Bramshill Multi-Strategy Income Fund SCHEDULE OF INVESTMENTS As of March 31, 2024 (Unaudited)

Principal Amount			Value
	ASSET-BACKED SECURITIES — 59.6%		
	Ally Auto Receivables Trust 2023-1		
91,540,408	0.000%, 4/15/2034 ^{1,2}	\$	3,874,722
52,5 .5, .55	Ally Auto Receivables Trust 2024-1	*	5,67 .,7 ==
160.670.391	0.000%, 2/16/2032 ¹		7,486,116
200,070,0002	Alternative Loan Trust 2005-62		7,100,110
8.165.524	0.029%, 12/25/2035 ^{2,3,4}		16,697
-,,	AMSR 2019-SFR1 Trust		
100.000	4.857%, 1/19/2039 ¹		94,284
•	6.040%, 1/19/2039 ¹		2,397,143
2, 132,303	AMSR 2020-SFR1 Trust		2,337,113
8.609.324	8.193%, 4/17/2037 ^{1,2}		8,555,240
0,000,00	AMSR 2020-SFR2 Trust		0,000,= .0
2 775 000	5.245%, 7/17/2037 ¹		2,716,861
	5.250%, 7/17/2037 ^{1,2}		4,791,210
	4.000%, 7/17/2037 ^{1,2}		4,307,836
4,300,000	AMSR 2020-SFR3 Trust		4,307,030
4 900 000	6.500%, 9/17/2037 ^{1,2,4}		4,790,117
4,500,000	AMSR 2020-SFR4 Trust		4,750,117
250 000	4.002%, 11/17/2037 ¹		237,805
	4.870%, 11/17/2037 ¹		1,247,757
1,300,000	AMSR 2020-SFR5 Trust		1,247,737
3 149 500	5.000%, 11/17/2037 ¹		2,997,789
3,143,300	B2R Mortgage Trust 2015-1		2,337,703
1 600 000	4.831%, 5/15/2048 ^{1,2,4}		1,582,518
	4.272%, 5/15/2048 ^{1,2}		718,384
721,024	Eagle RE 2021-2 Ltd.		710,304
1 750 000	9.570%, (30-Day SOFR Average+425 basis points), 4/25/2034 ^{1,2,5}		1,803,617
1,730,000	FirstKey Homes 2020-SFR1 Trust		1,003,017
600 000	3.638%, 8/17/2037 ¹		573,497
·	4.781%, 8/17/2037		4,791,630
3,000,000	FirstKey Homes 2020-SFR2 Trust		4,731,030
1 765 000	3.017%, 10/19/2037 ¹		1,671,483
1,703,000	Freddie Mac Structured Agency Credit Risk Debt Notes		1,071,403
<i>4</i> 786 139	14.635%, (30-Day SOFR Average+932 basis points), 10/25/2027 ^{2,5}		5,069,182
	12.985%, (30-Day SOFR Average+767 basis points), 12/25/2027		1,467,441
	7.935%, (30-Day SOFR Average+261 basis points), 12/25/2042 ^{2,5}		3,263,654
	8.435%, (30-Day SOFR Average+311 basis points), 12/25/2042 ^{2,5}		157,348
	3.789%, 2/25/2048 ^{1,2,4}		3,582,282
	3.842%, 5/25/2048 ^{1,2,4}		4,627,211
	4.159%, 8/25/2048 ^{1,2,4} 4.510%, 11/25/2048 ^{1,2,4}		4,835,861
			1,203,754
	9.635%, (30-Day SOFR Average+432 basis points), 2/25/2047 ^{1,2,5}		2,360,895
3,100,000	9.485%, (30-Day SOFR Average+416 basis points), 2/25/2049 ^{1,2,5}		3,410,170

Bramshill Multi-Strategy Income Fund SCHEDULE OF INVESTMENTS - Continued As of March 31, 2024 (Unaudited)

Amount			Value
	ASSET-BACKED SECURITIES (Continued)		
	JP Morgan Wealth Management		
969.040	8.070%, (30-Day SOFR Average+275 basis points), 3/25/2051 ^{1,2,5}	\$	915,91
	9.170%, (30-Day SOFR Average+385 basis points), 3/25/2051 ^{1,2,5}	•	957,00
	12.221%, (30-Day SOFR Average+690 basis points), 3/25/2051 ^{1,2,5}		2,184,24
_,,	JPMorgan Chase Bank N.A CACLN		_,
5.300.000	9.812%, 2/26/2029 ^{1,2}		5,410,31
	1.024%, 9/25/2028 ^{1,2}		125,13
	2.365%, 9/25/2028 ^{1,2}		103,45
	0.969%, 12/26/2028 ^{1,2}		184,58
·	2.280%, 12/26/2028 ^{1,2}		351,86
333,333	Progress Residential 2020-SFR1 Trust		332,33
4.982.857	5.268%, 4/17/2037 ¹		4,863,27
	4.028%, 4/17/2037 ¹		2,207,05
_,,	Progress Residential 2020-SFR3 Trust		_,_0,,00
1.750.000	2.296%, 10/17/2027 ¹		1,639,19
	2.796%, 10/17/2027 ¹		295,87
	6.234%, 10/17/2027 ¹		3,154,31
3,230,000	Progress Residential 2021-SFR1		3,13 1,31
1 879 020	5.004%, 4/17/2038 ¹		1,711,13
	3.861%, 4/17/2038 ¹		607,59
000,000	Progress Residential 2021-SFR2 Trust		007,00
1.428.000	4.998%, 4/19/2038 ¹		1,311,70
	4.254%, 4/19/2038 ¹		1,195,88
1,501,000	Progress Residential 2021-SFR3		1,133,00
1 739 672	4.750%, 5/17/2026 ¹		1,576,07
	4.254%, 5/17/2026 ¹		818,11
300,000	Redwood Funding Trust 2023-1		010,11
4.838.203	7.500%, 7/25/2059 ^{1,2,6}		4,783,16
.,000,200	RESI Finance LP 2003-CB1		.,, 00,20
712.952	7.082%, (1-Month Term SOFR+176 basis points), 6/10/2035 ^{1,2,5}		684,92
,	RMF Buyout Issuance Trust 2021-HB1		,-
3.500.000	6.000%, 11/25/2031 ^{1,2,4}		2,906,44
-,,	Triangle Re 2021-2 Ltd.		,,
2,000,000	10.944%, (1-Month Term SOFR+562 basis points), 10/25/2033 ^{1,2,5}		2,106,12
	Western Mortgage Reference Notes Series 2021-CL2		
5,250,410	10.670%, (30-Day SOFR Average+535 basis points), 7/25/2059 ^{1,2,5}		5,180,61
	11.820%, (30-Day SOFR Average+650 basis points), 7/25/2059 ^{1,2,5}		1,627,63
	9.020%, (30-Day SOFR Average+370 basis points), 7/25/2059 ^{1,2,5}		4,875,08
	9.420%, (30-Day SOFR Average+410 basis points), 7/25/2059 ^{1,2,5}		10,081,35
, , -	TOTAL ASSET-BACKED SECURITIES		, , , , , , , , , , , , , , , , , , , ,
	(Cost \$146,561,419)		146,490,60

Bramshill Multi-Strategy Income Fund SCHEDULE OF INVESTMENTS - Continued As of March 31, 2024 (Unaudited)

COLLATERALIZED MORTGAGE OBLIGATIONS — 35.1% Bayview Opportunity Master Fund VIII 2024-CARI \$ 750,000 7,380%, (30-Day SOFR Average+205 basis points), 12/26/2031 ^{1,2,4} \$ 750,000 1,500,000 8,930%, (30-Day SOFR Average+206 basis points), 12/26/2031 ^{1,2,4} 1,500,000 Chase Mortgage Finance Corp. 2,158,000 11,820%, (30-Day SOFR Average+650 basis points), 2/25/2050 ^{1,2,5} 2,016,946 1,632,382 6,520%, (30-Day SOFR Average+120 basis points), 2/25/2050 ^{1,2,5} 1,608,185 CHL Mortgage Pass-Through Trust 2005-3 6,905,132 0,000%, 4/25/2035 ^{1,2,4} 1,943,482 CIM Trust 2019-11 1,993,000 3,942%, 8/25/2049 ^{1,2,4} 1,429,449 CIM Trust 2019-11 1,993,000 3,942%, 8/25/2049 ^{1,2,4} 1,429,449 CIM Trust 2019-12 2,116,000 12,035%, (30-Day SOFR Average+671 basis points), 2/25/2040 ^{1,2,5} 2,288,617 CSMC Trust 2013-TH1 407,253 3,597%, 2/25/2043 ¹ Fannie Mae Connecticut Avenue Securities 8,200,000 12,185%, (30-Day SOFR Average+937 basis points), 11/25/2039 ^{1,2,5} 9,149,635 1,900,000 12,185%, (30-Day SOFR Average+937 basis points), 11/25/2039 ^{1,2,5} 9,149,635 1,900,000 12,185%, (30-Day SOFR Average+937 basis points), 2/25/2040 ^{1,2,5} 2,049,082 FARM Mortgage Trust 2021-1 4,253,290 3,241%, 7/25/2051 ^{1,2,4} 3,117,693 FARM Mortgage Trust 2021-1 5,000,000 5,122%, 10/1/2053 ¹ FARM Mortgage Trust 2021-1 7,665,742 3,034%, 3/25/2052 ^{1,2,4} Firstkey Homes 2020-SFR1 Trust 1,060,000 4,244%, 8/17/2037 ² Firstkey Homes 2020-SFR1 Trust 1,060,000 4,244%, 8/17/2037 ² Firstkey Homes 2020-SFR1 Trust 1,060,000 4,248%, 8/17/2052 ^{1,2,4} Galton Funding Mortgage Trust 2011-1 3,825,472 4,725/2051 ^{2,2,3} 4,533,000 4,255/2051 ^{2,2,4} 4,533,000 4,265/2052 ^{2,2,4} 4,533,000 4,265/2052 ^{2,2,4} 4,533,000 4,265/2052 ^{2,2,4} 4,534,636,300 3,283,636 3,283,	 Principal Amount		 Value
\$ 750,000 7.380%, (30-Day SOFR Average+205 basis points), 12/26/2031 ^{1,2,4} 1,500,000 1,500,000 8,930%, (30-Day SOFR Average+360 basis points), 12/26/2031 ^{1,2,4} 1,752,088 1,943,849 4,379%, 4/25/2049 ^{1,2,4} 1,752,088 1,632,382 6,520%, (30-Day SOFR Average+650 basis points), 2/25/2050 ^{1,2,5} 2,016,946 1,632,382 6,520%, (30-Day SOFR Average+650 basis points), 2/25/2050 ^{1,2,5} 1,608,185 CHL Mortgage Pass-Through Trust 2005-3 (CHL Mortgage Pass-Through Trust 2005-3 (CHT Trust 2018-1) 1,930,000 3,942%, 8/25/2049 ^{1,2,4} 1,943,482 (CIM Trust 2019-1) 1,993,000 3,942%, 8/25/2049 ^{1,2,4} 2,516,606, 6/25/2051 ^{1,2,4} 2,516,606, 6/25/2053 ^{1,2,4} 2,516,606, 6/25/2053 ^{1,2,4} 2,516,606, 6/25/2053 ^{1,2,4} 2,516,600 12,035%, (30-Day SOFR Average+671 basis points), 2/25/2040 ^{1,2,5} 2,288,617 (CSMC Trust 2013-TH1 407,253 3,597%, 2/25/2043 ¹ 386,031 Fannie Mae Connecticut Avenue Securities Trust 2020-SBT1 2,516,000 12,135%, (30-Day SOFR Average+937 basis points), 1/25/2039 ^{1,2,5} 2,049,082 FARM Mortgage Trust 2021-1 4,253,290 3,241%, 7/25/2051 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2021-1 4,253,290 3,241%, 7/25/2051 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2021-1 5,000,000 12,128%, (30-Day SOFR Average+686 basis points), 1/25/2039 ^{1,2,5} 5,418,805 FARM Mortgage Trust 2021-1 5,000,000 3,248%, 3/25/2053 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2021-1 5,000,000 3,248%, 3/25/2053 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2021-1 5,000,000 4,284%, 8/17/2037 ¹ 1,018,900 Fligstar Mortgage Trust 2021-1 5,000,000 3,248%, 3/25/2053 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2021-1 5,000,000 4,284%, 8/17/2037 ¹ 1,018,900 Fligstar Mortgage Trust 2021-1 5,000,000 4,284%, 8/17/2037 ¹ 1,018,900 Fligstar Mortgage Trust 2021-1 5,000,000 4,284%, 8/17/2037 ¹ 1,018,900 Fligstar Mortgage Trust 2021-1 5,000,000 4,284%, 8/17/2037 ¹ 1,018,900 Fligstar Mortgage Trust 2021-9 INV 3,283,665 2,500%, 9/25/2055 ^{1,2,4} 4,010,4867 Galton Funding Mortgage Trust 2017-1 3,825,470 4,225,500,500,4725%, 11/25/2057 ^{1,2,4} 1,966,309 4,725%, 11/25/2057 ^{1,2,4} 1,966,309 4,725%, 11/25/2057 ^{1,}		COLLATERALIZED MORTGAGE OBLIGATIONS — 35.1%	
1,500,000 8,930%, (30-Day SOFR Average+360 basis points), 12/26/2031 ^{1,2,4} 1,943,849 4,379%, 4/25/2049 ^{1,2,4} 1,752,088 Chase Mortgage Finance Corp. 2,158,000 11.820%, (30-Day SOFR Average+650 basis points), 2/25/2050 ^{1,2,5} 1,632,382 6,520%, (30-Day SOFR Average+6120 basis points), 2/25/2050 ^{1,2,5} 1,608,185 CHL Mortgage Pass-Through Trust 2005-3 6,905,132 0,000%, 4/25/2035 ^{2,3,4} 1,943,482 CIM Trust 2018-11 2,812,146 3,663%, 3/25/2048 ^{1,2,4} CIM Trust 2019-11 1,993,000 3,942%, 8/25/2019 ^{1,2,4} CIM Trust 2021-13 461,252 2,616%, 6/25/2051 ^{1,2,4} Connecticut Avenue Securities Trust 2020-SBT1 2,116,000 12,035%, (30-Day SOFR Average+671 basis points), 2/25/2040 ^{1,2,5} 2,288,617 CSMC Trust 2013-11 407,253 3,597%, 2/25/2043 ¹ Fannie Mae Connecticut Avenue Securities 8,200,000 14,685%, (30-Day SOFR Average+686 basis points), 1/25/2039 ^{1,2,5} 1,900,000 12,185%, (30-Day SOFR Average+686 basis points), 1/25/2040 ^{1,2,5} 2,049,082 FARM Mortgage Trust 2023-1 7,665,742 3,034%, 3/25/2051 ^{1,2,4} 5,000,000 5,122%, 10/1/2053 ¹ FARM Mortgage Trust 2023-1 7,665,742 3,034%, 3/25/2051 ^{2,4} 5,000,000 4,284%, 8/17/2037 ¹ FIRISTSKY Homes 2020-SFR1 Trust 1,060,000 4,284%, 8/17/2053 ¹ FIRISTSKY Homes 2020-SFR1 Trust 1,060,000 4,284%, 8/17/2053 ¹ FIRISTSKY Homes 2020-SFR1 Trust 1,060,000 4,284%, 8/17/2053 ¹ FIRISTSKY Homes 2020-SFR1 Trust 1,060,000 4,285%, 11/25/2057 ^{1,2,4} 2,385,000 4,725%, 11/25/2057 ^{1,2,4} 3,411,248 3,423,400 4,725%, 11/25/2057 ^{1,2,4} 4,593,500 4,725%, 11/25/2057 ^{1,2,4} 4,593,500 4,725%, 11/25/2057 ^{1,2,4} 4,593,500 4,725%, 11/25/2057 ^{1,2,4} 4,194,500 4,210,7725/2051 ^{2,4} 4,194,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,500 4,196,		Bayview Opportunity Master Fund VII 2024-CAR1	
Chase Home Lending Mortgage Trust 2019-ATR1 1,943,849	\$ 750,000	7.380%, (30-Day SOFR Average+205 basis points), 12/26/2031 ^{1,2,4}	\$ 750,000
1,943,849 4,379%, 4/25/2049 ^{1,2,4} 1,752,088 Chase Mortgage Finance Corp. 2,158,000 11,820%, (30-Day SOFR Average+650 basis points), 2/25/2050 ^{1,2,5} 2,016,946 1,632,382 6,520%, (30-Day SOFR Average+120 basis points), 2/25/2050 ^{1,2,5} 1,608,185 CHL Mortgage Pass-Through Trust 2005-3 6,905,132 0,000%, 4/25/2035 ^{2,3,4} 414 CIM Trust 2018-11 2,812,146 3,663%, 3/25/2048 ^{1,2,4} 1,943,482 CIM Trust 2019-11 1,993,000 3,942%, 8/25/2049 ^{1,2,4} 1,429,449 CIM Trust 2021-13 461,252 2,616%, 6/25/2051 ^{1,2,4} 359,492 Connecticut Avenue Securities Trust 2020-SBT1 2,116,001 12,035%, (30-Day SOFR Average+671 basis points), 2/25/2040 ^{1,2,5} 2,288,617 CSMC Trust 2013-TH1 407,253 3,597%, 2/25/2043 ¹ 8,200,000 14,685%, (30-Day SOFR Average+686 basis points), 1/25/2039 ^{1,2,5} 2,049,082 FARM Mortgage Trust 2021-1 4,253,290 3,241%, 7/25/2051 ^{1,2,4} 3,117,693 FARM Mortgage Trust 2021-1 4,253,290 3,241%, 7/25/2051 ^{1,2,4} 3,117,693 FARM Mortgage Trust 2023-1 7,665,742 3,034%, 3/25/2052 ^{1,2,4} 3,117,693 FARM Mortgage Trust 2024-1 5,000,000 5,122%, 10/1/2053 ¹ 4,010,395 Firstkey Homes 2020-SFR1 Trust 1,060,000 4,284%, 8/17/2031 Firstkey Homes 2020-SFR1 Trust 1,060,000 4,284%, 8/17/2053 ¹ 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,665 2,500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 1,736,000 2,348%, 2/25/2057 ^{2,2,4} 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,667 2,348%, 2/25/2057 ^{2,2,4} 1,294,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4,725%, 11/25/2057 ^{1,2,4} 1,996,309 2,707,255 4,725%, 11/25/2057 ^{1,2,4} 1,548,334 3,140,080 4,210%, 7/25/2051 ^{2,2,4} 1,996,309	1,500,000	8.930%, (30-Day SOFR Average+360 basis points), 12/26/2031 ^{1,2,4}	1,500,000
Chase Mortgage Finance Corp. 2,158,000 11.820%, (30-Day SOFR Average+650 basis points), 2/25/2050 ^{1,2,5} 1,608,185 CHL Mortgage Pass-Through Trust 2005-3 6,905,132 0.000%, 4/25/2035 ^{2,3,4} 414 CIMI Trust 2018-11 2,812,146 3.663%, 3/25/2048 ^{1,2,4} CIM Trust 2019-11 1,993,000 3,942%, 8/25/2004) ^{1,2,4} CIM Trust 2012-13 461,252 2.616%, 6/25/2051 ^{1,2,4} Connecticut Avenue Securities Trust 2020-SBT1 2,116,000 12.035%, (30-Day SOFR Average+671 basis points), 2/25/2040 ^{1,2,5} 2,288,617 CSMC Trust 2013-TH1 407,253 3,597%, 2/25/2043 ¹ Fannie Mae Connecticut Avenue Securities 8,200,000 14.685%, (30-Day SOFR Average+937 basis points), 11/25/2039 ^{1,2,5} 1,900,000 12.185%, (30-Day SOFR Average+686 basis points), 2/25/2040 ^{1,2,5} 2,049,082 FARM Mortgage Trust 2021-1 4,253,290 3,241%, 7/25/2051 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2021-1 5,000,00 5,122%, 10/1/2053 ¹ FARM Mortgage Trust 2024-1 5,000,00 5,122%, 10/1/2053 ¹ 1,018,990 FirstKey Homes 2020-SFR1 Trust 1,060,000 4,284%, 8/17/2037 ¹ 1,018,990 FirstKey Homes 2020-SFR1 Trust 1,060,000 2,348%, 2/25/2041 ^{2,2,4} 4,010,395 FirstKey Homes 2020-SFR1 Trust 1,060,000 4,284%, 8/17/2037 ¹ 1,018,990 Figstar Mortgage Trust 2021-9INV 3,283,465 2,500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 1,7,36,00 2,348%, 2/25/2055 ^{2,3,4} 4,597,400 7,000,00 4,785%, 9/25/2055 ^{2,3,4} 4,597,400 7,000,00 4,785%, 9/25/2055 ^{2,3,4} 4,597,400 7,000,00 4,785%, 9/25/2055 ^{2,3,4} 4,597,400 7,000,00 4,725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4,725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4,725%, 11/25/2056 ^{1,2,4} 5,448,548 Galton Funding Mortgage Trust 2018-2			
2,158,000 11.820%, (30-Day SOFR Average+650 basis points), 2/25/2050 ^{1,2,5} 1,608,185 CHL Mortgage Pass-Through Trust 2005-3 6,905,132 0.000%, 4/25/2035 ^{2,3,4} 414 CIM Trust 2018-11 2,812,146 3.663%, 3/25/2048 ^{1,2,4} 1,943,482 CIM Trust 2019-11 1,993,000 3,942%, 8/25/2049 ^{1,2,4} 1,429,449 CIM Trust 2019-11 2,196,000 12.035%, (30-Day SOFR Average+671 basis points), 2/25/2040 ^{1,2,5} 2,288,617 CSMC Trust 2013-TH1 407,253 3.597%, 2/25/2043 ¹ 8,200,000 14.685%, (30-Day SOFR Average+671 basis points), 1/25/2039 ^{1,2,5} 2,288,617 CSMC Trust 2013-TH1 407,253 3.597%, 2/25/2043 ¹ 8,200,000 14.685%, (30-Day SOFR Average+686 basis points), 2/25/2040 ^{1,2,5} 2,248,617 CSMC Trust 2013-TH 4,253,290 3.241%, 7/25/2051 ^{1,2,4} 3,117,693 FARM Mortgage Trust 2021-1 4,253,290 3.241%, 7/25/2051 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2023-1 7,665,742 3.034%, 3/25/2052 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2021-1 5,000,000 5.122%, 10/1/2053 ¹ 4,010,395 FirstKey Homes 2020-SFR1 Trust 1,060,000 4.284%, 8/17/2037 ² 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,018,990 Tigstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 4.785%, 9/25/2055 ^{2,3,4} 4,597,400 7,000,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2056 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548	1,943,849		1,752,088
1,632,382 6.520%, (30-Day SOFR Average+120 basis points), 2/25/2050 ^{1,2,5} CHL Mortgage Pass-Through Trust 2005-3 6,905,132 0.000%, 4/25/2035 ^{2,3,4} CIM Trust 2018-11 2,812,146 3.663%, 3/25/2048 ^{1,2,4} CIM Trust 2019-11 1,993,000 3.942%, 8/25/2049 ^{1,2,4} CIM Trust 2021-13 461,252 2.616%, 6/25/2051 ^{1,2,4} Connecticut Avenue Securities Trust 2020-SBT1 2,116,000 12.035%, (30-Day SOFR Average+671 basis points), 2/25/2040 ^{1,2,5} CSMC Trust 2013-TH1 407,253 3.597%, 2/25/2043 ¹ Fannie Mae Connecticut Avenue Securities 8,200,000 12.185%, (30-Day SOFR Average+686 basis points), 1/25/2039 ^{1,2,5} 1,900,000 12.185%, (30-Day SOFR Average+686 basis points), 1/25/2039 ^{1,2,5} 1,900,000 12.185%, (30-Day SOFR Average+686 basis points), 2/25/2040 ^{1,2,5} 2,049,082 FARM Mortgage Trust 2021-1 4,253,290 3.241%, 7/25/2051 ^{1,2,4} 3,117,693 FARM Mortgage Trust 2023-1 7,665,742 3.034%, 3/25/2052 ^{1,2,4} 5,000,000 5.122%, 10/1/2053 ¹ FARM Mortgage Trust 2024-1 5,000,000 4.284%, 8/17/2037 ¹ 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mae Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 3,140,080 4.210%, 7/25/2055 ^{1,2,4} 5,148,548 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 3,140,080 4.210%, 7/25/2055 ^{1,2,4} 5,148,554		·	
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2,116,000 12.035%, (30-Day SOFR Average+671 basis points), 2/25/2040 ^{1,2,5} 2,288,617 CSMC Trust 2013-TH1 407,253 3.597%, 2/25/2043 ¹ 386,031 Fannie Mae Connecticut Avenue Securities 8,200,000 14.685%, (30-Day SOFR Average+937 basis points), 11/25/2039 ^{1,2,5} 9,149,635 1,900,000 12.185%, (30-Day SOFR Average+686 basis points), 2/25/2040 ^{1,2,5} 2,049,082 FARM Mortgage Trust 2021-1 4,253,290 3.241%, 7/25/2051 ^{1,2,4} 3,117,693 FARM Mortgage Trust 2023-1 7,665,742 3.034%, 3/25/2052 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2024-1 5,000,000 5.122%, 10/1/2053 ¹ 4,010,395 FirstKey Homes 2020-SFR1 Trust 1,060,000 4.284%, 8/17/2037 ¹ 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,23,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 1,704,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	.01,101		333, .32
CSMC Trust 2013-TH1 407,253 3.597%, 2/25/2043 ¹ 386,031 Fannie Mae Connecticut Avenue Securities 8,200,000 14.685%, (30-Day SOFR Average+937 basis points), 11/25/2039 ^{1,2,5} 9,149,635 1,900,000 12.185%, (30-Day SOFR Average+686 basis points), 2/25/2040 ^{1,2,5} 2,049,082 FARM Mortgage Trust 2021-1 4,253,290 3.241%, 7/25/2051 ^{1,2,4} 3,117,693 FARM Mortgage Trust 2023-1 7,665,742 3.034%, 3/25/2052 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2024-1 5,000,000 5.122%, 10/1/2053 ¹ 4,010,395 FirstKey Homes 2020-SFR1 Trust 1,060,000 4.284%, 8/17/2037 ¹ 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,223,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 1,704,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	2,116,000		2,288,617
Fannie Mae Connecticut Avenue Securities 8,200,000 14.685%, (30-Day SOFR Average+937 basis points), 11/25/2039 ^{1,2,5} 9,149,635 1,900,000 12.185%, (30-Day SOFR Average+686 basis points), 2/25/2040 ^{1,2,5} 2,049,082 FARM Mortgage Trust 2021-1 4,253,290 3.241%, 7/25/2051 ^{1,2,4} 3,117,693 FARM Mortgage Trust 2023-1 7,665,742 3.034%, 3/25/2052 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2024-1 5,000,000 5.122%, 10/1/2053 ¹ 4,010,395 FirstKey Homes 2020-SFR1 Trust 1,060,000 4.284%, 8/17/2037 ¹ 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freeddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,23,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 1,547,334 Galton Funding Mortgage Trust 2018-2	, ,		, ,
8,200,000 14.685%, (30-Day SOFR Average+937 basis points), 11/25/2039 ^{1,2,5} 9,149,635 1,900,000 12.185%, (30-Day SOFR Average+686 basis points), 2/25/2040 ^{1,2,5} 2,049,082 FARM Mortgage Trust 2021-1 4,253,290 3.241%, 7/25/2051 ^{1,2,4} 3,117,693 FARM Mortgage Trust 2023-1 7,665,742 3.034%, 3/25/2052 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2024-1 5,000,000 5.122%, 10/1/2053 ¹ 4,010,395 FirstKey Homes 2020-SFR1 Trust 1,060,000 4.284%, 8/17/2037 ¹ 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,223,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 1,704,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	407,253	3.597%, 2/25/2043 ¹	386,031
1,900,000 12.185%, (30-Day SOFR Average+686 basis points), 2/25/2040 ^{1,2,5} 2,049,082 FARM Mortgage Trust 2021-1 4,253,290 3.241%, 7/25/2051 ^{1,2,4} 3,117,693 FARM Mortgage Trust 2023-1 7,665,742 3.034%, 3/25/2052 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2024-1 5,000,000 5.122%, 10/1/2053 ¹ 4,010,395 FirstKey Homes 2020-SFR1 Trust 1,060,000 4.284%, 8/17/2037 ¹ 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,223,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2		Fannie Mae Connecticut Avenue Securities	
FARM Mortgage Trust 2021-1 4,253,290 3.241%, 7/25/2051 ^{1,2,4} 3,117,693 FARM Mortgage Trust 2023-1 7,665,742 3.034%, 3/25/2052 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2024-1 5,000,000 5.122%, 10/1/2053 ¹ 4,010,395 FirstKey Homes 2020-SFR1 Trust 1,060,000 4.284%, 8/17/2037 ¹ 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,223,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 1,704,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	8,200,000	14.685%, (30-Day SOFR Average+937 basis points), 11/25/2039 ^{1,2,5}	9,149,635
4,253,290 3.241%, 7/25/2051 ^{1,2,4} 3,117,693 FARM Mortgage Trust 2023-1 7,665,742 3.034%, 3/25/2052 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2024-1 5,000,000 5.122%, 10/1/2053 ¹ 4,010,395 FirstKey Homes 2020-SFR1 Trust 1,060,000 4.284%, 8/17/2037 ¹ 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,223,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	1,900,000	12.185%, (30-Day SOFR Average+686 basis points), 2/25/2040 ^{1,2,5}	2,049,082
FARM Mortgage Trust 2023-1 7,665,742 3.034%, 3/25/2052 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2024-1 5,000,000 5.122%, 10/1/2053 ¹ 4,010,395 FirstKey Homes 2020-SFR1 Trust 1,060,000 4.284%, 8/17/2037 ¹ 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freeddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,223,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 1,704,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2056 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2			
7,665,742 3.034%, 3/25/2052 ^{1,2,4} 5,418,805 FARM Mortgage Trust 2024-1 5,000,000 5.122%, 10/1/2053 ¹ 4,010,395 FirstKey Homes 2020-SFR1 Trust 1,060,000 4.284%, 8/17/2037 ¹ 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freedie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,223,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	4,253,290		3,117,693
FARM Mortgage Trust 2024-1 5,000,000 5.122%, 10/1/2053 ¹ 4,010,395 FirstKey Homes 2020-SFR1 Trust 1,060,000 4.284%, 8/17/2037 ¹ 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,223,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 1,704,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2			
5,000,000 5.122%, 10/1/2053 ¹ 4,010,395 FirstKey Homes 2020-SFR1 Trust 1,060,000 4.284%, 8/17/2037 ¹ 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,223,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 1,704,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	7,665,742		5,418,805
FirstKey Homes 2020-SFR1 Trust 1,060,000	F 000 000		4.040.305
1,060,000 4.284%, 8/17/2037 ¹ 1,018,990 Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,223,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 1,704,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	5,000,000		4,010,395
Flagstar Mortgage Trust 2021-9INV 3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,223,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 1,704,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	1 060 000		1 019 000
3,283,465 2.500%, 9/25/2041 ^{1,2,4} 2,867,318 Freddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,223,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 1,704,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	1,060,000		1,016,990
Freddie Mac Multifamily Structured Pass-Through Certificates 12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,223,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 1,704,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	3 283 465		2 867 318
12,736,000 2.348%, 2/25/2047 ^{2,3,4} 1,223,700 19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 1,704,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	3,203,403		2,007,310
19,553,038 4.844%, 3/25/2056 ^{2,3,4} 4,597,400 7,000,000 4.785%, 9/25/2055 ^{2,3,4} 1,704,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	12.736.000		1.223.700
7,000,000 4.785%, 9/25/2055 ^{2,3,4} 1,704,867 Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 3,411,278 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	19.553.038	4.844%. 3/25/2056 ^{2,3,4}	
Galton Funding Mortgage Trust 2017-1 3,825,472 4.725%, 11/25/2057 ^{1,2,4} 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 3,140,080 4.210%, 7/25/2056 ^{1,2,4} Galton Funding Mortgage Trust 2018-2			
3,825,472 4.725%, 11/25/2057 ^{1,2,4} 2,535,000 4.725%, 11/25/2057 ^{1,2,4} 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 3,140,080 4.210%, 7/25/2056 ^{1,2,4} Galton Funding Mortgage Trust 2018-2	, ,		, ,
2,535,000 4.725%, 11/25/2057 ^{1,2,4} 1,986,309 2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2	3,825,472		3,411,278
2,707,255 4.725%, 11/25/2057 ^{1,2,4} 1,547,334 3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2			
3,140,080 4.210%, 7/25/2056 ^{1,2,4} 2,488,548 Galton Funding Mortgage Trust 2018-2			
Galton Funding Mortgage Trust 2018-2			2,488,548
4,628,754 4.773%, 10/25/2058 ^{1,2,4} 3,860,588		Galton Funding Mortgage Trust 2018-2	
	4,628,754	4.773%, 10/25/2058 ^{1,2,4}	3,860,588

Bramshill Multi-Strategy Income Fund SCHEDULE OF INVESTMENTS - Continued As of March 31, 2024 (Unaudited)

	Principal Amount			Value
		COLLATERALIZED MORTGAGE OBLIGATIONS (Continued)		
\$	3.847.000	4.773%, 10/25/2058 ^{1,2,4}	\$	2,765,634
7	2,2 11,222	JP Morgan Mortgage Trust 2016-3	*	_,,,
	1,977,000	3.289%, 10/25/2046 ^{1,2,4}		1,375,605
		JP Morgan Mortgage Trust 2017-1		
	2,782,344	3.452%, 1/25/2047 ^{1,2,4}		2,428,018
		JP Morgan Mortgage Trust 2017-2		
	1,592,766	3.649%, 5/25/2047 ^{1,2,4}		1,411,886
		JP Morgan Mortgage Trust 2020-8		
	776,600	3.504%, 3/25/2051 ^{1,2,4}		609,744
		3.504%, 3/25/2051 ^{1,2,4}		447,076
		3.504%, 3/25/2051 ^{1,2,4}		829,825
		JP Morgan Mortgage Trust 2020-LTV2		
	2,334,814	4.179%, 11/25/2050 ^{1,2,4}		2,086,011
		JP Morgan Seasoned Mortgage Trust 2014-1		
	2,451,507	6.101%, 5/25/2033 ^{1,2,4}		2,335,206
		JP Morgan Trust 2015-1		
	1,230,921	6.678%, 12/25/2044 ^{1,2,4}		1,220,347
		Morgan Stanley Residential Mortgage Loan Trust 2021-2		
	1,629,592	2.895%, 5/25/2051 ^{1,2,4}		1,118,351
	1,500,000	2.895%, 5/25/2051 ^{1,2,4}		627,912
	1,251,254	2.895%, 5/25/2051 ^{1,2,4}		434,448
		NRP Mortgage Trust 2013-1		
	1,652,978	3.280%, 7/25/2043 ^{1,2,4}		1,558,881
		Oceanview Mortgage Trust 2021-1		
		2.721%, 5/25/2051 ^{1,2,4}		768,218
	772,000	2.721%, 5/25/2051 ^{1,2,4}		312,199
		Oceanview Mortgage Trust 2021-3		
	1,406,000	2.712%, 6/25/2051 ^{1,2,4}		697,476
	527,000	2.712%, 6/25/2051 ^{1,2,4}		212,438
		Provident Funding Mortgage Trust 2019-1		
	584,957	3.000%, 12/25/2049 ^{1,2,4}		496,710
		Sequoia Mortgage Trust 2019-5		
	1,982,724	3.710%, 12/25/2049 ^{1,2,4}		1,232,315
	904,837	3.500%, 12/25/2049 ^{1,2,4}		797,157
		TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS		
		(Cost \$85,359,246)		86,252,103

Bramshill Multi-Strategy Income Fund SCHEDULE OF INVESTMENTS - Continued As of March 31, 2024 (Unaudited)

 Principal Amount		 Value
	CORPORATE BONDS — 0.0%	
	FINANCIALS — 0.0%	
\$ 750,000	First Matrix RMOF Trust 0.000% 10/1/2029 ^{4,7,8,*}	\$
	TOTAL FINANCIALS	
	(Cost \$6,456)	
	TOTAL CORPORATE BONDS	
	(Cost \$6,456)	
 Number of Shares		
	SHORT-TERM INVESTMENTS — 9.2%	
22,684,707	Morgan Stanley Institutional Liquidity Fund - Government Portfolio, 5.146% 9	22,684,707
	TOTAL SHORT-TERM INVESTMENTS	
	(Cost \$22,684,707)	 22,684,707
	TOTAL INVESTMENTS — 103.9%	
	(Cost \$254,611,828)	255,427,417
	Liabilities in Excess of Other Assets — (3.9)%	 (9,496,180)
	TOTAL NET ASSETS — 100.0%	\$ 245,931,237

LP - Limited Partnership

¹Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities are restricted and may be resold in transactions exempt from registration normally to qualified institutional buyers. The total value of these securities is \$215,242,007, which represents 87.5% of total net assets of the Fund.

Callable.

Interest-only security.

Variable rate security.

[&]quot;Variable rate security.

Floating rate security.

Step rate security.

Calculate rate security.

Level 3 securities fair valued under procedures established by the Board of Trustees, represents 0.0% of Net Assets. The total value of these

The rate is the annualized seven-day yield at period end.
*Non-income producing security.