Financing, Inc. Liberty Mutual Group, Inc.	5.38% 6.50% ^	01/15/2024 05/01/2042	3,306,739 19,305,638
	Live Nation Entertainment, Inc.	5.63% ^	03/01/2042	19,305,638
	Lockheed Martin Corporation	4.70%	05/15/2046	12,536,811
	LTF Merger Sub, Inc.	8.50% ^	06/15/2023	3,458,612
3,400,000	Match Group, Inc.	5.00% ^	12/15/2027	3,357,500
5,220,000	McDonald's Corporation	4.45%	03/01/2047	5,411,265
	Metropolitan Edison Company	4.00% ^	04/15/2025	50,495
	MGM Growth Properties LP	4.50%	01/15/2028	3,549,642
	Morgan Stanley Morgan Stanley (3 Month LIBOR USD + 1.34%)	2.75% 3.59%	05/19/2022	13,022,868
	Mosaic Company	3.59% 4.05%	07/22/2028 11/15/2027	13,107,933 13,881,805
	Moss Creek Resources Holdings, Inc.	7.50% ^	01/15/2026	1,589,154
4,585,000	MPH Acquisition Holdings LLC	7.13% ^	06/01/2024	4,745,475
3,720,000	MPT Operating Partnership LP	5.00%	10/15/2027	3,656,016
6,565,000	MUFG Americas Holdings Corporation	2.25%	02/10/2020	6,465,319
2,195,000	Nabors Industries, Inc.	5.75% ^	02/01/2025	2,074,275

	National Rural Utilities Cooperative Finance Corporation	2.00%	01/27/2020	7,553,058
3,430,000	Navient Corporation	6.50%	06/15/2022	3,550,050
	New York Life Global Funding	2.30% ^	06/10/2022	13,315,662
	Newell Brands, Inc. Nexstar Escrow Corporation	5.50% 5.63% ^	04/01/2046 08/01/2024	12,234,459 1,561,698
	NextEra Energy Capital Holdings, Inc.	3.55%	05/01/2027	5,852,551
3,300,000	NextEra Energy Operating Partners LP	4.50% ^	09/15/2027	3,122,625
3,375,000	NFP Corporation	6.88% ^	07/15/2025	3,366,562
1,645,000	NGL Energy Finance Corporation	7.50%	11/01/2023	1,657,337
	Noble Holding International Ltd.	7.88% ^	02/01/2026	862,969
	NVA Holdings, Inc.	6.88% ^	04/01/2026	3,519,850
	Omnicom Group, Inc.	3.60%	04/15/2026	12,778,156
	Oncor Electric Delivery Company LLC	2.95%	04/01/2025	142,831
	OPE KAG Finance Sub, Inc.	7.88% ^ 4.13%	07/31/2023	1,024,850
	Oracle Corporation Owens Corning	4.13%	05/15/2045 01/30/2048	11,848,203 6,483,056
	Packaging Corporation of America	3.40%	12/15/2027	6,087,369
	Par Petroleum Finance Corporation	7.75% ^	12/15/2025	1,798,950
	Peabody Securities Finance Corporation	6.00% ^	03/31/2022	3,511,462
	Penske Truck Leasing Company	4.20% ^	04/01/2027	6,681,404
	PetSmart, Inc.	5.88% ^	06/01/2025	345,562
	Phillips 66	5.88%	05/01/2042	5,372,625
320,000	Phillips 66	4.88%	11/15/2044	341,936
5,600,000	Pilgrim's Pride Corporation PISCES MIDCO, Inc.	5.75% ^ 8.00% ^	03/15/2025 04/15/2026	3,505,500 575,000
	Plastipak Holdings, Inc.	6.25% ^	10/15/2025	1,769,413
2.865.000	Platform Specialty Products Corporation	5.88% ^	12/01/2025	2,804,119
	Polaris Intermediate Corporation (PIK 9.25%)	8.50% ^	12/01/2022	1,707,592
3,215,000	Post Holdings, Inc.	5.50% ^	03/01/2025	3,174,813
2,379,000	Prime Security Services Borrower LLC	9.25% ^	05/15/2023	2,584,189
	QEP Resources, Inc.	5.25%	05/01/2023	1,741,572
	QEP Resources, Inc.	5.63%	03/01/2026	1,705,500
	Radiate Finance, Inc.	6.63% ^	02/15/2025	1,580,588
	Republic Services, Inc.	3.38%	11/15/2027	13,004,149
	Reynolds, Inc.	4.00% 8.88% ^	06/12/2022 03/01/2023	13,768,233 2,468,305
	Riverbed Technology, Inc. Royal Caribbean Cruises Ltd.	3.70%	03/01/2023	6,219,943
	S&P Global, Inc.	4.40%	02/15/2026	6,490,275
	Sabine Pass Liquefaction LLC	5.00%	03/15/2027	16,686,331
	Sanchez Energy Corporation	6.13%	01/15/2023	1,343,906
	SBA Tower Trust	3.17% ^	04/11/2022	5,944,805
	Schlumberger Holdings Corporation	2.35% ^	12/21/2018	5,012,073
	Select Medical Corporation	6.38%	06/01/2021	3,326,219
	Sirius XM Radio, Inc.	5.38% ^	07/15/2026	2,311,650
	Six Flags Entertainment Corporation	4.88% ^	07/31/2024	1,703,556
	Smithfield Foods, Inc.	4.25% ^ 10.50% ^	02/01/2027 03/01/2024	13,087,146 2,480,850
	Solera Finance, Inc. Southern Company	2.45%	09/01/2018	14,106,633
	Southern Company	1.85%	07/01/2019	5,341,488
	Springleaf Finance Corporation	6.88%	03/15/2025	1,916,906
1,775,000	Sprint Capital Corporation	6.88%	11/15/2028	1,661,844
2,610,000	Sprint Corporation	7.13%	06/15/2024	2,551,275
6,595,000	Sprint Spectrum Company LLC	4.74% ^	03/20/2025	6,644,463
1,200,000	SRC Energy, Inc.	6.25% ^	12/01/2025	1,209,000
	Staples, Inc. SunCoke Energy Partners Finance Corporation	8.50% ^ 7.50% ^	09/15/2025 06/15/2025	310,712 1,690,155
	Sunco LP	5.50% ^	02/15/2026	1,751,175
	Synchrony Financial	3.00%	08/15/2019	10,430,096
2,265,000	Synchrony Financial	3.95%	12/01/2027	2,144,702
14,180,000	Sysco Corporation	3.25%	07/15/2027	13,574,948
	Tapstone Energy Finance Corporation	9.75% ^	06/01/2022	1,674,175
	Team Health Holdings, Inc.	6.38% ^	02/01/2025	3,044,978
	Tempo Acquisition Finance Corporation	6.75% ^	06/01/2025	3,569,456
	Tempur Sealy International, Inc.	5.50% 8.139/	06/15/2026	3,551,200
1,710,000	Tenet Healthcare Corporation Tesla Inc	8.13% 5.30% ^	04/01/2022 08/15/2025	952,088 1,498,388
	THC Escrow Corporation	7.00% ^	08/01/2025	2,695,875
1,240,000	The ServiceMaster Company LLC	5.13% ^	11/15/2024	1,202,800
11,911,000	TIAA Asset Management Finance Company LLC	2.95% ^	11/01/2019	11,885,064
1,115,000	T-Mobile USA, Inc.	4.50%	02/01/2026	1,071,794
3,335,000	TransDigm, Inc.	6.38%	06/15/2026	3,368,350
	TransMontaigne Partners LP	6.13%	02/15/2026	1,647,263
	Transocean Proteus Ltd.	6.25% ^	12/01/2024	2,683,845
	Trident Merger Sub, Inc. Triumph Group, Inc.	6.63% ^ 7.75%	11/01/2025 08/15/2025	1,661,750 2,460,863
	Universal Hospital Services, Inc.	7.73%	08/15/2020	2,736,788
2,685,000	USA Compression Partners LP	6.88% ^	04/01/2026	2,731,988
	Valeant Pharmaceuticals International, Inc.	7.00% ^	03/15/2024	1,140,413
870,000	Valeant Pharmaceuticals International, Inc.	5.50% ^	11/01/2025	850,208
	Valeant Pharmaceuticals International, Inc.	9.25% ^	04/01/2026	1,822,719
	Verizon Communications, Inc.	4.40%	11/01/2034	10,630,968
	Viking Cruises Ltd.	5.88% ^	09/15/2027	4,398,500 1,402,500
	Vine Oil & Gas Finance Corporation Vizient, Inc.	8.75% ^ 10.38% ^	04/15/2023 03/01/2024	3,365,313
	Waste Pro, Inc.	5.50% ^	02/15/2026	2,192,850
	Weatherford International Ltd.	9.88%	02/15/2024	917,500
	Weatherford International Ltd.	9.88% ^	03/01/2025	149,276
2,415,000	WellCare Health Plans, Inc.	5.25%	04/01/2025	2,430,094
8,254,000	WellPoint, Inc.	2.30%	07/15/2018	8,247,487
	WestRock Company	3.75% ^	03/15/2025	13,721,477
	Whiting Petroleum Corporation	6.63% ^	01/15/2026	3,601,238
	Williams Partners LP	3.75%	06/15/2027	5,934,815
	Xerium Technologies, Inc. Zimmer Holdings, Inc.	9.50% 2.70%	08/15/2021 04/01/2020	913,763 12,918,967
13,030,000	Zimmer Holdings, me.	2.7070	07/01/2020	12,710,707

Total CS Corporat	Donus (Cost \$1,320,047,433)			1,500,572,277
US Covernment or	d Agency Mortgage Backed Obligations - 15.6%			
	Federal Home Loan Mortgage Corporation, Pool G0-1840	5.00%	07/01/2035	850,053
	Federal Home Loan Mortgage Corporation, Pool G0-4817	5.00%	09/01/2038	463,397
16,476,565	Federal Home Loan Mortgage Corporation, Pool G0-8537	3.00%	07/01/2043	16,175,450
12,310,786	Federal Home Loan Mortgage Corporation, Pool G0-8622	3.00%	01/01/2045	12,057,167
11,293,060	Federal Home Loan Mortgage Corporation, Pool G0-8686	3.00%	01/01/2046	11,023,676
49,532,443	Federal Home Loan Mortgage Corporation, Pool G0-8701	3.00%	04/01/2046	48,351,545
	Federal Home Loan Mortgage Corporation, Pool G0-8721	3.00%	09/01/2046	57,058,428
	Federal Home Loan Mortgage Corporation, Pool N7-0081 Federal Home Loan Mortgage Corporation, Pool Q3-3789	5.50% 3.50%	07/01/2038 06/01/2045	3,056,619 9,637,443
	Federal Home Loan Mortgage Corporation, Pool Q5-3/89 Federal Home Loan Mortgage Corporation, Pool Q5-1461	3.50%	10/01/2047	49,052,675
	Federal Home Loan Mortgage Corporation, Pool T6-0854	3.50%	09/01/2042	3,751,616
631,189	Federal Home Loan Mortgage Corporation, Pool U6-0299	4.00%	11/01/2040	654,196
43,663,927	Federal Home Loan Mortgage Corporation, Pool V8-2851	3.00%	01/01/2047	42,617,621
	Federal Home Loan Mortgage Corporation, Pool V8-3144	4.00%	04/01/2047	20,992,851
71,283	Federal Home Loan Mortgage Corporation, Series 2692-SC (-2 x 1 Month LIBOR			
2 220 ((0	USD + 13.29%, 13.29% Cap)	9.73% I/F	07/15/2033	81,308
2,328,668	Federal Home Loan Mortgage Corporation, Series 2722-PS (-1 x 1 Month LIBOR	7.010/ I/E	12/15/2022	2 522 962
112 421	USD + 9.89%, 9.89% Cap) Federal Home Loan Mortgage Corporation, Series 2750-ZT	7.91% I/F 5.00%	12/15/2033 02/15/2034	2,523,863 120,849
	Federal Home Loan Mortgage Corporation, Series 2750-21 Federal Home Loan Mortgage Corporation, Series 3002-SN (-1 x 1 Month LIBOR	4.72% I/	02/13/2034	120,049
250,405	USD + 6.50%, 6.50% Cap)	F I/O	07/15/2035	29,067
101,980	Federal Home Loan Mortgage Corporation, Series 3045-DI (-1 x 1 Month LIBOR	4.95% I/		7,77
	USD + 6.73%, 6.73% Cap)	F I/O	10/15/2035	13,501
21,704,324	Federal Home Loan Mortgage Corporation, Series 355-300	3.00%	08/15/2047	21,300,226
383,418	Federal Home Loan Mortgage Corporation, Series 3116-Z	5.50%	02/15/2036	424,177
	Federal Home Loan Mortgage Corporation, Series 3117-ZN	4.50%	02/15/2036	34,060
	Federal Home Loan Mortgage Corporation, Series 3203-ZC	5.00%	07/15/2036	465,928
133,366	Federal Home Loan Mortgage Corporation, Series 3275-SC (-1 x 1 Month LIBOR	4.30% I/	02/15/2027	15 022
530 338	USD + 6.08%, 6.08% Cap) Federal Home Loan Mortgage Corporation, Series 3382-SB (-1 x 1 Month LIBOR	F I/O 4.22% I/	02/15/2037	15,833
330,336	USD + 6.00%, 6.00% Cap)	F I/O	11/15/2037	48,739
529.756	Federal Home Loan Mortgage Corporation, Series 3384-S (-1 x 1 Month LIBOR USD	4.61% I/	11/15/2057	40,737
025,700	+ 6.39%, 6.39% Cap)	F I/O	11/15/2037	51,723
728,418	Federal Home Loan Mortgage Corporation, Series 3417-SX (-1 x 1 Month LIBOR	4.40% I/		
	USD + 6.18%, 6.18% Cap)	F I/O	02/15/2038	66,543
65,526	Federal Home Loan Mortgage Corporation, Series 3423-GS (-1 x 1 Month LIBOR	3.87% I/		
(5.50)	USD + 5.65%, 5.65% Cap)	F I/O	03/15/2038	5,985
65,526	Federal Home Loan Mortgage Corporation, Series 3423-SG (-1 x 1 Month LIBOR	3.87% I/	02/15/2029	£ 107
164,527	USD + 5.65%, 5.65% Cap)	F I/O 3.86% I/	03/15/2038	5,187
104,327	Federal Home Loan Mortgage Corporation, Series 3524-LB	O P/O	06/15/2038	165,699
184 517	Federal Home Loan Mortgage Corporation, Series 352-4-EB Federal Home Loan Mortgage Corporation, Series 3562-WS (-1 x 1 Month LIBOR	3.17% I/	00/13/2036	103,099
101,517	USD + 4.95%, 4.95% Cap)	F I/O	08/15/2039	11,169
206,094	Federal Home Loan Mortgage Corporation, Series 3582-SA (-1 x 1 Month LIBOR	4.22% I/	00.20.200	,
	USD + 6.00%, 6.00% Cap)	F I/O	10/15/2049	21,317
71,329,472	Federal Home Loan Mortgage Corporation, Series 358-300	3.00%	10/15/2047	69,989,546
540,071	Federal Home Loan Mortgage Corporation, Series 3606-CS (-1 x 1 Month LIBOR	4.57% I/		
***	USD + 6.35%, 6.35% Cap)	F I/O	12/15/2039	80,304
309,844	Federal Home Loan Mortgage Corporation, Series 3616-SG (-1 x 1 Month LIBOR	4.57% I/	02/15/2022	27 727
1 271 140	USD + 6.35%, 6.35% Cap)	F I/O	03/15/2032	37,737
	Federal Home Loan Mortgage Corporation, Series 3626-AZ Federal Home Loan Mortgage Corporation, Series 3666-SC (-1 x 1 Month LIBOR	5.50% 3.99% I/	08/15/2036	1,347,573
4/0,339	USD + 5.77%, 5.77% Cap)	5.99% I/ F I/O	05/15/2040	55,245
325.516	Federal Home Loan Mortgage Corporation, Series 3666-VZ	5.50%	08/15/2036	347,295
	Federal Home Loan Mortgage Corporation, Series 3779-DZ	4.50%	12/15/2040	2,552,861
	Federal Home Loan Mortgage Corporation, Series 3779-YA	3.50%	12/15/2030	1,428,785
	Federal Home Loan Mortgage Corporation, Series 3786-SG (-2 x 1 Month LIBOR			, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	USD + 9.50%, 9.50% Cap)	5.95% I/F	01/15/2041	474,547
4,906,417	Federal Home Loan Mortgage Corporation, Series 3792-SE (-2 x 1 Month LIBOR			
2 ((2 (01	USD + 9.86%, 9.86% Cap)	6.31% I/F	01/15/2041	4,734,927
	Federal Home Loan Mortgage Corporation, Series 3795-VZ	4.00%	01/15/2041	2,745,655
52,467	Federal Home Loan Mortgage Corporation, Series 3798-SD (-2 x 1 Month LIBOR LISD + 0.60% 0.60% Corp.)	6.050/ I/E	12/15/2040	10 265
1 276 051	USD + 9.60%, 9.60% Cap) Federal Home Loan Mortgage Corporation, Series 3806-CZ	6.05% I/F 5.50%	12/15/2040 07/15/2034	48,365 1,379,417
	Federal Home Loan Mortgage Corporation, Series 3808-DB	3.50%	02/15/2031	1,161,170
	Federal Home Loan Mortgage Corporation, Series 3818-CZ	4.50%	03/15/2041	2,547,877
	Federal Home Loan Mortgage Corporation, Series 3819-ZU	5.50%	07/15/2034	1,513,941
3,736,782	Federal Home Loan Mortgage Corporation, Series 3824-EY	3.50%	03/15/2031	3,842,709
251,282	Federal Home Loan Mortgage Corporation, Series 3828-SW (-3 x 1 Month LIBOR			_
	USD + 13.20%, 13.20% Cap)	7.87% I/F	02/15/2041	281,170
2,202,689	Federal Home Loan Mortgage Corporation, Series 3863-ZA	5.50%	08/15/2034	2,340,214
3,254,228	Federal Home Loan Mortgage Corporation, Series 3888-ZG	4.00%	07/15/2041	3,383,416
14,092,888	Federal Home Loan Mortgage Corporation, Series 3889-VZ Federal Home Loan Mortgage Corporation, Series 3910-GZ	4.00%	07/15/2041	14,608,650
	Federal Home Loan Mortgage Corporation, Series 3910-GZ Federal Home Loan Mortgage Corporation, Series 3967-ZP	5.00% 4.00%	08/15/2041 09/15/2041	3,346,557 23,099,049
	Federal Home Loan Mortgage Corporation, Series 3972-AZ	3.50%	12/15/2041	4,714,594
	Federal Home Loan Mortgage Corporation, Series 4057-ZA	4.00%	06/15/2042	26,368,136
	Federal Home Loan Mortgage Corporation, Series 4096-DZ	3.50%	08/15/2042	8,924,016
28,490,992	Federal Home Loan Mortgage Corporation, Series 4165-ZT	3.00%	02/15/2043	26,109,153
	Federal Home Loan Mortgage Corporation, Series 4291-MS (-1 x 1 Month LIBOR	4.12% I/		
	USD + 5.90%, 5.90% Cap)	F I/O	01/15/2054	999,793
	Federal Home Loan Mortgage Corporation, Series 4341-AZ	3.00%	05/15/2044	17,114,698
	Federal Home Loan Mortgage Corporation, Series 4377-A	3.00%	06/15/2039	15,280,345
	Federal Home Loan Mortgage Corporation, Series 4391-MA	3.00%	07/15/2040	11,607,652
	Federal Home Loan Mortgage Corporation, Series 4413-AZ	3.50% 3.00%	11/15/2044 02/15/2040	13,174,554 798,123
	Federal Home Loan Mortgage Corporation, Series 4419-TB Federal Home Loan Mortgage Corporation, Series 4423-Z	3.50%	12/15/2044	10,955,253
	Federal Home Loan Mortgage Corporation, Series 4427-MA	3.00%	02/15/2034	16,113,669
24,745,648	Federal Home Loan Mortgage Corporation, Series 4471-BA	3.00%	12/15/2041	24,237,009
35,593,699	Federal Home Loan Mortgage Corporation, Series 4471-GA	3.00%	02/15/2044	35,290,654
	Federal Home Loan Mortgage Corporation, Series 4481-B	3.00%	12/15/2042	21,274,906
	-			0.50/0.00

1,308,372,279

13,048,108 Federal Home Loan Mortgage Corporation, Series 4511-QA	3.00%	01/15/2041	12,978,697
58,103,772 Federal Home Loan Mortgage Corporation, Series 4542-AC	2.70%	01/15/2045	56,255,828
99,090,631 Federal Home Loan Mortgage Corporation, Series 4750-PA	3.00%	07/15/2046	98,372,491
74,240,935 Federal Home Loan Mortgage Corporation, Series 4752-PL	3.00%	09/15/2046	73,640,623
37,288,547 Federal Home Loan Mortgage Corporation, Series 4768-CA	3.50%	03/15/2044	37,614,017
4,781,000 Federal Home Loan Mortgage Corporation, Series K050-A2	3.33% #	08/25/2025	4,861,764
6,528,000 Federal Home Loan Mortgage Corporation, Series K053-A2	3.00%	12/25/2025	6,484,242
494,823 Federal Home Loan Mortgage Corporation, Series R003-ZA	5.50%	10/15/2035	537,267
494,825 rederal Home Loan Mortgage Corporation, Series R005-ZA			
6,720,000 Federal Home Loan Mortgage Corporation Pass-Thru, Series K054-A2	2.75%	01/25/2026	6,555,414
105,505,649	# I/		
Federal Home Loan Mortgage Corporation Pass-Thru, Series K722-X1	1.31% O	03/25/2023	5,565,201
16,842,148 Federal National Mortgage Association, Pool AL9238	3.00%	10/01/2041	16,567,479
47,616,830 Federal National Mortgage Association, Pool AS7661	3.00%	08/01/2046	46,148,653
9,801,520 Federal National Mortgage Association, Pool AS7724	2.50%	08/01/2046	9,237,431
38,940,847 Federal National Mortgage Association, Pool AS8522	3.00%	12/01/2046	37,993,081
23,095,278 Federal National Mortgage Association, Pool BC9081	3.00%	12/01/2046	22,533,168
22,339,267 Federal National Mortgage Association, Pool BD8013	2.50%	09/01/2046	21,054,023
17,108,869 Federal National Mortgage Association, Pool MA2621	3.50%	05/01/2046	17,065,578
28,354,949 Federal National Mortgage Association, Pool MA2649	3.00%	06/01/2046	27,481,230
63,845,340 Federal National Mortgage Association, Pool MA2737	3.00%	09/01/2046	62,293,140
6,659,130 Federal National Mortgage Association, Pool MA2863	3.00%	01/01/2047	6,502,646
	3.0070	01/01/2047	0,302,040
5,965 Federal National Mortgage Association, Series 2003-117-KS (-1 x 1 Month LIBOR	5 220/ I/E I/O	09/25/2022	2.4
USD + 7.10%, 7.10% Cap)	5.23% I/F I/O	08/25/2033	34
340,754 Federal National Mortgage Association, Series 2003-W17-1A7	5.75%	08/25/2033	372,282
2,565,257 Federal National Mortgage Association, Series 2005-20-QH	5.00%	03/25/2035	2,722,195
449,069 Federal National Mortgage Association, Series 2006-101-SA (-1 x 1 Month LIBOR			
USD + 6.58%, 6.58% Cap)	4.71% I/F I/O	10/25/2036	76,532
196,021 Federal National Mortgage Association, Series 2006-56-SM (-1 x 1 Month LIBOR			
USD + 6.75%, 6.75% Cap)	4.88% I/F I/O	07/25/2036	26,061
144,918 Federal National Mortgage Association, Series 2007-116-BI (-1 x 1 Month LIBOR			
USD + 6.25%, 6.25% Cap	4.38% I/F I/O	05/25/2037	17,189
1,820,718 Federal National Mortgage Association, Series 2007-30-FS (-5 x 1 Month LIBOR	21.16% I/		,
USD + 29.83%, 29.83% Cap)	F	04/25/2037	2,498,870
707,955 Federal National Mortgage Association, Series 2007-30-OI (-1 x 1 Month LIBOR	1	0 1/23/2037	2,170,070
USD + 6.44%, 6.44% Cap)	4.57% I/F I/O	04/25/2037	118,997
	4.50%	04/25/2038	132,761
126,501 Federal National Mortgage Association, Series 2008-29-ZA	4.3070	04/23/2038	132,701
76,554 Federal National Mortgage Association, Series 2008-62-SC (-1 x 1 Month LIBOR	4 120/ I/E I/O	07/25/2028	7.145
USD + 6.00%, 6.00% Cap)	4.13% I/F I/O	07/25/2038	7,145
717,020 Federal National Mortgage Association, Series 2009-111-EZ	5.00%	01/25/2040	736,461
28,478 Federal National Mortgage Association, Series 2009-111-SE (-1 x 1 Month LIBOR			
USD + 6.25%, 6.25% Cap)	4.38% I/F I/O	01/25/2040	3,019
83,058 Federal National Mortgage Association, Series 2009-16-MZ	5.00%	03/25/2029	88,963
89,924 Federal National Mortgage Association, Series 2009-48-WS (-1 x 1 Month LIBOR			
USD + 5.95%, 5.95% Cap)	4.08% I/F I/O	07/25/2039	9,194
370,900 Federal National Mortgage Association, Series 2009-62-PS (-1 x 1 Month LIBOR			
USD + 6.10%, 6.10% Cap)	4.23% I/F I/O	08/25/2039	29,754
1,312,486 Federal National Mortgage Association, Series 2009-77-ZA	4.50%	10/25/2039	1,377,060
298,404 Federal National Mortgage Association, Series 2009-83-Z	4.50%	10/25/2039	307,886
134,746 Federal National Mortgage Association, Series 2010-101-ZH	4.50%	07/25/2040	139,717
55,491 Federal National Mortgage Association, Series 2010-109-BS (-11 x 1 Month LIBOR	4.5070	07/23/2040	137,717
USD + 55.00%, 55.00% Cap)	36.69% I/F	10/25/2040	178,649
503,101 Federal National Mortgage Association, Series 2010-112-ZA	4.00%	10/25/2040	506,985
309,334 Federal National Mortgage Association, Series 2010-121-SD (-1 x 1 Month LIBOR	2 (20/ 1/5 1/0	10/25/2040	22.200
USD + 4.50%, 4.50% Cap)	2.63% I/F I/O	10/25/2040	23,390
29,336 Federal National Mortgage Association, Series 2010-137-VS (-3 x 1 Month LIBOR	10.010/ 7/5	12/25/2010	26.124
USD + 15.00%, 15.00% Cap)	10.01% I/F	12/25/2040	36,124
2,368,758 Federal National Mortgage Association, Series 2010-150-ZA	4.00%	01/25/2041	2,392,351
64,724 Federal National Mortgage Association, Series 2010-31-SA (-1 x 1 Month LIBOR			
USD + 5.00%, 5.00% Cap)	3.13% I/F I/O	04/25/2040	4,497
107,527 Federal National Mortgage Association, Series 2010-34-PS (-1 x 1 Month LIBOR			
USD + 4.93%, 4.93% Cap)	3.06% I/F I/O	04/25/2040	9,693
214,620 Federal National Mortgage Association, Series 2010-35-SP (-1 x 1 Month LIBOR			ĺ
USD + 6.35%, 6.35% Cap)	4.48% I/F I/O	04/25/2050	25,726
59,212 Federal National Mortgage Association, Series 2010-35-SV (-1 x 1 Month LIBOR			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
USD + 6.45%, 6.45% Cap)	4.58% I/F I/O	04/25/2040	5,134
2,308,043 Federal National Mortgage Association, Series 2010-37-MY	4.50%	04/25/2040	2,396,422
135,769 Federal National Mortgage Association, Series 2010-59-PS (-1 x 1 Month LIBOR		5 25. 25 10	_,5,5,6,122
USD + 6.45%, 6.45% Cap)	4.58% I/F I/O	03/25/2039	8,256
288,082 Federal National Mortgage Association, Series 2010-59-SC (-1 x 1 Month LIBOR	T.50/0 III I/O	0312312037	0,230
	2 120/ I/E I/O	01/25/2040	25 110
USD + 5.00%, 5.00% Cap)	3.13% I/F I/O	01/25/2040	25,119
1,043,149 Federal National Mortgage Association, Series 2010-60-VZ	5.00%	10/25/2039	1,059,161
256,996 Federal National Mortgage Association, Series 2010-64-EZ	5.00%	06/25/2040	274,620
525,665 Federal National Mortgage Association, Series 2010-7-PE	5.00%	02/25/2040	559,720
223,351 Federal National Mortgage Association, Series 2010-90-GS (-1 x 1 Month LIBOR	4 100/ 1/5 7/5	00/05/2010	
USD + 6.00%, 6.00% Cap)	4.13% I/F I/O	08/25/2040	25,715
57,791 Federal National Mortgage Association, Series 2010-99-SG (-5 x 1 Month LIBOR			
USD + 25.00%, 25.00% Cap)	16.68% I/F	09/25/2040	83,634
6,716,107 Federal National Mortgage Association, Series 2011-141-PZ	4.00%	01/25/2042	6,869,791
16,719,220 Federal National Mortgage Association, Series 2011-18-UZ	4.00%	03/25/2041	17,574,699
1,533,918 Federal National Mortgage Association, Series 2011-25-KY	3.00%	04/25/2026	1,543,694
1,000,000 Federal National Mortgage Association, Series 2011-29-AL	3.50%	04/25/2031	998,372
1,349,676 Federal National Mortgage Association, Series 2011-59-MA	4.50%	07/25/2041	1,409,810
24,853,918 Federal National Mortgage Association, Series 2013-45-LZ	3.00%	05/25/2043	23,305,052
31,914,007 Federal National Mortgage Association, Series 2013-6-ZB	3.00%	02/25/2043	29,258,117
10,837,134 Federal National Mortgage Association, Series 2013-0-2B	3.00%	10/25/2039	10,838,586
25,571,246 Federal National Mortgage Association, Series 2014-70-VZ	3.00%	11/25/2044	23,552,659
8,559,642 Federal National Mortgage Association, Series 2014-73-CZ	3.00%	11/25/2044	7,864,311
26,356,695 Federal National Mortgage Association, Series 2015-9-HA	3.00%	01/25/2045	26,233,541
6,348,000 Federal National Mortgage Association, Series 2016-M3-A2	2.70%	02/25/2026	6,162,054
3,883,207 Federal National Mortgage Association, Series 2017-86-MA	3.00%	04/25/2046	3,852,927
100,000,000 Federal National Mortgage Association, Series 2018-21-PO	0.00% P/O	04/25/2048	79,437,500
348,829 Federal National Mortgage Association, Series 400-S4 (-1 x 1 Month LIBOR USD +			
5.45%, 5.45% Cap)	3.58% I/F I/O	11/25/2039	43,248
153,955 Federal National Mortgage Association Pass-Thru, Pool 555743	5.00%	09/01/2033	166,299
			-

1943.98   Ceban National Morrigang Association Paus-Tun, Prod 175382   5.00%   1941/1955					
1,947,798   Colonal Systems Mornings Association Para Then Dect   273383   5.00%   9.6012/033   1.111,679   1.777,172   1.000   1.00	122 406	Federal National Montgage Association Page Thru, Poel 725292	5.000/	04/01/2025	144 160
Section   Sect					
Triangle	1,047,790	Federal National Mortgage Association Pass-Thru, Pool 735383	5.00%	04/01/2035	1,131,629
Triangle	540.893	Federal National Mortgage Association Pass-Thru, Pool 735402	5.00%	04/01/2035	584.114
Pockers   National Mortage Assessition Pase   Thur. Pock 973101   5.00%   0.001/2019   1.000					
Section   Sect					
Sectors   Sect	138,118	Federal National Mortgage Association Pass-Thru, Pool 931104			
Sectors   Sect	908,236	Federal National Mortgage Association Pass-Thru, Pool 995203	5.00%	07/01/2035	980,901
Februs   Technical Mortingia Association Pass Plum, Pool ALIZ179			4.00%	01/01/2031	884.772
2.8.131 Federal National Mortging Association Past-Then, Prod A(2017) 4096. 0001/2001 1335.061 1305.06					
1-98-272   Factors National Mortgage Association Pass Thum, Pool AM17990					
2021.1097   Federal National Mortgage Association Para-Tina. Pool 80/0754   3.00%   6391/2045   2010/649   12010/2035   12010/649   12010/2035   1					
2021.1097   Federal National Mortgage Association Para-Tina. Pool 80/0754   3.00%   6391/2045   2010/649   12010/2035   12010/649   12010/2035   1	1,309,272	Federal National Mortgage Association Pass-Thru, Pool AH7309	4.00%	02/01/2031	1,353,616
1998   398   Federal National Mortgage Association Pear-Time, Pool MAGES   1,59%   1201/2006   1503/2007   1503/			3.00%	03/01/2045	29 107 643
66-2273 Febrush Nistonial Mortgage Association Para-Thur, Pool MA20254   250,000   200,000   24,345,					
4,994   Federn National Mortgage Association Past—Thur, Pool MAGESS   5,00%   1201/2009   43,945   47,235   Federn National Mortgage Association Past—Thur, Pool MAGESS   4,00%   0001/2005   400,745   18,281,00   Federn National Mortgage Association Past—Thur, Pool MAGESS   3,00%   401,7245   93,930,900   19,201,197   Federn National Mortgage Association Past—Thur, Pool MAGES   3,00%   401,7245   93,930,900   19,201,197   Federn National Mortgage Association Past—Thur, Pool MAGES   3,00%   401,7245   93,930,900   19,77   Government National Mortgage Association Series 2009-82-SM (-1 x 1 Month   2,00%   5,0					
457.235 Federal National Mortgage Association Para-Pina, Pool MA0353   4.59%   0301/2200   22.039   12.025			4.50%	12/01/2029	695,802
457.235 Federal National Mortgage Association Para-Pina, Pool MA0353   4.59%   0301/2200   22.039   12.025	40,904	Federal National Mortgage Association Pass-Thru, Pool MA0282	5.00%	12/01/2039	43,845
25.599   Ecdern National Mortgage Association Past-Tim, Pool MAA151S   3.00%   0.000					
14.58.160   Federal National Mortaging Association Pass Turn, Pool MA2151   1.50%   50.0%   50.00%					
10.2019.73   Federal Microgacy Association Pass Thur.   Pool MAZ248   3.00%   0.4012.035   3.943.09   3.00.00   3.					
140,425   Governmen National Mortgage Association, North 2753-94C   1.5 Month   1.5 Sets, UP   1.0   0820-2038   1.4 (Association)   1.5 Sets, UP   1.0   0820-2038   1.5 Sets, UP   1.0   0820-2039   1.5 Sets, UP   1.0   0820-2039   1.5 Sets, UP   1.5 Sets, UP   1.0   0820-2039   1.5 Sets, UP	14,358,100	Federal National Mortgage Association Pass-Thru, Pool MA2151	3.50%	01/01/2045	14,321,772
140,425   Governmen National Mortgage Association, North 2753-94C   1.5 Month   1.5 Sets, UP   1.0   0820-2038   1.4 (Association)   1.5 Sets, UP   1.0   0820-2038   1.5 Sets, UP   1.0   0820-2039   1.5 Sets, UP   1.0   0820-2039   1.5 Sets, UP   1.5 Sets, UP   1.0   0820-2039   1.5 Sets, UP	10.201.973	Federal National Mortgage Association Pass-Thru, Pool MA2248	3.00%	04/01/2045	9.893.907
271,375   Governmen National Morgage Association, Series 2008-87-SPC+1 x Honds					
18100R (SSP + 7.10%, 7.216% Carp)			3.3070	09/20/2039	304,308
15.0778   Government National Mortgage Association, Series 2019-15-90   4.25%   F TO   0.975/0308   2.257/05	2/1,8/5				
LIBOR USD - 6.05%, 6.05%, Cap   19.149		LIBOR USD + 7.10%, 7.10% Cap)	5.28% I/F I/O	08/20/2033	44,639
LIBOR USD - 6.05%, 6.05%, Cap   19.149	150.778	Government National Mortgage Association, Series 2008-82-SM (-1 x 1 Month			
2,142,452   Government National Mortages Association, Series 2009-32-ZE   4,50%   0,516/2019   2,257,156   3,216,127   3,216	150,770		4 22% I/E I/O	00/20/2028	10 104
2,398,29 Government National Mortages Association, Series 2009-35-DZ (2 4-40% 1002020) 2,510,428 (2-20073) 3,102,202 (2-20073)	2 1 42 452				
2,499,022   Government National Mortgage Association, Series 2019-75-GZ   5,095   5,0092,2019   2,592,235     3,021,255   6,0092,2019   3,192,226     3,787,834   LIBOR USD + 6,105%, 6,05%   6,0092,2014   1,358   1,715.20     4,787,834   Covernment National Mortgage Association, Series 2010-13-SM (-1 x1 Month 1, 2,500)   4,23%   1,100   1,000,348     4,711,806   Government National Mortgage Association, Series 2011-145-GZ   4,50%   0,000,200,401   34,358     4,711,806   Government National Mortgage Association, Series 2011-145-GZ   1,000   1,000,348     1,301,702   Government National Mortgage Association, Series 2011-145-GZ   1,000   1,000,348     1,301,702   Government National Mortgage Association, Series 2011-147-MS (-1 x1 Month 11BOR USD + 6,15% 0,15% 0,40)   1,000,348     1,301,702   Government National Mortgage Association, Series 2013-122-SB (-1 x1 Month 11BOR USD + 6,15% 0,15% 0,40)   1,000,349     3,602,429   Government National Mortgage Association, Series 2013-122-SB (-1 x1 Month 11BOR USD + 6,15% 0,65% 0,65% 0,70)   1,000,349     4,300,429   Government National Mortgage Association, Series 2013-109-8E (-1 x1 Month 11BOR USD + 6,05% 0,65% 0,65% 0,70)   1,000,349     4,300,429   Government National Mortgage Association, Series 2014-108-7E (-1 x1 Month 11BOR USD + 6,05% 0,65% 0,65% 0,70)   1,000,349     4,300,429   Government National Mortgage Association, Series 2014-118-SE (-1 x1 Month 11BOR USD + 6,05% 0,65% 0,65% 0,70)   1,000,349     4,300,420   4,300,420   4,300,420   4,300,420   4,300,420     4,300,420   4,300,					
3.021.525 Government National Mortage Association, Series 2019-13-8W (-1 x 1 Month 1.25 W (-1	2,378,793	Government National Mortgage Association, Series 2009-35-DZ	4.50%	05/20/2039	2,510,428
3.021.525 Government National Mortage Association, Series 2019-13-8W (-1 x 1 Month 1.25 W (-1	2,499,022	Government National Mortgage Association, Series 2009-75-GZ	4.50%	09/20/2039	2,592,735
This   Comment National Mortgage Association, Series 2010-113-MC   4.239 LFT   0.02010-001   1.013-005   1.013-0					
LIBOR USD = 6,05% c.60% cape   1070.688   4.298   FLO   0920.0940   1070.688   4.271.886   4.501.886   600.00000000000000000000000000000000			3.0070	07/20/2037	3,172,420
127,522 Government National Mortagage Association, Series 2011-14-SEZ   4.50%   0.320-0.014   4.3254   7.310,79   5.00   7.300,79   5.00   7.300,79   7.310,79   5.00   7.300,79   7.310,79   5.00   7.300,79   7.310,79   5.00   7.300,79   7.310,79   5.00   7.300,79   7.310,79   5.00   7.300,79   7.310,79   5.00   7.300,79   7.310,79   7.3	1,181,834			0	
127,522 Government National Mortagage Association, Series 2011-14-SEZ   4.50%   0.320-0.014   4.3254   7.310,79   5.00   7.300,79   5.00   7.300,79   7.310,79   5.00   7.300,79   7.310,79   5.00   7.300,79   7.310,79   5.00   7.300,79   7.310,79   5.00   7.300,79   7.310,79   5.00   7.300,79   7.310,79   5.00   7.300,79   7.310,79   7.3		LIBOR USD + 6.05%, 6.05% Cap)	4.23% I/F I/O	09/20/2040	1,070,368
4,471,886 Government National Mortgage Association, Series 2011-13-CMS (2 x 1 Month 1307,204 Government National Mortgage Association, Series 2011-17-2MS (1 x 1 Month 14,816,244 Government National Mortgage Association, Series 2011-17-2MS (1 x 1 Month 14,816,244 Government National Mortgage Association, Series 2011-17-2MS (1 x 1 Month 14,816,244 Government National Mortgage Association, Series 2011-17-2MS (1 x 1 Month 14,816,245 Government National Mortgage Association, Series 2013-142-28-81 (1 x 1 Month 14,816,242 Government National Mortgage Association, Series 2013-142-8-81 (1 x 1 Month 14,816,242 Government National Mortgage Association, Series 2013-140-8-81 (1 x 1 Month 14,816,242 Government National Mortgage Association, Series 2013-140-8-81 (1 x 1 Month 14,816,242 Government National Mortgage Association, Series 2014-140-8-81 (1 x 1 Month 14,816,242 Government National Mortgage Association, Series 2014-140-8-81 (1 x 1 Month 14,816,242 Government National Mortgage Association, Series 2014-140-8-81 (1 x 1 Month 14,816,442 Government National Mortgage Association, Series 2014-140-8-81 (1 x 1 Month 14,816,442 Government National Mortgage Association, Series 2014-140-8-81 (1 x 1 Month 14,816,442 Government National Mortgage Association, Series 2014-118-8-8 (1 x 1 x 1 Month 14,816,442 Government National Mortgage Association, Series 2014-118-8-8 (1 x 1 x 1 Month 14,816,442 Government National Mortgage Association, Series 2014-118-8-8 (1 x 1 x 1 Month 14,816,442 Government National Mortgage Association, Series 2014-118-8-8 (1 x 1 x 1 Month 14,816,442 Government National Mortgage Association, Series 2014-118-8-8 (1 x 1 x 1 Month 14,816,442 Government National Mortgage Association, Series 2014-118-8-8 (1 x 1 x 1 Month 14,816,442 Government National Mortgage Association, Series 2014-118-8-8 (1 x 1 x 1 Month 14,816,442 Government National Mortgage Association, Series 2014-118-8-8 (1 x 1 x 1 Month 14,816,442 Government National Mortgage Association, Series 2014-118-8-8 (1 x 1 x 1 Month 14,816,442 Government Nationa	127.522				
T.   13.07.99   Government National Mortgage Association, Series 2011-17-08V (2 x 1 Month 14.06 USD 17-05V, 9.076 x 2010 13.556.178					
LIBOR USD + 9,70%, cpc   7,468,884   13017.024   Government National Mortgage Association, Series 2011-174-XA   4,50%   0220-0243   13,558,618   14,816,224   Government National Mortgage Association, Series 2011-1174-XG (1 x 1 Month LIBOR USD + 6,10%, c.10% c.1			7.50/0	03/20/2041	7,023,717
1,3017,024   Government National Mortgage Association, Series 2011-17-2A   4.50%   02202043   13,556,178   14,816,234   Government National Mortgage Association, Series 2013-110-816   14,33% LFF I/O   0202043   1,677,184   1,677,184   1,672,18	7,310,799			4 = 1 = 0 1 =	<b>=</b> :
13.017,024 Government National Mortgage Association, Series 2011-117-2A   4.50%   02.02043   13.556,178		LIBOR USD + 9.70%, 9.70% Cap)	6.06% I/F		7,468,884
1,816,234 Government National Mortgage Association, Series 2013-117-MS (-1 x 1 Month 1,000   1,677,184   1,000   1,677,184   1,000   1,677,184   1,000   1,	13.017.024		4.50%	02/20/2041	13.556.178
LIBOR USD + 6.15% c, 15% cap			115070	02/20/2011	10,000,170
T.,002,c28   Government National Mortgage Association, Series 2013-162-SE (+ x 1 Month 1, 166-24)   Government National Mortgage Association, Series 2013-169-SE (+ x 1 Month 1, 166-24)   Government National Mortgage Association, Series 2014-102-TS (+ x 1 Month 1, 162-14)   Government National Mortgage Association, Series 2014-102-TS (+ x 1 Month 1, 162-14)   Government National Mortgage Association, Series 2014-102-TS (+ x 1 Month 1, 162-14)   Government National Mortgage Association, Series 2014-102-TS (+ x 1 Month 1, 162-14)   Government National Mortgage Association, Series 2014-118-TS (+ x 1 Month 1, 162-14)   Government National Mortgage Association, Series 2014-118-TS (+ x 1 Month 1, 162-14)   Government National Mortgage Association, Series 2014-118-TS (+ x 1 Month 1, 162-14)   Government National Mortgage Association, Series 2014-118-TS (+ x 1 Month 1, 162-14)   Government National Mortgage Association, Series 2014-118-TS (+ x 1 Month 1, 162-14)   Government National Mortgage Association, Series 2014-118-TS (+ x 1 Month 1, 162-14)   Government and Assets (Polito 1, 162-14)   Government Assets (Polito 1, 162-14)   G	14,610,234		4.220/ I/E I/O	02/20/2042	1 (77 104
LIBOR USD 1-6,10% 6,10% Cap)  3,166,249 Government National Mortage Association, Series 2013-169-SE (-1 x 1 Month LIBOR USD 1-6,05% 6,05% Cap)  8,672,542 Government National Mortage Association, Series 2014-102-TS (-1 x 1 Month LIBOR USD 1-6,05% 6,05% Cap)  8,672,542 Government National Mortage Association, Series 2014-118-PS (-1 x 1 Month LIBOR USD 1-6,05% 6,05% Cap)  1,588,474 Government National Mortage Association, Series 2014-118-PS (-1 x 1 Month LIBOR USD 1-6,05% 6,05% Cap)  1,588,474 Government National Mortage Association, Series 2014-118-SA (-1 x 1 Month LIBOR USD 1-6,05% 6,05% Cap)  1,622,539,346  1,622,539,347  1,622,632,347  1,622			4.33% I/F I/O	02/20/2043	1,6//,184
1,662,429 Government National Mortgage Ássociation, Series 2013-169-SE (-1 x 1 Month LIBOR USD 1-6,05%, 6,05%) cope stories of 14-102-TS (-1 x 1 Month R.72)   1,219,993	7,002,628	Government National Mortgage Association, Series 2013-122-SB (-1 x 1 Month			
1,662,429 Government National Mortgage Ássociation, Series 2013-169-SE (-1 x 1 Month LIBOR USD 1-6,05%, 6,05%) cope stories of 14-102-TS (-1 x 1 Month R.72)   1,219,993		LIBOR USD + 6.10%, 6.10% Cap)	4.31% I/F I/O	08/16/2043	1.039.012
LIBOR USD - 6.05% Cap)   4.05% Cap)   4.26% UF IO   11/16/2043   3,903,452   10/94/125	31 662 429			00.00.00	-,0,0
10.941,275   Government National Mortgage Association, Series 2014-118-PS (-1 x 1 Month LIBOR USD + 560%, 560% Cap)   3.78% IF I/O   07/20/2044   1.319,134   7.588,474   Government National Mortgage Association, Series 2014-118-PS (-1 x 1 Month LIBOR USD + 6.07%, 6.20% Cap)   4.38% IF I/O   08/20/2044   1.319,134   7.588,474   Government National Mortgage Association, Series 2014-118-PS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)   4.38% IF I/O   08/20/2044   1.022,493   7.588,474   Government National Mortgage Association, Series 2014-118-PS (-1 x 1 Month LIBOR USD + 6.20%, 6.20% Cap)   4.022,393   4.022,39	31,002,42)		4.260/ I/E I/O	11/16/2042	2 002 452
8.672,542 Government National Mortagea Association, Series 2014-118-PS (-1 x 1 Month L10RU USD + 6.20%, 6.20% Cap) 7.588,474 Government National Mortagea Association, Series 2014-118-SA (-1 x 1 Month L10RU USD + 6.20%, 6.20% Cap) Total US Government and Agency Mortagea Base Association, Series 2014-118-SA (-1 x 1 Month L10RU USD + 6.20%, 6.20% Cap)  US Government and Agency Obligations - 22.2%  US Government and Agency Obligations - 22.2%  US Government and Agency Obligations - 22.2%  142,587,479 United States Treasury Inflation Indexed Bonds 0.13% 0.15% 0.	10.041.055		4.20% I/F I/O	11/10/2045	3,903,432
8,672,542         Government National Mortgage Association, Series 2014-118-PS (-1 x 1 Month 11BOR USD) 6,20%, 6,20% (2ap)         4,38% UF UO         08/20/2044         1,319,138           7,588,478         Government National Mortgage Association, Series 2014-118-SA (-1 x 1 Month 11BOR USD) 6,20%, 6,20% (2ap)         4,38% UF UO         08/20/2044         1,022,433           Total US Government and Agency Mortgage Backed Obligations Cost \$1,645,722,953         8         0.13%         04/15/2022         140,545,568           142,587,479         United States Treasury Inflation Indexed Bonds         0.13%         04/15/2022         140,545,568           47,928,144         United States Treasury Inflation Indexed Bonds         0.38%         07/15/2027         46,727,137           100,150,000         United States Treasury Notes         2.8%         08/15/2044         48,843,007           41,587,479         United States Treasury Notes         2.8%         08/15/2044         48,843,007           11,990,000         United States Treasury Notes         0.75%         08/11/2018         9,07,936           14,11,000         United States Treasury Notes         1.13%         01/15/2019         140,057,936           14,15,000         United States Treasury Notes         0.75%         02/15/2019         140,057,936           14,50,000         United States Treasury Not	10,941,275				
8,672,542         Government National Mortgage Association, Series 2014-118-SA (-1 x 1 Month 1 IBDR USD + 2.0%, 6.20% (ap)         4.38% UF UO         08/20/2044         1,319,138           7,588,473         Government National Mortgage Association, Series 2014-118-SA (-1 x 1 Month 1 IBDR USD + 2.0%, 6.20% (ap)         1,022,493           US Government and Agency Mortgage Backed Obligations (Cost \$1,645,722,953)         8           US Government and Agency Mortgage Backed Obligations (Cost \$1,645,722,953)         0.13%         0.415,202,20         140,545,368           414,557,479         United States Treasury Inflation Indexed Bonds         0.13%         0.415,202         40,545,368           47,928,144         United States Treasury Notes         2.38%         0.011,102,004         41,102,004         43,500,000         United States Treasury Notes         2.88%         0.011,102,004         43,500,000         United States Treasury Notes         2.28%         0.115,2046         48,3007           4,000,000         United States Treasury Notes         2.00         0.00         0.00         0.		LIBOR USD + 5.60%, 5.60% Cap)	3.78% I/F I/O	07/20/2044	1,219,993
Table   Tabl	8 672 542				, , , , , ,
T,588,474 Government National Mortgage Ássociation, Series 2014-118-SA (-1 x 1 Month   1,002,493   1,002,493   1,002,593   1	0,072,542		4.200/ I/E I/O	09/20/2044	1 210 124
Company   Com	<b>5</b> 500 454		4.38% I/F I/O	08/20/2044	1,319,134
Total US Government and Agency Mortgage Backed Obligations (Cost \$1,645,722,953)   1,622,529,346   1,622,529,346   1,622,529,346   1,622,529,346   1,622,529,346   1,622,529,346   1,622,539,347   1,623,638	/,588,4/4				
US Government and Agency Obligations - 22.2%  142,587,479 United States Treasury Inflation Indexed Bonds  47,928,144 United States Treasury Notes  52,75% 11/5,2042 46,727,137  145,500,000 United States Treasury Notes  52,88% 08/15,2044 48,843,907  139,900,000 United States Treasury Notes  83,900,000 United States Treasury Notes  9,050,000 United States Treasury Notes  10,75% 08/31,2018 9,007,936  141,100,000 United States Treasury Notes  11,38% 01/15/2019 144,007,201  22,400,000 United States Treasury Notes  11,38% 01/15/2019 144,005,003  116,600,000 United States Treasury Notes  11,38% 01/31/2019 22,223,326  145,700,000 United States Treasury Notes  11,38% 01/31/2019 22,223,326  145,700,000 United States Treasury Notes  11,38% 01/31/2019 22,223,326  145,700,000 United States Treasury Notes  11,38% 01/31/2019 140,050,031  116,600,000 United States Treasury Notes  11,38% 06/30/2021 115,072,765  133,000,000 United States Treasury Notes  11,29% 10/31/2021 115,107,276,58  11,20,800,000 United States Treasury Notes  11,29% 10/31/2021 115,765,887  118,200,000 United States Treasury Notes  11,29% 10/31/2021 115,765,887  118,200,000 United States Treasury Notes  12,29% 10/31/2021 115,765,887  118,000,000 United States Treasury Notes  12,39% 10/31/2021 115,765,887  12,300,		LIBOR USD + 6.20%, 6.20% Cap)	4.38% I/F I/O	08/20/2044	1,022,493
US Government and Agency Obligations - 22.2%  142,587,479 United States Treasury Inflation Indexed Bonds  47,928,144 United States Treasury Notes  52,75% 11/5,2042 46,727,137  145,500,000 United States Treasury Notes  52,88% 08/15,2044 48,843,907  139,900,000 United States Treasury Notes  83,900,000 United States Treasury Notes  9,050,000 United States Treasury Notes  10,75% 08/31,2018 9,007,936  141,100,000 United States Treasury Notes  11,38% 01/15/2019 144,007,201  22,400,000 United States Treasury Notes  11,38% 01/15/2019 144,005,003  116,600,000 United States Treasury Notes  11,38% 01/31/2019 22,223,326  145,700,000 United States Treasury Notes  11,38% 01/31/2019 22,223,326  145,700,000 United States Treasury Notes  11,38% 01/31/2019 22,223,326  145,700,000 United States Treasury Notes  11,38% 01/31/2019 140,050,031  116,600,000 United States Treasury Notes  11,38% 06/30/2021 115,072,765  133,000,000 United States Treasury Notes  11,29% 10/31/2021 115,107,276,58  11,20,800,000 United States Treasury Notes  11,29% 10/31/2021 115,765,887  118,200,000 United States Treasury Notes  11,29% 10/31/2021 115,765,887  118,200,000 United States Treasury Notes  12,29% 10/31/2021 115,765,887  118,000,000 United States Treasury Notes  12,39% 10/31/2021 115,765,887  12,300,					
142,587,479   Unified States Treasury Inflation Indexed Bonds	Total US Governme	ent and Agency Mortgage Backed Obligations (Cost \$1 645 722 953)			1 622 529 346
142,587,479   Unified States Treasury Inflation Indexed Bonds	Total US Governme	ent and Agency Mortgage Backed Obligations (Cost \$1,645,722,953)		<del>-</del>	1,622,529,346
142,587,479   Unified States Treasury Inflation Indexed Bonds	Total US Governme	ent and Agency Mortgage Backed Obligations (Cost \$1,645,722,953)		_	1,622,529,346
47,928,144 United States Treasury Notes				_	1,622,529,346
100,150,000 United States Treasury Notes	US Government an	d Agency Obligations - 22.2%	0.1207	0.4/1.5/2022	
45,500,000 United States Treasury, Notes   3.88%   08/15/2044   48,433,007   139,900,000 United States Treasury, Notes   2.88%   11/15/2046   82,121,115   9,050,000 United States Treasury, Notes   0.75%   08/31/2018   9,007/36   141,100,000 United States Treasury, Notes   1.13%   01/15/2019   140,047/261   22,440,000 United States Treasury, Notes   1.13%   01/15/2019   144,005/036   145,700,000 United States Treasury, Notes   0.75%   02/15/2019   144,005/036   145,700,000 United States Treasury, Notes   0.75%   02/15/2019   144,005/036   116,600,000 United States Treasury, Notes   0.75%   03/31/2021   115,072,765   133,000,000 United States Treasury, Notes   1.13%   06/30/2021   127,579,453   120,800,000 United States Treasury, Notes   1.25%   10/31/2021   115,072,765   118,200,000 United States Treasury, Notes   1.25%   10/31/2021   115,072,765   117,000,000 United States Treasury, Notes   1.25%   10/31/2021   115,182,634   117,000,000 United States Treasury, Notes   1.25%   10/31/2021   114,919,800   117,000,000 United States Treasury, Notes   1.88%   01/31/2022   23,796,168   142,300,000 United States Treasury, Notes   1.88%   01/31/2022   23,796,168   142,300,000 United States Treasury, Notes   1.88%   09/30/2024   115,179,792   133,100,000 United States Treasury, Notes   2.25%   09/30/2024   115,179,792   133,100,000 United States Treasury, Notes   2.25%   09/30/2024   115,179,792   128,100,000 United States Treasury, Notes   2.25%   09/30/2024   115,179,792   128,000,000 United States Treasury, Notes   2.25%   09/30/2024   13,197,792   128,000,000 United States Treasury, Notes   2.25%   09/30/2024   13,190,000 United States Treasury, Notes   2.25%   09/30/2024   13,190,000 United States Treasury,	<b>US Government an</b> 142,587,479	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds			140,545,368
45,500,000 United States Treasury, Notes   3.88%   08/15/2044   48,433,007   139,900,000 United States Treasury, Notes   2.88%   11/15/2046   82,121,115   9,050,000 United States Treasury, Notes   0.75%   08/31/2018   9,007/36   141,100,000 United States Treasury, Notes   1.13%   01/15/2019   140,047/261   22,440,000 United States Treasury, Notes   1.13%   01/15/2019   144,005/036   145,700,000 United States Treasury, Notes   0.75%   02/15/2019   144,005/036   145,700,000 United States Treasury, Notes   0.75%   02/15/2019   144,005/036   116,600,000 United States Treasury, Notes   0.75%   03/31/2021   115,072,765   133,000,000 United States Treasury, Notes   1.13%   06/30/2021   127,579,453   120,800,000 United States Treasury, Notes   1.25%   10/31/2021   115,072,765   118,200,000 United States Treasury, Notes   1.25%   10/31/2021   115,072,765   117,000,000 United States Treasury, Notes   1.25%   10/31/2021   115,182,634   117,000,000 United States Treasury, Notes   1.25%   10/31/2021   114,919,800   117,000,000 United States Treasury, Notes   1.88%   01/31/2022   23,796,168   142,300,000 United States Treasury, Notes   1.88%   01/31/2022   23,796,168   142,300,000 United States Treasury, Notes   1.88%   09/30/2024   115,179,792   133,100,000 United States Treasury, Notes   2.25%   09/30/2024   115,179,792   133,100,000 United States Treasury, Notes   2.25%   09/30/2024   115,179,792   128,100,000 United States Treasury, Notes   2.25%   09/30/2024   115,179,792   128,000,000 United States Treasury, Notes   2.25%   09/30/2024   13,197,792   128,000,000 United States Treasury, Notes   2.25%   09/30/2024   13,190,000 United States Treasury, Notes   2.25%   09/30/2024   13,190,000 United States Treasury,	<b>US Government an</b> 142,587,479	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds			140,545,368
139,900,000 United States Treasury Notes   2,88%   08115/2045   82,12115   83,900,000 United States Treasury Notes   2,88%   11/15/2046   82,12115   9,050,000 United States Treasury Notes   1,13%   0,175/2019   140,047,261   141,1000 United States Treasury Notes   1,13%   0,113/2019   22,223,326   145,700,000 United States Treasury Notes   1,13%   0,131/2019   22,223,326   145,700,000 United States Treasury Notes   0,75%   0,215/2019   144,005,003   116,600,000 United States Treasury Notes   0,75%   0,215/2019   144,005,003   130,000 United States Treasury Notes   1,13%   0,630/2021   115,072,765   133,000,000 United States Treasury Notes   1,13%   0,630/2021   115,705,887   118,200,000 United States Treasury Notes   1,25%   1031/2021   115,765,887   118,200,000 United States Treasury Notes   1,75%   1,130/2021   115,765,887   118,200,000 United States Treasury Notes   1,25%   1,301/2021   114,919,802   24,350,000 United States Treasury Notes   1,88%   0,831/2024   135,704,880   119,100,000 United States Treasury Notes   1,88%   0,831/2024   135,704,880   119,100,000 United States Treasury Notes   1,88%   0,831/2024   135,704,880   119,100,000 United States Treasury Notes   2,25%   1031/2021   119,779,233   241,600,000 United States Treasury Notes   2,25%   1031/2024   129,642,496   28,100,000 United States Treasury Notes   2,25%   111,5207   231,290,025   38,990,000 United States Treasury Notes   2,25%   111,5207   231,290,025   239,000 United States Treasury Notes   2,25%   11,5207   231,290,025   239,000 United States Treasury Notes   2,25%   111,5207   231,290,025   231,290,025   231,290,025   231,290,025   231,290,025   231,290,025   231,290,025   231,290,025   231,290,025   231,290,025   231,290,025   231,290,025   231,	US Government an 142,587,479 47,928,144	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds	0.38%	07/15/2027	140,545,368 46,727,137
83,900,000 United States Treasury Notes   2,88%   11/15/2046   82,121,115   9,050,000 United States Treasury Notes   0,75%   0,831/2019   22,203,206   141,100,000 United States Treasury Notes   1,13%   0,115/2019   140,047,261   145,700,000 United States Treasury Notes   0,75%   0,215/2019   144,005,003   116,600,000 United States Treasury Notes   2,00%   0,531/2021   115,072,765   133,000,000 United States Treasury Notes   1,23%   0,630/2021   115,756, 587   120,800,000 United States Treasury Notes   1,23%   0,630/2021   115,756, 587   118,200,000 United States Treasury Notes   1,25%   1,031/2021   114,919,802   147,000 United States Treasury Notes   1,75%   1,130/2021   114,919,802   142,300,000 United States Treasury Notes   1,88%   0,131/2022   23,796,168   142,300,000 United States Treasury Notes   2,25%   1,031/2024   15,197,792   133,100,000 United States Treasury Notes   2,25%   1,031/2024   15,197,792   133,100,000 United States Treasury Notes   2,25%   1,031/2024   129,462,496   128,100,000 United States Treasury Notes   2,25%   1,031/2024   1,25,25,233   1,000,000 United States Treasury Notes   2,25%   1,031/2024   1,031/2024   1,031/2024   1,031/2024   1,031/2024   1,031/2024   1,031/2024   1,031/2024   1,031/2024   1,031/2024   1,031/2024   1,031/2024   1,031/2024   1,031/2024   1,031/2024   1,031/2024   1,031/2024	US Government an 142,587,479 47,928,144 100,150,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75%	07/15/2027 11/15/2042	140,545,368 46,727,137 96,497,149
9,050,000	US Government an 142,587,479 47,928,144 100,150,000 45,500,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes United States Treasury Notes	0.38% 2.75% 3.38%	07/15/2027 11/15/2042 05/15/2044	140,545,368 46,727,137 96,497,149 48,843,907
141,100,000 United States Treasury Notes	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88%	07/15/2027 11/15/2042 05/15/2044 08/15/2045	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691
141,100,000 United States Treasury Notes	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115
1.13%   0.131/2019   2.2.23.3.26   2.4.500,000   United States Treasury Notes   0.75%   0.215/2019   144,005,003   116,600,000   United States Treasury Notes   2.00%   0.5/31/2021   115,072,765   133,000,000   United States Treasury Notes   1.13%   0.6/30/2021   115,072,765   133,000,000   United States Treasury Notes   1.25%   10/31/2021   115,765,887   118,200,000   United States Treasury Notes   1.25%   10/31/2021   115,765,887   118,200,000   United States Treasury Notes   1.25%   10/31/2021   114,919,802   24,350,000   United States Treasury Notes   2.00%   12/31/2021   114,919,802   24,350,000   United States Treasury Notes   1.88%   01/31/2022   23,796,168   142,300,000   United States Treasury Notes   1.88%   01/31/2022   23,796,168   142,300,000   United States Treasury Notes   2.13%   0.99/30/2024   115,197,792   133,100,000   United States Treasury Notes   2.13%   0.99/30/2024   115,197,792   133,100,000   United States Treasury Notes   2.25%   0.99/30/2024   115,197,792   133,100,000   United States Treasury Notes   2.25%   0.99/30/2024   115,197,792   133,100,000   United States Treasury Notes   2.25%   0.99/30/2024   115,197,792   13,100,000   0.99/30/2024   115,197,792   13,100,000   0.99/30/2024   115,197,792   13,100,000   0.99/30/2024   115,197,792   13,100,000   0.99/30/2024   115,197,792   13,100,000   0.99/30/2024   115,197,792   13,100,000   0.99/30/2024   115,197,792   13,100,000   0.99/30/2024   115,197,792   13,100,000   0.99/30/2024   13,197,792   13,190,000   0.99/30/2024   13,197,792   13,190,000   0.99/30/2024   13,197,792   13,190,000   0.99/30/2024   13,190,000   0.99/30/2024   13,190,000   0.99/30/2024   13,190,000   0.99/30/2024   13,190,000   0.99/30/2024   13,190,000   0.99/30/2024   0.99/30/2024   0.99/30/2024   0.99/30/2024   0.99/30	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115
145.700,000	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 9,050,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936
116,600,000   United States Treasury Notes   2.00%   05/31/2021   115,072,765   133,000,000   United States Treasury Notes   1.13%   06/30/2021   127,579,453   120,800,000   United States Treasury Notes   1.25%   11/30/2021   115,765,887   118,200,000   United States Treasury Notes   2.00%   12/31/2021   114,918,802   24,350,000   United States Treasury Notes   1.88%   01/31/2022   23,796,168   143,200,000   United States Treasury Notes   1.88%   01/31/2022   23,796,168   149,100,000   United States Treasury Notes   1.88%   08/31/2024   235,796,168   119,100,000   United States Treasury Notes   2.13%   09/30/2024   115,197,792   133,100,000   United States Treasury Notes   2.25%   01/31/2022   23,796,168   128,100,000   United States Treasury Notes   2.25%   08/15/2027   122,755,233   241,600,000   United States Treasury Notes   2.25%   08/15/2027   22,755,233   241,600,000   United States Treasury Notes   2.25%   08/15/2027   22,755,233   241,600,000   United States Treasury Notes   2.25%   08/15/2027   231,290,025   33,900,000   United States Treasury Notes   2.25%   08/15/2027   231,290,025   33,900,000   United States Treasury Notes   2.25%   08/15/2027   231,290,025   33,900,000   United States Treasury Notes   3.63%   08/15/2027   231,290,025   33,900,000   United States Treasury Notes   3.63%   08/15/2027   231,290,025   33,608,384   34,246   DoubleLine Global Bond Fund (Class I)   517,45,649   45,674,545   DoubleLine Global Bond Fund (Class I)   517,45,649   45,674,545   DoubleLine Infrastructure Income Fund (Class I)   48,650,000   Total Affiliated Mutual Funds (Cost \$1,002,400,000)   51,003,141,097	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 9,050,000 141,100,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261
133,000,000	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 22,400,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326
120,800,000   United States Treasury Notes   1.25%   1031/2021   115,765,887   117,000,000   117,000,000   United States Treasury Notes   2.00%   12/31/2021   114,919,802   24,350,000   United States Treasury Notes   1.88%   01/31/2022   23,796,168   142,2300,000   United States Treasury Notes   1.88%   08/31/2024   23,796,168   142,2300,000   United States Treasury Notes   1.88%   08/31/2024   23,796,168   142,2300,000   United States Treasury Notes   2.13%   09/30/2024   115,197,792   133,100,000   United States Treasury Notes   2.25%   08/15/2024   129,642,496   128,100,000   United States Treasury Notes   2.25%   08/15/2027   122,755,233   241,600,000   United States Treasury Notes   3.63%   08/15/204   93,760,834   23,000,000   United States Treasury Notes   3.63%   08/15/204   93,760,834   23,000,000   United States Treasury Notes   2.25%   08/15/204   93,760,834   23,000,000   United States Treasury Notes   2.307,812,862   23,000,000	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 22,400,000 145,700,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003
120,800,000   United States Treasury Notes   1.25%   1031/2021   115,765,887   117,000,000   117,000,000   United States Treasury Notes   2.00%   12/31/2021   114,919,802   24,350,000   United States Treasury Notes   1.88%   01/31/2022   23,796,168   142,2300,000   United States Treasury Notes   1.88%   08/31/2024   23,796,168   142,2300,000   United States Treasury Notes   1.88%   08/31/2024   23,796,168   142,2300,000   United States Treasury Notes   2.13%   09/30/2024   115,197,792   133,100,000   United States Treasury Notes   2.25%   08/15/2024   129,642,496   128,100,000   United States Treasury Notes   2.25%   08/15/2027   122,755,233   241,600,000   United States Treasury Notes   3.63%   08/15/204   93,760,834   23,000,000   United States Treasury Notes   3.63%   08/15/204   93,760,834   23,000,000   United States Treasury Notes   2.25%   08/15/204   93,760,834   23,000,000   United States Treasury Notes   2.307,812,862   23,000,000	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 22,400,000 145,700,000 116,600,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765
118,200,000   United States Treasury Notes   1.75%   11/30/2021   115,182,634   117,000,000   United States Treasury Notes   2.00%   12/31/2021   114,191,834   24,350,000   United States Treasury Notes   1.88%   01/31/2022   23,796,168   142,300,000   United States Treasury Notes   2.13%   09/30/2024   135,704,880   119,100,000   United States Treasury Notes   2.13%   09/30/2024   115,197,792   133,100,000   United States Treasury Notes   2.25%   10/31/2024   129,642,496   128,100,000   United States Treasury Notes   2.25%   08/15/2027   122,755,233   241,600,000   United States Treasury Notes   2.25%   11/15/2027   231,290,025   38,300,000   United States Treasury Notes   2.25%   11/15/2027   231,290,025   38,300,000   United States Treasury Notes   3.63%   08/15/2043   93,760,834   48,342,264   Double_ine Infrastructure Income Fund (Class I)   517,745,649   48,542,544   Double_ine Infrastructure Income Fund (Class I)   517,745,649   48,542,545   Double_ine Infrastructure Income Fund (Class I)   48,650,000   Double_ine Long Duration Total Return Bond Fund (Class I)   48,650,000   10,23,141,007   114,527	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 22,400,000 145,700,000 116,600,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 0.75% 1.13% 0.75% 2.00%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765
117,000,000 United States Treasury Notes	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 22,400,000 145,700,000 116,600,000 133,000,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 0.75% 2.00% 1.13%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 06/30/2021	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453
24,350,000         United States Treasury Notes         1.88%         01/31/2022         23,796,168           142,300,000         United States Treasury Notes         1.88%         08/31/2024         135,704,880           119,100,000         United States Treasury Notes         2.13%         09/30/2024         115,197,792           133,100,000         United States Treasury Notes         2.25%         08/15/2027         122,755,233           241,600,000         United States Treasury Notes         2.25%         11/15/2027         231,290,025           83,900,000         United States Treasury Notes         3.63%         08/15/2047         231,290,025           83,900,000         United States Treasury Notes         3.63%         08/15/2047         231,290,025           83,900,000         United States Treasury Notes         3.63%         08/15/2043         93,761,884           75 (41 States)         0.000         0.001,000         0.001,000         0.001,000         0.001,000         0.001,000         0.001,000         0.001,000         0.001,000         0.001,000         0.001,000         0.0000         0.0000         0.0000         0.0000         0.0000         0.0000         0.0000         0.0000         0.0000         0.00000         0.00000         0.0000         0.00000	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 22,400,000 145,700,000 116,600,000 133,000,000 120,800,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2019 05/31/2021 06/30/2021 10/31/2021	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,79,453 115,765,887
142,300,000 United States Treasury Notes	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 122,400,000 145,700,000 133,000,000 120,800,000 118,200,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 06/30/2021 10/31/2021	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634
142,300,000 United States Treasury Notes	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 141,100,000 22,400,000 145,700,000 116,600,000 120,800,000 118,200,000 117,000,000	In Agency Obligations - 22.2%  United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802
119,100,000 United States Treasury Notes   2.13%   0.903 United States Treasury Notes   2.25%   10/31/2024   129,642,496   128,100,000 United States Treasury Notes   2.25%   0.8/15/2027   122,755,233   241,600,000 United States Treasury Notes   2.25%   11/15/2027   231,290,025   83,900,000 United States Treasury Notes   3.63%   0.8/15/203   0.93,760,835   0.93,	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 22,400,000 145,700,000 116,600,000 133,000,000 120,800,000 118,200,000 117,000,000 24,350,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802
133,100,000 United States Treasury Notes   2.25%   10/31/2024   129,642,496   128,100,000 United States Treasury Notes   2.25%   11/15/2027   122,755,233   241,600,000 United States Treasury Notes   2.25%   11/15/2027   231,290,025   83,900,000 United States Treasury Notes   3.63%   08/15/2043   93,760,834	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 22,400,000 145,700,000 116,600,000 133,000,000 120,800,000 118,200,000 117,000,000 24,350,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/31/2019 02/15/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2021	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168
128,100,000	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 22,400,000 145,700,000 116,600,000 120,800,000 117,000,000 24,350,000 142,300,000	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2022	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,79,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880
241,600,000 United States Treasury Notes       2.25%       11/15/2027       231,290,025         83,900,000 United States Treasury Notes       3.63%       08/15/2043       93,760,834         Total US Government and Agency Obligations (Cost \$2,329,162,596)       2,307,812,862         Affiliated Mutual Funds - 9.8%         48,342,264 DoubleLine Global Bond Fund (Class I)       517,745,649         45,674,545 DoubleLine Long Duration Total Return Bond Fund (Class I)       456,745,448         5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I)       1,023,141,097         Total Affiliated Mutual Funds (Cost \$1,002,400,000)         Total Funds and Common Stocks - 0.0%         Exchange Traded Funds and Common Stocks - 0.0%         507,847 Frontera Energy Corporation *       1,896,346         7,893 SandRidge Energy, Inc. *       114,527         Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)       2,010,873         Short Term Investments - 4.9%         143,241,776 Fidelity Institutional Money Market Government Portfolio - Class I       1,47%       143,241,776         143,241,776 Fidelity Institutional Money Market Government Portfolio - Institutional Share Class       1,55%       143,241,776         143,241,776 Onlined States Treasury Bills       0,00%       06/07/2018	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 145,700,000 116,600,000 133,000,000 120,800,000 117,000,000 124,350,000 142,300,000 119,100,000	Inited States Treasury Notes United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 1.88% 2.13%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792
241,600,000 United States Treasury Notes       2.25%       11/15/2027       231,290,025         83,900,000 United States Treasury Notes       3.63%       08/15/2043       93,760,834         Total US Government and Agency Obligations (Cost \$2,329,162,596)       2,307,812,862         Affiliated Mutual Funds - 9.8%         48,342,264 DoubleLine Global Bond Fund (Class I)       517,745,649         45,674,545 DoubleLine Infrastructure Income Fund (Class I)       456,745,448         5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I)       48,650,000         Total Affiliated Mutual Funds (Cost \$1,002,400,000)         Total Strates Traded Funds and Common Stocks - 0.0%         Exchange Traded Funds and Common Stocks - 0.0%         Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)       1,896,346         Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)       2,010,873         Short Term Investments - 4.9%         143,241,776 Fidelity Institutional Money Market Government Portfolio - Class I       1,47%       143,241,776         143,241,776 Fidelity Institutional Money Market Government Portfolio - Institutional Share Class       1,55%       143,241,776         143,241,776 United States Treasury Bills       0,00%       06/07/2018       32,201,878	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 145,700,000 116,600,000 120,800,000 118,200,000 117,000,000 24,350,000 142,300,000 119,100,000 133,100,000	Inited States Treasury Notes United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 1.88% 2.13% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 10/31/2021 11/30/2021 11/30/2021 12/31/2022 08/31/2024 09/30/2024	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496
83,900,000 United States Treasury Notes       3,63%       08/15/2043       93,760,834         Total US Government and Agency Obligations (Cost \$2,329,162,596)       2,307,812,862         Affiliated Mutual Funds - 9.8%         48,342,264 DoubleLine Global Bond Fund (Class I)       517,745,649         45,674,545 DoubleLine Long Duration Total Return Bond Fund (Class I)       45,674,544         5,000,000 DoubleLine Long Duration Total Return Bond Fund (Class I)       48,650,000         Total Affiliated Mutual Funds (Cost \$1,002,400,000)       1,023,141,097         Exchange Traded Funds and Common Stocks - 0.0%         67,847 Frontera Energy Corporation *       1,896,346         7,893 SandRidge Energy, Inc. *       114,527         Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)       2,010,873         Short Term Investments - 4.9%         143,241,777         143,241,777       BlackRock Liquidity Funds FedFund - Institutional Shares       1.53% ◆       143,241,777         143,241,776       Fidelity Institutional Money Market Government Portfolio - Class I       1.47% ◆       143,241,776         143,241,776       Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional States Treasury Bills       0.00%       06/07/2018       32,201,893         4	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 22,400,000 145,700,000 116,600,000 133,000,000 118,200,000 117,000,000 24,350,000 142,300,000 119,100,000 133,100,000 133,100,000 128,100,000	d Agency Obligations - 22.2%  United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 1.88% 2.13% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 06/30/2021 11/30/2021 11/30/2021 12/31/2021 01/31/2024 09/30/2024 10/31/2024 09/30/2024	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233
Total US Government and Agency Obligations (Cost \$2,329,162,596)         2,307,812,862           Affiliated Mutual Funds - 9.8%           48,342,264         DoubleLine Global Bond Fund (Class I)         517,745,649           45,674,545         DoubleLine Infrastructure Income Fund (Class I)         48,650,000           5,000,000         DoubleLine Long Duration Total Return Bond Fund (Class I)         48,650,000           Total Affiliated Mutual Funds (Cost \$1,002,400,000)         1,023,141,007           Exchange Traded Funds and Common Stocks - 0.0%         1,896,346           67,847         Frontera Energy Corporation *         114,527           Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)         2,010,873           Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)         3,201,873           Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)         3,201,873           Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)         3,201,873           Share Class Cliquidity Funds FedFund - Institutional Shares         1,536 \$         143,241,776           143,241,776         Fidelity Institutional Money Market Government Portfolio - Class 1         1,476 \$         143,241,776           143,241,776         Share Class         1,566 \$         143,241,776	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 22,400,000 145,700,000 116,600,000 133,000,000 118,200,000 117,000,000 24,350,000 142,300,000 119,100,000 133,100,000 133,100,000 128,100,000	d Agency Obligations - 22.2%  United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 1.88% 2.13% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 06/30/2021 11/30/2021 11/30/2021 12/31/2021 01/31/2024 09/30/2024 10/31/2024 09/30/2024	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233
Affiliated Mutual Funds - 9.8%         48,342,264       DoubleLine Global Bond Fund (Class I)       517,745,649         45,674,545       DoubleLine Infrastructure Income Fund (Class I)       456,745,448         5,000,000       DoubleLine Long Duration Total Return Bond Fund (Class I)       48,650,000         Total Affiliated Mutual Funds (Cost \$1,002,400,000)       1,023,141,097         Exchange Traded Funds and Common Stocks - 0.0%         7,893       SandRidge Energy, Inc. *       1,896,346         Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)       2,010,873         Short Term Investments - 4.9%         143,241,777         143,241,777       BlackRock Liquidity Funds FedFund - Institutional Shares       1.53% ◆       143,241,777         143,241,776       Fidelity Institutional Money Market Government Portfolio - Class I       1.47% ◆       143,241,776         143,241,776       Share Class       1.56% ◆       143,241,776         32,300,000       United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000       United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 141,100,000 22,400,000 145,700,000 116,600,000 120,800,000 117,000,000 24,350,000 142,300,000 142,300,000 142,300,000 142,3100,000 128,100,000 241,600,000	d Agency Obligations - 22.2%  United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 10/31/2021 11/30/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,9453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025
48,342,64 b       DoubleLine Global Bond Fund (Class I)       517,745,649         45,674,545 b       DoubleLine Infrastructure Income Fund (Class I)       456,745,448         5,000,000 b       DoubleLine Long Duration Total Return Bond Fund (Class I)       48,650,000         Total Affiliated Mutual Funds (Cost \$1,002,400,000)       1,023,141,097         Exchange Traded Funds and Common Stocks - 0.0%         67,847 Frontera Energy Corporation *       1,896,346         7,893 SandRidge Energy, Inc. *       114,527         Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)       2,010,873         Short Term Investments - 4.9%         143,241,777 BlackRock Liquidity Funds FedFund - Institutional Shares       1.53% ◆       143,241,777         143,241,776 Fidelity Institutional Money Market Government Portfolio - Class I       1.47% ◆       143,241,776         143,241,776 Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class       1.56% ◆       143,241,776         32,300,000 United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000 United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 9,050,000 141,100,000 122,400,000 116,600,000 120,800,000 117,000,000 24,350,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000	Inted States Treasury Notes United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 10/31/2021 11/30/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834
48,342,64 b       DoubleLine Global Bond Fund (Class I)       517,745,649         45,674,545 b       DoubleLine Infrastructure Income Fund (Class I)       456,745,448         5,000,000 b       DoubleLine Long Duration Total Return Bond Fund (Class I)       48,650,000         Total Affiliated Mutual Funds (Cost \$1,002,400,000)       1,023,141,097         Exchange Traded Funds and Common Stocks - 0.0%         67,847 Frontera Energy Corporation *       1,896,346         7,893 SandRidge Energy, Inc. *       114,527         Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)       2,010,873         Short Term Investments - 4.9%         143,241,777 BlackRock Liquidity Funds FedFund - Institutional Shares       1.53% ◆       143,241,777         143,241,776 Fidelity Institutional Money Market Government Portfolio - Class I       1.47% ◆       143,241,776         143,241,776 Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class       1.56% ◆       143,241,776         32,300,000 United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000 United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 9,050,000 141,100,000 122,400,000 116,600,000 120,800,000 117,000,000 24,350,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000	Inted States Treasury Notes United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 10/31/2021 11/30/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834
45,674,545   DoubleLine Infrastructure Income Fund (Class I)   456,745,448   5,000,000   DoubleLine Long Duration Total Return Bond Fund (Class I)   48,650,000     Total Affiliated Mutual Funds (Cost \$1,002,400,000)   1,023,141,007     Exchange Traded Funds and Common Stocks - 0.0%   1,896,346   7,893   SandRidge Energy, Inc. *   1,896,346   7,893   SandRidge Energy, Inc. *   114,527     Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)   2,010,873     Short Term Investments - 4.9%   143,241,777   143,241,777   BlackRock Liquidity Funds FedFund - Institutional Shares   1,53% ◆   143,241,777   143,241,776   Fidelity Institutional Money Market Government Portfolio - Class I   1,47% ◆   143,241,776   143,241,776   Share Class   1,56% ◆   143,241,776   Share Class   1,56% ◆   143,241,776   32,300,000   United States Treasury Bills   0,00%   0,0	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 141,100,000 22,400,000 145,700,000 116,600,000 133,000,000 120,800,000 117,000,000 24,350,000 142,300,000 142,300,000 119,100,000 128,100,000 241,600,000 241,600,000 83,900,000 Total US Government	Inited States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 10/31/2021 11/30/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834
45,674,545   DoubleLine Infrastructure Income Fund (Class I)   456,745,448   5,000,000   DoubleLine Long Duration Total Return Bond Fund (Class I)   48,650,000     Total Affiliated Mutual Funds (Cost \$1,002,400,000)   1,023,141,007     Exchange Traded Funds and Common Stocks - 0.0%   1,896,346   7,893   SandRidge Energy, Inc. *   1,896,346   7,893   SandRidge Energy, Inc. *   114,527     Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)   2,010,873     Short Term Investments - 4.9%   143,241,777   143,241,777   BlackRock Liquidity Funds FedFund - Institutional Shares   1,53% ◆   143,241,777   143,241,776   Fidelity Institutional Money Market Government Portfolio - Class I   1,47% ◆   143,241,776   143,241,776   Share Class   1,56% ◆   143,241,776   Share Class   1,56% ◆   143,241,776   32,300,000   United States Treasury Bills   0,00%   0,0	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 122,400,000 133,000,000 120,800,000 117,000,000 24,350,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 144,300,000 144,300,000 144,300,000 17,000,000 188,100,000 188,100,000 241,600,000 83,900,000 Total US Government	Inited States Treasury Notes United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 10/31/2021 11/30/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862
5,000,000         DoubleLine Long Duration Total Return Bond Fund (Class I)         48,650,000           Total Affiliated Mutual Funds (Cost \$1,002,400,000)         1,023,141,097           Exchange Traded Funds and Common Stocks - 0.0%           67,847         Frontera Energy Corporation *         1,896,346           7,893         SandRidge Energy, Inc. *         2,010,873           Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)         2,010,873           Short Term Investments - 4.9%           143,241,777         BlackRock Liquidity Funds FedFund - Institutional Shares         1.53% ◆         143,241,777           143,241,776         Holeity Institutional Money Market Government Portfolio - Class I         1.47% ◆         143,241,776           143,241,776         Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class         1.56% ◆         143,241,776           32,300,000         United States Treasury Bills         0.00%         06/07/2018         32,201,893           46,300,000         United States Treasury Bills         0.00%         09/06/2018         45,926,910	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 122,400,000 133,000,000 120,800,000 117,000,000 24,350,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 144,300,000 144,300,000 144,300,000 17,000,000 188,100,000 188,100,000 241,600,000 83,900,000 Total US Government	Inited States Treasury Notes United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 10/31/2021 11/30/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862
Total Affiliated Mutual Funds (Cost \$1,002,400,000)         1,023,141,097           Exchange Traded Funds and Common Stocks - 0.0%           67,847         Frontera Energy Corporation *         1,896,346           7,893         SandRidge Energy, Inc. *         114,527           Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)         2,010,873           Short Term Investments - 4.9%           143,241,777         BlackRock Liquidity Funds FedFund - Institutional Shares         1.53% ◆         143,241,777           143,241,776         Holegian Institutional Money Market Government Portfolio - Class I         1.47% ◆         143,241,776           143,241,776         Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class         1.56% ◆         143,241,776           32,300,000         United States Treasury Bills         0.00%         06/07/2018         32,201,893           46,300,000         United States Treasury Bills         0.00%         09/06/2018         45,926,910	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 9,050,000 141,100,000 145,700,000 133,000,000 133,000,000 120,800,000 117,000,000 24,350,000 142,300,000 119,100,000 241,600,000 241,600,000 Total US Governme Affiliated Mutual F 48,342,264	Inited States Treasury Notes United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 10/31/2021 11/30/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862
Exchange Traded Funds and Common Stocks - 0.0%         67,847 Frontera Energy Corporation *       1,896,346         7,893 SandRidge Energy, Inc. *       114,527         Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)       2,010,873         Short Term Investments - 4.9%         143,241,777 BlackRock Liquidity Funds FedFund - Institutional Shares       1.53% ◆       143,241,777         143,241,776 Fidelity Institutional Money Market Government Portfolio - Class I       1.47% ◆       143,241,776         143,241,776 Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class       1.56% ◆       143,241,776         32,300,000 United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000 United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an	Inited States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes United St	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862
67,847       Frontera Energy Corporation *       1,896,346         7,893       SandRidge Energy, Inc. *       114,527         Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)       2,010,873         Short Term Investments - 4.9%         143,241,777       BlackRock Liquidity Funds FedFund - Institutional Shares       1.53% ◆       143,241,777         143,241,776       Fidelity Institutional Money Market Government Portfolio - Class I       1.47% ◆       143,241,776         143,241,776       Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class       1.56% ◆       143,241,776         32,300,000       United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000       United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an	Inited States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862
67,847       Frontera Energy Corporation *       1,896,346         7,893       SandRidge Energy, Inc. *       114,527         Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)       2,010,873         Short Term Investments - 4.9%         143,241,777       BlackRock Liquidity Funds FedFund - Institutional Shares       1.53% ◆       143,241,777         143,241,776       Fidelity Institutional Money Market Government Portfolio - Class I       1.47% ◆       143,241,776         143,241,776       Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class       1.56% ◆       143,241,776         32,300,000       United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000       United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an	Inited States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862
67,847       Frontera Energy Corporation *       1,896,346         7,893       SandRidge Energy, Inc. *       114,527         Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)       2,010,873         Short Term Investments - 4.9%         143,241,777       BlackRock Liquidity Funds FedFund - Institutional Shares       1.53% ◆       143,241,777         143,241,776       Fidelity Institutional Money Market Government Portfolio - Class I       1.47% ◆       143,241,776         143,241,776       Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class       1.56% ◆       143,241,776         32,300,000       United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000       United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an	United States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes United St	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862
7,893       SandRidge Energy, Inc. *       114,527         Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)       2,010,873         Short Term Investments - 4.9%         143,241,777       BlackRock Liquidity Funds FedFund - Institutional Shares       1.53% ◆       143,241,777         143,241,776       Fidelity Institutional Money Market Government Portfolio - Class I       1.47% ◆       143,241,776         143,241,776       Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class       1.56% ◆       143,241,776         32,300,000       United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000       United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an	United States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes United St	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862
Total Exchange Traded Funds and Common Stocks (Cost \$12,119,535)         2,010,873           Short Term Investments - 4.9%           143,241,777         BlackRock Liquidity Funds FedFund - Institutional Shares         1.53% ◆         143,241,777           143,241,776         Fidelity Institutional Money Market Government Portfolio - Class I         1.47% ◆         143,241,776           143,241,776         Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class         1.56% ◆         143,241,776           32,300,000         United States Treasury Bills         0.00%         06/07/2018         32,201,893           46,300,000         United States Treasury Bills         0.00%         09/06/2018         45,926,910	US Government an	Inited States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes United St	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862
Short Term Investments - 4.9%         143,241,777       BlackRock Liquidity Funds FedFund - Institutional Shares       1.53% ◆       143,241,777         143,241,776       Fidelity Institutional Money Market Government Portfolio - Class I       1.47% ◆       143,241,776         143,241,776       Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class       1.56% ◆       143,241,776         32,300,000       United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000       United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 141,100,000 122,400,000 145,700,000 116,600,000 120,800,000 118,200,000 118,200,000 118,200,000 118,200,000 118,200,000 118,200,000 118,100,000 24,350,000 142,300,000 142,300,000 142,300,000 142,300,000 Total US Governme Affiliated Mutual F 48,342,264 45,674,545 5,000,000 Total Affiliated Mu Exchange Traded F 67,847	Inited States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes United St	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,438 122,755,233 231,290,025 93,760,834 2,307,812,862 517,745,649 456,745,448 48,650,000 1,023,141,097
143,241,777       BlackRock Liquidity Funds FedFund - Institutional Shares       1.53% ◆       143,241,777         143,241,776       Fidelity Institutional Money Market Government Portfolio - Class I       1.47% ◆       143,241,776         143,241,776       Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class       1.56% ◆       143,241,776         32,300,000       United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000       United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 141,100,000 122,400,000 145,700,000 133,000,000 120,800,000 17,000,000 17,000,000 18,200,000 118,200,000 118,200,000 118,200,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 148,100,000 241,600,000 83,900,000 Total US Government 48,342,264 45,674,545 5,000,000 Total Affiliated Mu Exchange Traded I	Inited States Treasury Notes United States Tr	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862 517,745,649 456,745,448 48,650,000 1,023,141,097
143,241,777       BlackRock Liquidity Funds FedFund - Institutional Shares       1.53% ◆       143,241,777         143,241,776       Fidelity Institutional Money Market Government Portfolio - Class I       1.47% ◆       143,241,776         143,241,776       Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class       1.56% ◆       143,241,776         32,300,000       United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000       United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 141,100,000 122,400,000 145,700,000 133,000,000 120,800,000 17,000,000 17,000,000 18,200,000 118,200,000 118,200,000 118,200,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 148,100,000 241,600,000 83,900,000 Total US Government 48,342,264 45,674,545 5,000,000 Total Affiliated Mu Exchange Traded I	Inited States Treasury Notes United States Tr	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862 517,745,649 456,745,448 48,650,000 1,023,141,097
143,241,776       Fidelity Institutional Money Market Government Portfolio - Class I       1.47% ◆       143,241,776         143,241,776       Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class       1.56% ◆       143,241,776         32,300,000       United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000       United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 9,050,000 141,100,000 122,400,000 133,000,000 120,800,000 118,200,000 118,200,000 118,200,000 124,350,000 142,300,000 128,100,000 241,600,000 241,600,000 83,900,000 Total US Governme Affiliated Mutual F 48,342,264 45,674,545 5,000,000 Total Affiliated Mu Exchange Traded F 67,847 7,893 Total Exchange Tra	Inited States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes United St	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.34% 2.25% 2.25% 2.25%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862 517,745,649 456,745,448 48,650,000 1,023,141,097
143,241,776       Fidelity Institutional Money Market Government Portfolio - Class I       1.47% ◆       143,241,776         143,241,776       Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class       1.56% ◆       143,241,776         32,300,000       United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000       United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 141,100,000 124,000,000 133,000,000 120,800,000 117,000,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 144,300,000 144,300,000 148,100,000 241,600,000 83,900,000 Total US Governme Affiliated Mutual F 48,342,264 45,674,545 5,000,000 Total Affiliated Mu Exchange Traded I 67,847 7,893 Total Exchange Tra	Inited States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes United St	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.1396 1.25% 1.75% 2.00% 1.88% 2.13% 2.25% 2.25% 2.25% 3.63%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,79,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862 517,745,649 456,745,448 48,650,000 1,023,141,097
143,241,776       Morgan Stanley Institutional Liquidity Funds Government Portfolio - Institutional Share Class       1.56% ◆       143,241,776         32,300,000       United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000       United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 141,100,000 120,800,000 133,000,000 120,800,000 117,000,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 144,300,000 148,100,000 241,600,000 83,900,000 Total US Governme Affiliated Mutual F 48,342,264 45,674,545 5,000,000 Total Affiliated Mu Exchange Traded F 67,847 7,893 Total Exchange Tra Short Term Investr 143,241,777	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Notes United States Treasury Note	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 1.88% 2.13% 2.25% 2.25% 3.63%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 10/31/2021 11/30/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,79,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862 517,745,649 456,745,448 48,650,000 1,023,141,097
Share Class       1.56% ◆       143,241,776         32,300,000       United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000       United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 141,100,000 120,800,000 133,000,000 120,800,000 117,000,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 144,300,000 148,100,000 241,600,000 83,900,000 Total US Governme Affiliated Mutual F 48,342,264 45,674,545 5,000,000 Total Affiliated Mu Exchange Traded F 67,847 7,893 Total Exchange Tra Short Term Investr 143,241,777	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Notes United States Treasury Note	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 1.88% 2.13% 2.25% 2.25% 3.63%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 10/31/2021 11/30/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862  517,745,649 456,745,448 48,650,000 1,023,141,097  1,896,346 114,527 2,010,873
32,300,000       United States Treasury Bills       0.00%       06/07/2018       32,201,893         46,300,000       United States Treasury Bills       0.00%       09/06/2018       45,926,910	US Government an	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Notes United States Treasury United States Treasury United Sta	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 1.88% 2.13% 2.25% 2.25% 3.63%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 10/31/2021 11/30/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,235 231,290,025 93,760,834 2,307,812,862  517,745,649 456,745,448 48,650,000 1,023,141,097  1,896,346 114,527 2,010,873
46,300,000 United States Treasury Bills 0.00% 09/06/2018 45,926,910	US Government an	United States Treasury Inflation Indexed Bonds United States Treasury Inflation Indexed Bonds United States Treasury Notes United States Treasury United States Treasury United States Treasur	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 1.88% 2.13% 2.25% 2.25% 3.63%  1.53%  1.447%  1.53%  1.47%  1.53%  1.47%  1.53%  1.47%  1.53%  1.47%  1.53%  1.47%  1.53%  1.47%  1.53%  1.47%  1.53%  1.47%  1.53%  1.47%  1.53%  1.47%  1.53%  1.47%  1.53%  1.53%  1.47%  1.53%  1.47%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 02/15/2019 05/31/2021 10/31/2021 11/30/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 08/15/2027 11/15/2027	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862  517,745,649 456,745,448 48,650,000 1,023,141,097  1,896,346 114,527 2,010,873
<u> </u>	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 141,100,000 145,700,000 116,600,000 120,800,000 118,200,000 118,200,000 118,200,000 118,200,000 118,200,000 118,200,000 118,200,000 118,200,000 118,200,000 118,200,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 133,100,000 133,100,000 133,100,000 134,600,000 83,900,000 Total US Governm Affiliated Mutual F 48,342,264 45,674,545 5,000,000 Total Affiliated Mu Exchange Traded F 67,847 7,893 Total Exchange Trs Short Term Investr 143,241,776 143,241,776	d Agency Obligations - 22.2% United States Treasury Inflation Indexed Bonds United States Treasury Notes United States Treasury Note	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.1396 1.25% 1.75% 2.00% 1.88% 2.13% 2.25% 2.25% 2.25% 3.63%  1.53%  1.56%  1.56%  1.56%  1.56%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 10/31/2021 11/30/2021 11/30/2021 12/31/2021 09/30/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2024 08/15/2043	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,808 135,704,880 115,197,792 129,642,333 231,290,025 93,760,183 2,307,812,862 517,745,649 456,745,448 48,650,000 1,023,141,097  1,896,346 114,527 2,010,873
	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 141,100,000 120,800,000 133,000,000 120,800,000 117,000,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 144,300,000 148,200,000 17,000,000 188,100,000 188,100,000 241,600,000 83,900,000 Total US Governme 48,342,264 45,674,545 5,000,000 Total Affiliated Mutual F 48,342,264 45,674,545 5,000,000 Total Affiliated Mutual F 48,342,41,776 143,241,777 143,241,776 143,241,776 143,241,776	d Agency Obligations - 22.2%  United States Treasury Inflation Indexed Bonds United States Treasury Notes  Unit	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 2.25% 2.25% 2.25% 3.63%  1.56%  1.56% 0.00%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2027 11/15/2027 11/15/2027 11/15/2027 11/15/2027 08/15/2043	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862  517,745,649 456,745,448 48,650,000 1,023,141,097  1,896,346 114,527 2,010,873
507,034,132	US Government an 142,587,479 47,928,144 100,150,000 45,500,000 139,900,000 83,900,000 141,100,000 120,800,000 133,000,000 120,800,000 117,000,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 142,300,000 144,300,000 148,200,000 17,000,000 188,100,000 188,100,000 241,600,000 83,900,000 Total US Governme 48,342,264 45,674,545 5,000,000 Total Affiliated Mutual F 48,342,264 45,674,545 5,000,000 Total Affiliated Mutual F 48,342,41,776 143,241,777 143,241,776 143,241,776 143,241,776	d Agency Obligations - 22.2%  United States Treasury Inflation Indexed Bonds United States Treasury Notes  Unit	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 2.25% 2.25% 2.25% 3.63%  1.56%  1.56% 0.00%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2027 11/15/2027 11/15/2027 11/15/2027 11/15/2027 08/15/2043	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862  517,745,649 456,745,448 48,650,000 1,023,141,097  1,896,346 114,527 2,010,873
	US Government an	d Agency Obligations - 22.2%  United States Treasury Inflation Indexed Bonds United States Treasury Notes  United States Treasury Notes  United States Treasury Notes  United States Treasury Notes  SandRidge Energy, Inc. *  SandRidge Energy Energy Energy Energy Energy	0.38% 2.75% 3.38% 2.88% 2.88% 0.75% 1.13% 1.13% 0.75% 2.00% 1.13% 1.25% 1.75% 2.00% 2.25% 2.25% 2.25% 3.63%  1.56%  1.56% 0.00%	07/15/2027 11/15/2042 05/15/2044 08/15/2045 11/15/2046 08/31/2018 01/15/2019 01/31/2019 05/31/2021 06/30/2021 10/31/2021 11/30/2021 12/31/2021 01/31/2022 08/31/2024 09/30/2024 10/31/2024 09/30/2024 10/31/2027 11/15/2027 11/15/2027 11/15/2027 11/15/2027 08/15/2043	140,545,368 46,727,137 96,497,149 48,843,907 137,126,691 82,121,115 9,007,936 140,047,261 22,223,326 144,005,003 115,072,765 127,579,453 115,765,887 115,182,634 114,919,802 23,796,168 135,704,880 115,197,792 129,642,496 122,755,233 231,290,025 93,760,834 2,307,812,862  517,745,649 456,745,448 48,650,000 1,023,141,097  1,896,346 114,527 2,010,873

DoubleLine Funds Trust

Total Investments - 100.0% (Cost \$10,499,517,474) 10,406,486,972 Other Assets in Excess of Liabilities - 0.0% 339,152 NET ASSETS - 100.0% 10,406,826,124

- 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 March 31, 2018, the value of these securities amounted to \$1,976,656,040 or 19.0% of net assets.
- # 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 March 31, 2018.
- † Perpetual Maturity

2/5/2019

- I/O Interest only security
- 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.
- P/O Principal only security

  - \* Non-income producing security ◆ Seven-day yield as of March 31, 2018
  - ∞ Illiquid security
- & Unfunded or partially unfunded loan commitment. At March 31, 2018, the value of these securities amounted to \$2,550,031 or 0.0% of net assets.
- ß 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 March 31, 2018.
- § The interest rate will step up if the issuer does not redeem the bond by an expected redemption date. The interest rate shown is the rate in effect as of March 31, 2018
- Þ Value determined using significant unobservable inputs.
- $\Omega$  Security is in default or has failed to make a scheduled payment. Income is not being accrued.
- Represents less than 0.05% of net assets.

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

US Government and Agency Obligations	22.2%
US Government and Agency Mortgage Backed Obligations	15.6%
US Corporate Bonds	12.6%
Affiliated Mutual Funds	9.8%
Foreign Corporate Bonds	9.5%
Non-Agency Residential Collateralized Mortgage Obligations	8.5%
Non-Agency Commercial Mortgage Backed Obligations	7.1%
Short Term Investments	4.9%
Bank Loans	3.5%
Collateralized Loan Obligations	2.6%
Asset Backed Obligations	1.9%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.7%
Municipal Bonds	0.1%
Exchange Traded Funds and Common Stocks	0.0% ~
Other Assets and Liabilities	<u>0.0</u> % ~
	100.0%

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

US Government and Agency Obligations	22.2%
US Government and Agency Mortgage Backed Obligations	15.6%
Affiliated Mutual Funds	9.8%
Non-Agency Residential Collateralized Mortgage Obligations	8.5%
Non-Agency Commercial Mortgage Backed Obligations	7.1%
Banking	5.6%
Short Term Investments	4.9%
Energy	3.6%
Collateralized Loan Obligations	2.6%
Asset Backed Obligations	1.9%
Foreign Government Bonds, Foreign Agencies and Foreign Government Sponsored Corporations	1.7%
Telecommunications	1.7%
Healthcare	1.4%
Transportation	1.2%
Utilities	1.1%
Insurance	0.9%
Technology	0.9%
Food Products	0.7%
Media	0.7%
Pharmaceuticals	0.7%
Finance	0.6%
Electronics/Electric	0.6%
Aerospace & Defense	0.5%
Automotive	0.5%
Business Equipment and Services	0.5%
Pulp & Paper	0.5%
Leisure	0.4%

Consumer Products	0.4%
Commercial Services	0.3%
Containers and Glass Products	0.3%
Hotels/Motels/Inns and Casinos	0.3%
Industrial Equipment	0.3%
Construction	0.3%
Food Service	0.3%
Chemicals/Plastics	0.2%
Mining	0.2%
Conglomerates	0.2%
Real Estate	0.2%
Food/Drug Retailers	0.1%
Environmental Control	0.1%
Beverage and Tobacco	0.1%
Retailers (other than Food/Drug)	0.1%
Chemical Products	0.1%
Municipal Bonds	0.1%
Building and Development (including Steel/Metals)	0.0% ~
Cosmetics/Toiletries	0.0% ~
Other Assets and Liabilities	0.0% ~
	100.0%

A summary of the DoubleLine Core Fixed Income Fund's investments in affiliated mutual funds for the year ended March 31, 2018 is as follows:

Fund	M	Value at arch 31, 2017	Gr	oss Purchases	Gr	oss Sales	Shares Held at March 31, 2018	M	Value at larch 31, 2018	,	Change in nrealized for the Year Ended arch 31, 2018	E	idend Income arned in the Year Ended arch 31, 2018	Net Realiz Gain (Loss) the Year Endo March 31, 2	) in ed
DoubleLine Global Bond															
Fund (Class I)	\$	383,301,511	\$	105,900,000	\$	-	48,342,264	\$	517,745,649	\$	28,544,138	\$	5,592,944	\$	-
DoubleLine Infrastructure															
Income Fund (Class I)		373,519,556		87,500,000		-	45,674,545		456,745,448		(4,274,108)		14,695,137		-
DoubleLine Long Duration Total Return Bond Fund															
(Class I)		48,950,000		-		-	5,000,000		48,650,000		(300,000)		1,644,847		-
	\$	805,771,067	\$	193,400,000	\$	-	99,016,809	\$	1,023,141,097	\$	23,970,030	\$	21,932,928	\$	-



### Report of Independent Registered Public Accounting Firm

To the Board of Trustees of DoubleLine Funds Trust and Shareholders of DoubleLine Total Return Bond Fund and DoubleLine Core Fixed Income Fund

#### **Opinions on the Financial Statements**

We have audited the accompanying statements of assets and liabilities, including the schedules of investments - summary, of DoubleLine Total Return Bond Fund and DoubleLine Core Fixed Income Fund (two of the funds constituting DoubleLine Funds Trust, herein collectively referred to as the "Funds") as of March 31, 2018, the related statements of operations for the year ended March 31, 2018, the statements of changes in net assets for each of the two years in the period ended March 31, 2018, including the related notes, and the financial highlights for each of the periods indicated therein (included in Item 1 of this Form N-CSR) and the schedule of investments (included in Item 6 of this Form N-CSR) as of March 31, 2018 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Funds as of March 31, 2018, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period ended March 31, 2018 and each of the financial highlights for each of the periods indicated therein in conformity with accounting principles generally accepted in the United States of America.

#### **Basis for Opinions**

These financial statements are the responsibility of the Funds' management. Our responsibility is to express an opinion on the Funds' financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) ("PCAOB") and are required to be independent with respect to the Funds in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audits to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of March 31, 2018 by correspondence with the custodian, transfer agent, and brokers. We believe that our audits provide a reasonable basis for our opinions.

Pricewaterhouse Coopers LLP

PricewaterhouseCoopers LLP, 601 South Figueroa Street, Los Angeles CA 90017 T: (213) 356-6000, F: (813) 637-4444, www.pwc.com



May 21, 2018

We have served as the auditor of one or more investment companies in the DoubleLine Investment Company Complex since 2010.

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# <u>Item 7. Disclosure of Proxy Voting Policies and Procedures for Closed-End Management Investment Companies.</u>

Not applicable to open-end investment companies.

### Item 8. Portfolio Managers of Closed-End Management Investment Companies.

Not applicable to open-end investment companies.

# <u>Item 9. Purchases of Equity Securities by Closed-End Management Investment Company and Affiliated</u> Purchasers.

Not applicable to open-end investment companies.

## <u>Item 10. Submission of Matters to a Vote of Security Holders.</u>

There have been no material changes to the procedures by which shareholders may recommend nominees to the registrant's board of trustees.

## Item 11. Controls and Procedures.

- (a) The Registrant's principal executive and principal financial officers have reviewed the Registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940 (the "Act")) as of a date within 90 days of the filing of this report, as required by Rule 30a-3(b) under the Act and Rules 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934. Based on their review, such officers have concluded that the disclosure controls and procedures are effective in ensuring that information required to be disclosed in this report is appropriately recorded, processed, summarized and reported and made known to them by others within the Registrant and by the Registrant's service provider.
- (b) There were no changes in the Registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the Act) that occurred during the last fiscal quarter of the period covered by this report that has materially affected, or is reasonably likely to materially affect, the Registrant's internal control over financial reporting.

#### Item 12. Disclosure of Securities Lending Activities for Closed-End Management Investment Companies

Not applicable to open-end investment companies.

#### Item 13. Exhibits.

- (a) (1) Any code of ethics or amendment thereto, that is the subject of the disclosure required by Item 2, to the extent that the registrant intends to satisfy Item 2 requirements through filing an exhibit. Filed herewith.
  - (2) A separate certification for each principal executive and principal financial officer pursuant to Section 302 of the Sarbanes-Oxley Act of 2002. Filed herewith.
  - (3) Any written solicitation to purchase securities under Rule 23c-1 under the Act sent or given during the period covered by the report by or on behalf of the registrant to 10 or more persons. Not applicable to open-end investment companies.
  - (4) Change in the registrant's independent public accountant. There was no change in the registrant's independent public accountant for the period covered by this report.
- (b) Certifications pursuant to Section 906 of the Sarbanes-Oxley Act of 2002. Furnished herewith.

## **SIGNATURES**

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

	(Registrant) Double	Line Funds Trust
	By (Signature and Title)	
		Ronald R. Redell, President
	Date	5/30/2018
Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.		
	By (Signature and Title)	/s/ Ronald R. Redell
		Ronald R. Redell, President
	Date	5/30/2018
	By (Signature and Title)	/s/ Susan Nichols
		Susan Nichols, Treasurer and
		Principal Financial and Accounting Officer
	Date	5/30/2018