# Deer Park Total Return Credit Fund
## PORTFOLIO OF INVESTMENTS (Unaudited)
### June 30, 2021

| Principal Amount ($) | | Coupon Rate (%) | Maturity | Fair Value |
|---|---|---|---|---|
| | **AGENCY MORTGAGE BACKED SECURITIES - 1.9%** | | | |
| 2,619,117 | Fannie Mae REMICS, 1M Libor + 6.15% (C) | 6.059 | 4/25/2040 | $ 80,550 |
| 755,848 | Fannie Mae REMICS, 1M Libor + 6.58% (C) | 6.488 | 8/25/2041 | 45,721 |
| 1,885,784 | Fannie Mae REMICS, 1M Libor + 6.05% (C) | 5.959 | 8/25/2042 | 359,170 |
| 6,437,921 | Fannie Mae REMICS, 1M Libor + 6.10% (C) | 6.009 | 1/25/2043 | 1,706,177 |
| 6,621,971 | Fannie Mae REMICS, 1M Libor + 6.05% (C) | 5.959 | 3/25/2047 | 1,461,364 |
| 4,142,210 | Fannie Mae REMICS, 1M Libor + 6.05% (C) | 5.959 | 3/25/2047 | 720,233 |
| 3,875,225 | Fannie Mae REMICS, 1M Libor + 6.15% (C) | 6.059 | 9/25/2047 | 781,982 |
| 3,786,139 | Fannie Mae REMICS, 1M Libor + 6.20% (C) | 6.109 | 9/25/2048 | 616,886 |
| 1,796,025 | Freddie Mac Military Housing Bonds Resecuritization Trust Certificates 2015-R1, 144A (A) | 5.938 | 11/25/2052 | 1,844,042 |
| 1,389,077 | Freddie Mac REMICS, 1M Libor + 6.70% (C) | 6.627 | 2/15/2042 | 188,389 |
| 5,785,520 | Freddie Mac REMICS, 1M Libor + 6.10% (C) | 6.027 | 12/15/2044 | 1,071,360 |
| 331,571 | Freddie Mac REMICS, 1M Libor + 6.00% (C) | 5.927 | 5/15/2046 | 60,942 |
| 2,624,843 | Freddie Mac REMICS, 1M Libor + 6.10% (C) | 6.027 | 5/15/2047 | 601,145 |
| 6,213,648 | Freddie Mac REMICS, 1M Libor + 6.15% (C) | 6.077 | 9/15/2047 | 1,261,718 |
| 2,542,384 | Freddie Mac REMICS, 1M Libor + 6.20% (C) | 6.127 | 5/15/2048 | 454,389 |
| 3,364,275 | Government National Mortgage Association (A)(C) | 1.585 | 3/16/2047 | 55,482 |
| 13,634,564 | Government National Mortgage Association (A)(C) | 0.514 | 2/16/2051 | 303,404 |
| 4,441,835 | Government National Mortgage Association (A)(C) | 0.528 | 8/16/2051 | 96,438 |
| 30,048,476 | Government National Mortgage Association (A)(C) | 0.310 | 11/16/2052 | 267,882 |
| 1,634,758 | Government National Mortgage Association (A)(C) | 0.504 | 5/16/2057 | 67,264 |
| 20,209,152 | Government National Mortgage Association, 1M Libor + 3.43% (C) | 3.337 | 9/20/2049 | 1,679,047 |
| | **TOTAL AGENCY MORTGAGE BACKED SECURITIES** (Cost $20,414,811) | | | 13,723,585 |
| | | | | |
| | **NON-AGENCY MORTGAGE BACKED SECURITIES - 93.3%** | | | |
| 176,034 | ABFC 2004-OPT1 Trust, 1M Libor + 5.25% | 5.342 | 12/25/2032 | 191,982 |
| 1,150,541 | ABFC 2004-OPT3 Trust, 1M Libor + 0.75% | 0.842 | 9/25/2033 | 1,137,869 |
| 481,733 | ABFC 2004-OPT4 Trust, 1M Libor + 2.18% | 2.266 | 8/25/2033 | 476,633 |
| 625,577 | ABFC 2005-HE1 Trust, 1M Libor + 0.74% | 0.826 | 3/25/2035 | 597,084 |
| 562,272 | Accredited Mortgage Loan Trust 2005-3, 1M Libor +0.70% | 0.791 | 9/25/2035 | 457,583 |
| 338,700 | ACE Securities Corp Home Equity Loan Trust Series 2003-FM1, 1M Libor + 5.25% | 5.342 | 11/25/2032 | 330,530 |
| 605,707 | ACE Securities Corp Home Equity Loan Trust Series 2003-HE1, 1M Libor + 5.25% | 5.342 | 11/25/2033 | 648,188 |
| 165,477 | ACE Securities Corp Home Equity Loan Trust Series 2003-NC1, 1M Libor +5.25% | 5.342 | 7/25/2033 | 164,931 |
| 73,566 | ACE Securities Corp Home Equity Loan Trust Series 2004-OP1, 1M Libor + 5.25% | 5.342 | 4/25/2034 | 66,068 |
| 245,351 | ACE Securities Corp Home Equity Loan Trust Series 2004-OP1, 1M Libor + 3.38% | 3.467 | 4/25/2034 | 224,812 |
| 686,828 | ACE Securities Corp Home Equity Loan Trust Series 2004-OP1, 1M Libor + 3.00% | 3.092 | 4/25/2034 | 656,349 |
| 62,962 | ACE Securities Corp Home Equity Loan Trust Series 2004-OP1, 1M Libor + 1.58% | 1.667 | 4/25/2034 | 61,977 |
| 1,078,560 | ACE Securities Corp Home Equity Loan Trust Series 2004-RM2, 1M Libor + 1.40% | 1.487 | 1/25/2035 | 1,142,583 |
| 1,291,069 | ACE Securities Corp Home Equity Loan Trust Series 2005-WF1, 1M Libor + 3.50% | 3.592 | 5/25/2035 | 1,335,086 |
| 86,553 | Adjustable Rate Mortgage Trust 2005-4 (A) | 2.808 | 8/25/2035 | 85,967 |
| 1,161,171 | Adjustable Rate Mortgage Trust 2007-1, 1M Libor + 0.15% | 0.392 | 3/25/2037 | 1,230,489 |
| 209,021 | Aegis Asset Backed Securities Trust Mortgage Pass-Through Ctfs Series 2004-1, 1M Libor + 2.78% | 2.872 | 4/25/2034 | 204,591 |
| 372,476 | Aegis Asset Backed Securities Trust Mortgage Pass-Through Ctfs Series 2004-1, 1M Libor + 2.33% | 2.422 | 4/25/2034 | 368,756 |
| 1,193,603 | Aegis Asset Backed Securities Trust Mortgage Pass-Through Ctfs Series 2004-3, 1M Libor + 2.85% | 2.941 | 9/25/2034 | 1,255,260 |
| 755,497 | AFC Home Equity Loan Trust, 1M Libor + 0.81% | 0.902 | 6/25/2029 | 611,195 |
| 184,505 | Alternative Loan Trust 2003-4CB (A) | 6.137 | 4/25/2033 | 95,225 |
| 122,600 | Alternative Loan Trust 2003-J2 | 6.000 | 10/25/2033 | 104,647 |
| 436,401 | Alternative Loan Trust 2005-22T1, 1M Libor +5.07% | 4.979 | 6/25/2035 | 69,433 |
| 36,954 | Alternative Loan Trust 2005-24, Federal Reserve U.S. 12 month +1.31% | 1.426 | 7/20/2035 | 6,020 |
| 100,886 | Alternative Loan Trust 2005-36 (A) | 2.768 | 5/25/2033 | 19,123 |
| 729,747 | Alternative Loan Trust 2005-45, Federal Reserve U.S. 12 month +2.05% | 2.166 | 10/20/2035 | 588,129 |
| 1,287,079 | Alternative Loan Trust 2005-50CB | 6.000 | 11/25/2035 | 756,760 |
| 3,994,543 | Alternative Loan Trust 2005-56, 1M Libor + 1.16% | 1.252 | 11/25/2035 | 2,687,052 |
| 451,917 | Alternative Loan Trust 2005-56, 1M Libor + 0.64% | 0.731 | 11/25/2035 | 405,038 |
| 1,886,148 | Alternative Loan Trust 2005-61, 1M Libor +0.84% | 0.932 | 12/25/2035 | 1,682,738 |
| 578,721 | Alternative Loan Trust 2005-65CB, 1M Libor + 0.75% | 0.842 | 1/25/2036 | 403,007 |
| 799,080 | Alternative Loan Trust 2005-65CB | 5.500 | 12/25/2035 | 734,050 |
| 572,680 | Alternative Loan Trust 2006-36T2, 1M Libor + 0.90% | 0.992 | 12/25/2036 | 207,508 |
| 298,414 | Alternative Loan Trust 2006-HY10 (A) | 2.748 | 5/25/2036 | 278,971 |
| 294,588 | Alternative Loan Trust 2006-J3 | 4.750 | 12/25/2021 | 261,802 |
| 189,371 | Alternative Loan Trust 2006- J5 | 6.500 | 9/25/2036 | 101,969 |
| 49,227,706 | Alternative Loan Trust 2006-OA2 (A) | 2.673 | 5/20/2046 | 4,088,454 |
| 2,533,275 | Alternative Loan Trust 2006-OA7, Federal Reserve U.S. 12 month + 0.94% | 1.056 | 6/25/2046 | 2,280,305 |
| 1,081,834 | Alternative Loan Trust 2006-OA7, Federal Reserve U.S. 12 month + 0.94% | 1.056 | 6/25/2046 | 996,847 |
| 30,179,466 | Alternative Loan Trust 2006-OA10 (B) | 2.556 | 8/25/2046 | 2,318,598 |
| 7,195,195 | Alternative Loan Trust 2006-OA10 (B) | 1.981 | 8/25/2046 | 449,069 |

# Deer Park Total Return Credit Fund

## PORTFOLIO OF INVESTMENTS (Unaudited)(Continued)

### June 30, 2021

| Principal Amount ($) | | Coupon Rate (%) | Maturity | Fair Value |
|---|---|---|---|---|
| | **NON-AGENCY MORTGAGE BACKED SECURITIES - 93.3% (continued)** | | | |
| 1,282,635 | Alternative Loan Trust 2006-OA11, 1M Libor + 0.38% | 0.471 | 9/25/2046 | $ 1,244,318 |
| 1,675,676 | Alternative Loan Trust 2006-OA12, 1M Libor + 0.21% | 0.303 | 9/20/2046 | 1,383,907 |
| 6,264,764 | Alternative Loan Trust 2006-OA17 (A) | 1.612 | 12/20/2046 | 458,889 |
| 315,886 | Alternative Loan Trust 2006-OA19, 1M Libor + 0.18% | 0.273 | 2/20/2047 | 247,780 |
| 833,285 | Alternative Loan Trust 2006-OC6, 1M Libor + 0.32% | 0.412 | 7/25/2036 | 959,787 |
| 203,511 | Alternative Loan Trust Resecuritization 2006-22R | 6.250 | 5/25/2036 | 162,380 |
| 1,336,818 | American Home Mortgage Assets Trust 2005-1, 1M Libor + 0.66% | 0.752 | 11/25/2035 | 1,136,625 |
| 690,906 | American Home Mortgage Assets Trust 2006-1, 1M Libor + 0.38% | 0.471 | 5/25/2046 | 655,505 |
| 258,063 | American Home Mortgage Assets Trust 2006-2, Federal Reserve U.S. 12 month + 0.96% | 1.087 | 9/25/2046 | 256,001 |
| 940,049 | American Home Mortgage Assets Trust 2006-4, 1M Libor + 0.21% | 0.302 | 10/25/2046 | 623,551 |
| 3,208,098 | American Home Mortgage Assets Trust 2006-6, 1M Libor + 0.19% | 0.281 | 12/25/2046 | 2,757,782 |
| 206,540 | American Home Mortgage Assets Trust 2007-5, 1M Libor + 0.19% | 0.281 | 6/25/2047 | 196,384 |
| 70,727 | American Home Mortgage Investment Trust 2004-2, 12M Libor + 1.50% | 1.781 | 2/25/2044 | 72,268 |
| 3,686,422 | American Home Mortgage Investment Trust 2005-4, 1M Libor + 0.76% | 0.852 | 11/25/2045 | 3,908,610 |
| 602,539 | American Home Mortgage Investment Trust 2006-3, 1M Libor + 0.46% | 0.551 | 12/25/2046 | 732,668 |
| 5,081,074 | American Home Mortgage Investment Trust 2007-2, 1M Libor + 0.54% | 0.362 | 3/25/2037 | 2,522,023 |
| 675,141 | Ameriquest Mortgage Securities Inc Asset-Backed Pass-Through Ctfs Series 2003-11, 1M Libor + 4.88% | 4.465 | 12/25/2033 | 657,722 |
| 606,827 | Ameriquest Mortgage Securities Inc Asset-Backed Pass-Through Ctfs Series 2003-AR2, 1M Libor + 3.05% | 3.137 | 5/25/2033 | 547,967 |
| 1,322,847 | Ameriquest Mortgage Securities Inc Asset-Backed Pass-Through Ctfs Series 2004 R3, 1M Libor + 2.76% | 2.851 | 5/25/2034 | 1,346,938 |
| 1,622,090 | Ameriquest Mortgage Securities Inc Asset-Backed Pass-Through Ctfs Series 2004-R11, 1M Libor + 2.10% | 2.192 | 11/25/2034 | 1,586,577 |
| 3,577,095 | Ameriquest Mortgage Securities Inc Asset-Backed Pass-Through Ctfs Series 2005-R11, 1M Libor + 1.16% | 1.247 | 1/25/2036 | 4,351,390 |
| 160,155 | Amortizing Residential Collateral Trust, 1M Libor + 0.83% | 0.916 | 8/25/2031 | 172,189 |
| 237,628 | Amortizing Residential Collateral Trust 2001-BC6, 1M Libor + 2.03% | 2.117 | 10/25/2031 | 229,816 |
| 1,171,717 | Amortizing Residential Collateral Trust 2001-BC6, 1M Libor + 1.20% | 1.292 | 10/25/2031 | 1,161,066 |
| 146,873 | Amortizing Residential Collateral Trust 2002-BC5, 1M Libor + 1.80% | 1.892 | 7/25/2032 | 147,591 |
| 621,894 | Argent Securities Inc Asset-Backed Pass-Through Certificates Series 2003-W4, 1M Libor +5.25% | 4.477 | 10/25/2033 | 640,449 |
| 368,903 | Argent Securities Inc Asset-Backed Pass-Through Certificates Series 2003-W7, 1M Libor +2.78% | 2.867 | 1/25/2034 | 369,790 |
| 82,052 | Argent Securities Inc Asset-Backed Pass-Through Certificates Series 2003-W8, 1M Libor + 1.05% | 1.141 | 12/25/2033 | 81,480 |
| 310,515 | Argent Securities Trust 2006-M1, 1M Libor + 0.15% | 0.241 | 9/25/2036 | 134,170 |
| 2,000,000 | Ashford Hospitality Trust 2018-ASHF, 1M Libor + 3.10%, 144A | 3.173 | 4/15/2035 | 1,947,829 |
| 36,644 | Asset Backed Securities Corp Home Equity Loan Trust Series 2003-HE4, 1M Libor + 3.00% | 3.073 | 8/15/2033 | 37,432 |
| 72,903 | Asset Backed Securities Corp Home Equity Loan Trust Series 2003-HE4, 1M Libor + 1.25% | 1.318 | 8/15/2033 | 73,670 |
| 474,438 | Asset Backed Securities Corp Home Equity Loan Trust Series 2004-HE3, 1M Libor + 4.13% | 4.217 | 6/25/2034 | 475,271 |
| 60,077 | Asset Backed Securities Corp Home Equity Loan Trust Series 2004-HE3, 1M Libor + 2.10% | 2.192 | 6/25/2034 | 60,470 |
| 578,030 | Asset Backed Securities Corp Home Equity Loan Trust Series 2004-HE6, 1M Libor + 3.00% | 3.092 | 9/25/2034 | 547,571 |
| 58,625 | Asset Backed Securities Corp Home Equity Loan Trust Series 2004-HE8, 1M Libor + 1.05% | 1.141 | 12/25/2034 | 57,847 |
| 418,538 | Asset Backed Securities Corp Home Equity Loan Trust Series 2004-HE10, 1M Libor + 4.13%, 144A | 4.217 | 9/25/2034 | 397,932 |
| 303,449 | Asset Backed Securities Corp Home Equity Loan Trust Series 2004-HE10, 1M Libor + 2.85%, 144A | 2.941 | 9/25/2034 | 291,271 |
| 789,545 | Asset Backed Securities Corp Home Equity Loan Trust Series 2005-HE2, 1 M Libor + 1.88% | 1.967 | 2/25/2035 | 931,744 |
| 199,370 | Asset Backed Securities Corp Home Equity Loan Trust Series 2005-HE2, 1M Libor + 1.23% | 1.321 | 2/25/2035 | 199,529 |
| 5,358,358 | Asset Backed Securities Corp Home Equity Loan Trust Series MO 2006-HE6, 1M Libor + 0.23% | 0.322 | 11/25/2036 | 5,488,661 |
| 1,359,509 | Asset Backed Securities Corp Home Equity Loan Trust Series NC 2005-HE4, 1M Libor + 2.03% | 2.117 | 5/25/2035 | 1,368,477 |
| 3,157,162 | Asset-Backed Pass Through Certificates Series 2002-3, 1M Libor + 3.23% | 3.317 | 8/25/2032 | 3,172,508 |
| 2,199,781 | Asset-Backed Pass-Through Certificates Series 2004-R12, 1M Libor + 1.68% | 1.771 | 1/25/2035 | 2,209,985 |
| 1,419,767 | Banc of America Alternative Loan Trust 2006-5 | 6.000 | 6/25/2046 | 180,041 |
| 1,974,666 | Banc of America Alternative Loan Trust 2006-6 | 6.000 | 7/25/2046 | 264,527 |
| 264,603 | Banc of America Alternative Loan Trust 2006-8, 1M Libor + 7.86% | 6.000 | 11/25/2036 | 50,601 |
| 646,026 | Banc of America Alternative Loan Trust 2006-8 | 6.000 | 11/25/2046 | 139,752 |
| 137,603 | Banc of America Funding 2004-1 Trust | 6.000 | 2/25/2034 | 143,029 |
| 25,570 | Banc of America Funding 2004-C Trust (A) | 3.233 | 12/20/2034 | 24,936 |
| 80,869 | Banc of America Funding 2005-F Trust, 1M Libor + 0.62% | 0.713 | 9/20/2035 | 64,499 |
| 103,336 | Banc of America Funding 2005-F Trust (A) | 2.854 | 9/20/2035 | 98,273 |
| 1,613,895 | Banc of America Funding 2006-D Trust, 1M Libor + 0.56% | 0.653 | 5/20/2036 | 693,201 |
| 146,403 | Banc of America Mortgage 2004-K Trust (A) | 3.849 | 12/25/2034 | 160,678 |
| 585,815 | Banc of America Mortgage 2007-1 Trust | 6.000 | 1/25/2037 | 90,480 |
| 18,729,314 | BANK 2017-BNK6, 144A (A) | 1.500 | 7/15/2060 | 1,258,657 |
| 188,608 | Bayview Commercial Asset Trust 2003-2, 144A, 1M Libor + 3.23% | 3.317 | 12/25/2033 | 190,118 |
| 109,011 | Bayview Commercial Asset Trust 2004-3, 144A, 1M Libor + 2.40% | 1.691 | 1/25/2035 | 109,777 |
| 126,870 | Bayview Commercial Asset Trust 2005-2, 144A, 1M Libor + 0.99% | 1.082 | 8/25/2035 | 119,499 |
| 126,870 | Bayview Commercial Asset Trust 2005-2, 144A, 1M Libor + 0.93% | 1.022 | 8/25/2035 | 120,786 |
| 621,156 | Bayview Commercial Asset Trust 2005-2, 144A, 1M Libor + 0.92% | 1.006 | 8/25/2035 | 594,244 |
| 477,877 | Bayview Commercial Asset Trust 2005-2, 144A, 1M Libor + 0.72% | 0.812 | 8/25/2035 | 458,728 |
| 985,098 | Bayview Commercial Asset Trust 2005-3, 144A, 1M Libor + 1.65% | 1.742 | 11/25/2035 | 908,961 |
| 53,473 | Bayview Commercial Asset Trust 2005-3, 144A, 1M Libor + 0.90% | 0.992 | 11/25/2035 | 51,039 |
| 442,734 | Bayview Commercial Asset Trust 2005-3, 144A, 1M Libor + 0.77% | 0.857 | 11/25/2035 | 421,897 |

| Principal Amount ($) | | Coupon Rate (%) | Maturity | Fair Value |
|---|---|---|---|---|
| | **NON-AGENCY MORTGAGE BACKED SECURITIES - 93.3% (continued)** | | | |
| 47,918 | Bayview Commercial Asset Trust 2005-3, 144A, 1M Libor + 0.74% | 0.826 | 11/25/2035 | $ 45,787 |
| 695,734 | Bayview Commercial Asset Trust 2005-3, 144A, 1M Libor + 0.66% | 0.752 | 11/25/2035 | 664,920 |
| 197,349 | Bayview Commercial Asset Trust 2005-4, 144A, 1M Libor + 0.92% | 1.006 | 1/25/2036 | 188,267 |
| 385,306 | Bayview Commercial Asset Trust 2005-4, 144A, 1M Libor + 0.75% | 0.842 | 1/25/2036 | 368,627 |
| 13,596 | Bayview Commercial Asset Trust 2006-1, 144A, 1M Libor + 0.84% | 0.932 | 4/25/2036 | 12,334 |
| 14,008 | Bayview Commercial Asset Trust 2006-1, 144A, 1M Libor + 0.78% | 0.871 | 4/25/2036 | 12,789 |
| 28,729 | Bayview Commercial Asset Trust 2006-1, 144A, 1M Libor + 0.60% | 0.691 | 4/25/2036 | 26,523 |
| 27,191 | Bayview Commercial Asset Trust 2006-1, 144A, 1M Libor + 0.57% | 0.662 | 4/25/2036 | 25,285 |
| 1,217,133 | Bayview Commercial Asset Trust 2006-2, 144A, 1M Libor + 0.63% | 0.722 | 7/25/2036 | 1,139,534 |
| 57,091 | Bayview Commercial Asset Trust 2006-2, 144A, 1M Libor + 0.53% | 0.617 | 7/25/2036 | 53,430 |
| 1,037,466 | Bayview Commercial Asset Trust 2006-2, 144A, 1M Libor + 0.50% | 0.587 | 7/25/2036 | 973,252 |
| 195,913 | Bayview Commercial Asset Trust 2006-2, 144A, 1M Libor + 0.47% | 0.556 | 7/25/2036 | 186,367 |
| 1,185,942 | Bayview Commercial Asset Trust 2006-4, 144A, 1M Libor + 0.44% | 0.527 | 12/25/2036 | 1,096,736 |
| 1,062,657 | Bayview Commercial Asset Trust 2006-SP2, 144A, 1M Libor + 1.20% | 1.292 | 1/25/2037 | 1,658,343 |
| 588,528 | Bayview Commercial Asset Trust 2006-SP2,144A, 1M Libor + 0.56% | 0.651 | 1/25/2037 | 545,258 |
| 547,836 | Bayview Commercial Asset Trust 2006-SP2,144A, 1M Libor + 0.49% | 0.582 | 1/25/2037 | 507,433 |
| 1,765,166 | Bayview Commercial Asset Trust 2006-SP2, 144A, 1M Libor + 0.47% | 0.561 | 1/25/2037 | 1,638,422 |
| 593,714 | Bayview Commercial Asset Trust 2006-SP2, 144A, 1M Libor + 0.33% | 0.421 | 1/25/2037 | 552,204 |
| 322,429 | Bayview Commercial Asset Trust 2007-1,144A, 1M Libor + 0.32% | 0.412 | 3/25/2037 | 288,982 |
| 420,560 | Bayview Commercial Asset Trust 2007-1, 144A, 1M Libor + 0.29% | 0.381 | 3/25/2037 | 388,944 |
| 1,552,094 | Bayview Commercial Asset Trust 2007-2, 144A, 1M Libor + 0.32% | 0.412 | 7/25/2037 | 1,450,983 |
| 2,042,061 | Bayview Commercial Asset Trust 2007-4, 144A, 1M Libor + 0.55% | 0.641 | 9/25/2037 | 2,607,519 |
| 13,628,500 | Bayview Commercial Asset Trust 2007-5, 144A, 1M Libor + 1.50% ** | 1.591 | 10/25/2037 | 9,943,764 |
| 628,829 | Bayview Commercial Asset Trust 2007-5, 144A, 1M Libor + 1.00% | 1.091 | 10/25/2037 | 629,142 |
| 7,500,000 | Bayview Commercial Asset Trust 2007-6, 144A, 1M Libor + 1.50% | 1.591 | 12/25/2037 | 7,227,508 |
| 4,264,555 | Bayview Commercial Asset Trust 2008-1, 144A, 1M Libor + 1.50% | 1.591 | 1/25/2038 | 4,203,167 |
| 4,000,000 | Bayview Commercial Mortgage Pass-Through Trust 2006-SP1, 1M Libor + 3.38%, 144A | 3.467 | 4/25/2036 | 3,421,372 |
| 1,155,736 | Bayview Financial Acquisition Trust (B) | 6.596 | 12/28/2036 | 1,230,958 |
| 4,756,909 | Bayview Financial Mortgage Pass-Through Certificates Series 2004-D, 1M Libor + 5.25% | 5.345 | 8/28/2044 | 5,098,852 |
| 2,430,000 | Bayview Financial Mortgage Pass-Through Trust 2005-C, 1M Libor + 2.03% | 1.445 | 6/28/2044 | 2,289,396 |
| 587,992 | BCAP LLC 2008-RR3 Trust, 144A | 6.668 | 10/25/2036 | 304,747 |
| 1,740,145 | BCAP LLC 2009-RR4 Trust, 144A | 6.500 | 6/26/2037 | 726,157 |
| 544,313 | BCAP LLC Trust 2006-AA2, 1M Libor + 0.17% | 0.262 | 1/25/2037 | 537,177 |
| 296,616 | BCMSC Trust 2001-A (A) | 8.265 | 12/15/2030 | 92,371 |
| 1,163,277 | Bear Stearns ALT-A Trust 2003-5 (A) | 2.599 | 12/25/2033 | 1,120,583 |
| 374,566 | Bear Stearns ALT-A Trust 2003-6 (A) | 2.905 | 1/25/2034 | 203,873 |
| 683,684 | Bear Stearns ALT-A Trust 2005-3 (A) | 2.777 | 4/25/2035 | 640,001 |
| 266,573 | Bear Stearns ALT-A Trust 2005-7 (A) | 3.104 | 9/25/2035 | 149,459 |
| 2,388,074 | Bear Stearns ALT-A Trust 2005-10, 1M Libor + 0.50% | 0.592 | 1/25/2036 | 3,019,469 |
| 1,679,271 | Bear Stearns ALT-A Trust 2006-4 (A) | 3.084 | 8/25/2036 | 1,310,583 |
| 496,772 | Bear Stearns ALT-A Trust 2007-2, 1M Libor + 0.34% | 0.431 | 4/25/2037 | 482,353 |
| 77,572 | Bear Stearns ARM Trust 2002-1 (A) | 4.490 | 2/25/2024 | 77,582 |
| 171,875 | Bear Stearns ARM Trust 2004-6 (A) | 3.440 | 9/25/2034 | 167,666 |
| 92,158 | Bear Stearns ARM Trust 2004-7 (A) | 2.625 | 10/25/2034 | 79,805 |
| 485,281 | Bear Stearns ARM Trust 2005-12 (A) | 3.086 | 2/25/2036 | 482,365 |
| 113,867 | Bear Stearns ARM Trust 2007-4 (A) | 3.433 | 6/25/2047 | 114,026 |
| 46,602 | Bear Stearns Asset Backed Securities I Trust 2004-AC5, 1M Libor + 0.40% | 0.492 | 10/25/2034 | 40,280 |
| 697,000 | Bear Stearns Asset Backed Securities I Trust 2004-BO1, 1M Libor + 6.00% | 6.091 | 10/25/2034 | 745,857 |
| 293,321 | Bear Stearns Asset Backed Securities I Trust 2004-FR2, 1M Libor + 2.85% | 2.941 | 6/25/2034 | 259,021 |
| 912,695 | Bear Stearns Asset Backed Securities I Trust 2004-FR3, 1M Libor + 2.85% | 2.941 | 9/25/2034 | 805,494 |
| 542,598 | Bear Stearns Asset Backed Securities I Trust 2004-FR3, 1M Libor + 2.70% | 2.792 | 9/25/2034 | 544,110 |
| 112,687 | Bear Stearns Asset Backed Securities I Trust 2004-HE6, 1M Libor + 4.13% | 4.217 | 8/25/2034 | 46,661 |
| 182,516 | Bear Stearns Asset Backed Securities I Trust 2004-HE7, 1M Libor + 5.63% | 5.717 | 8/25/2034 | 177,011 |
| 618,958 | Bear Stearns Asset Backed Securities I Trust 2004-HE8, 1M Libor + 2.63% | 2.716 | 9/25/2034 | 588,169 |
| 587,353 | Bear Stearns Asset Backed Securities I Trust 2004-HE8, 1M Libor + 2.10% | 2.192 | 9/25/2034 | 587,313 |
| 376,471 | Bear Stearns Asset Backed Securities I Trust 2004-HE9, 1M Libor + 2.63% | 2.716 | 11/25/2034 | 324,683 |
| 1,816,009 | Bear Stearns Asset Backed Securities I Trust 2004-HE9, 1M Libor + 2.10% | 2.192 | 11/25/2034 | 1,792,151 |
| 758,186 | Bear Stearns Asset Backed Securities I Trust 2004-HE10, 1M Libor + 2.70% | 2.792 | 12/25/2034 | 762,678 |
| 1,473,616 | Bear Stearns Asset Backed Securities I Trust 2004-HE10, 1M Libor + 0.14% | 0.232 | 12/25/2036 | 2,037,511 |
| 91,735 | Bear Stearns Asset Backed Securities Trust (B) | 8.410 | 10/25/2029 | 96,932 |
| 202,132 | Bear Stearns Asset Backed Securities Trust (B) | 8.220 | 10/25/2029 | 217,571 |
| 51,739 | Bear Stearns Asset Backed Securities Trust, 1M Libor + 5.63% | 5.717 | 7/25/2034 | 52,934 |
| 162,336 | Bear Stearns Asset Backed Securities Trust, 1M Libor + 1.88% | 1.967 | 7/25/2034 | 164,861 |
| 187,087 | Bear Stearns Asset Backed Securities Trust 2003-AC4 (B) | 5.658 | 9/25/2033 | 181,329 |
| 91,518 | Bear Stearns Asset Backed Securities Trust 2003-AC5, 1M Libor + 4.88% | 4.966 | 10/25/2033 | 96,497 |

# Deer Park Total Return Credit Fund
## PORTFOLIO OF INVESTMENTS (Unaudited)(Continued)
### June 30, 2021

| Principal Amount ($) | | Coupon Rate (%) | Maturity | Fair Value |
|---|---|---|---|---|
| | **NON-AGENCY MORTGAGE BACKED SECURITIES - 93.3% (continued)** | | | |
| 61,457 | Bear Stearns Asset Backed Securities Trust 2003-AC6, 1M Libor + 2.65% | 2.742 | 11/25/2033 | $ 50,848 |
| 112,358 | Bear Stearns Asset Backed Securities Trust 2004-HE1, 1M Libor + 6.00% | 5.505 | 2/25/2034 | 113,488 |
| 73,148 | Bear Stearns Asset Backed Securities Trust 2003-HE1, 1M Libor + 3.38% | 3.467 | 1/25/2034 | 26,586 |
| 86,246 | Bear Stearns Asset Backed Securities Trust 2003-HE1, 1M Libor + 2.85% | 2.941 | 1/25/2034 | 79,747 |
| 514,705 | Bear Stearns Asset Backed Securities Trust 2004-HE2, 1M Libor + 4.88% | 4.966 | 3/25/2034 | 561,918 |
| 57,410 | Bear Stearns Asset Backed Securities Trust 2004-HE2, 1M Libor + 2.63% | 2.716 | 3/25/2034 | 57,990 |
| 131,286 | Bear Stearns Asset Backed Securities Trust 2004-HE2, 1M Libor + 2.10% | 2.192 | 3/25/2034 | 137,463 |
| 33,972 | Bear Stearns Asset Backed Securities Trust 2004-SD1 (B) | 5.500 | 12/25/2042 | 9,798 |
| 1,016,463 | Bear Stearns Asset Backed Securities Trust 2005-SD2, 1M Libor + 3.75% | 3.841 | 12/25/2044 | 1,072,762 |
| 2,987,000 | Bear Stearns Asset Backed Securities Trust 2006-2, 1M Libor + 3.75% | 3.841 | 7/25/2036 | 3,152,508 |
| 103,123 | Bear Stearns Asset Backed Securities Trust 2007-SD2 | 6.000 | 9/25/2046 | 103,174 |
| 1,930,140 | Bear Stearns Mortgage Funding Trust 2006-AR1, 1M Libor + 0.52% | 0.352 | 8/25/2036 | 2,440,199 |
| 3,695,869 | Bear Stearns Mortgage Funding Trust 2006-AR5, 1M Libor + 0.21% | 0.302 | 12/25/2046 | 4,709,958 |
| 441,338 | Bear Stearns Mortgage Funding Trust 2006-AR5, 1M Libor + 0.16% | 0.251 | 12/25/2046 | 432,118 |
| 3,368,392 | Bear Stearns Mortgage Funding Trust 2007-AR1, 1M Libor + 0.21% | 0.302 | 1/25/2037 | 4,054,132 |
| 2,304,428 | Bear Stearns Mortgage Funding Trust 2007-AR3, 1M Libor + 0.19% | 0.281 | 4/25/2037 | 3,245,574 |
| 2,649,069 | Bear Stearns Mortgage Funding Trust 2007-AR3, 1M Libor + 0.18% | 0.272 | 3/25/2037 | 3,776,233 |
| 201,904 | Bear Stearns Mortgage Funding Trust 2007-AR3, 1M Libor + 0.14% | 0.232 | 3/25/2037 | 192,267 |
| 39,842 | Bear Stearns Mortgage Funding Trust 2007-SL1, 1M Libor + 0.32% | 0.412 | 3/25/2037 | 38,156 |
| 1,663,509 | Bravo Mortgage Asset Trust, 1M Libor + 0.40%, 144A | 0.492 | 7/25/2036 | 1,564,791 |
| 759,980 | Business Loan Express Business Loan Trust 2007-A, 1M Libor + 1.10%, 144A | 1.193 | 10/20/2040 | 627,925 |
| 3,450,000 | BXP Trust 2017-CQHP, 1M Libor + 3.00%, 144A | 3.073 | 11/15/2034 | 3,148,265 |
| 5,185,489 | Carrington Mortgage Loan Trust Series 2005-FRE1, 1M Libor + 0.93% | 1.022 | 12/25/2035 | 2,760,179 |
| 1,262,364 | Carrington Mortgage Loan Trust Series 2005-NC1, 1M Libor + 1.17% | 1.262 | 2/25/2035 | 1,214,754 |
| 153,398 | Carrington Mortgage Loan Trust Series 2006-NC5, 1M Libor + 0.11% | 0.201 | 1/25/2037 | 153,203 |
| 1,120,236 | CBA Commercial Small Balance Commercial Mortgage, (B), 144A | 6.040 | 1/25/2039 | 871,110 |
| 2,487,536 | C-BASS 2007-CB1 TRUST (B) | 5.835 | 1/25/2037 | 1,143,630 |
| 908,327 | C-BASS 2007-CB1 TRUST (B) | 5.721 | 1/25/2037 | 417,682 |
| 469,326 | C-BASS 2007-CB1 TRUST, 1M Libor + 0.07% | 0.161 | 1/25/2037 | 193,982 |
| 921,993 | C-BASS Mortgage Loan Trust 2007-CB3 (B) | 3.455 | 3/25/2037 | 470,904 |
| 792,273 | CDC Mortgage Capital Trust 2003-HE2, 1M Libor + 2.85% | 2.941 | 10/25/2033 | 793,437 |
| 44,079 | CDC Mortgage Capital Trust 2003-HE3, 1M Libor + 2.63% | 2.716 | 11/25/2033 | 44,288 |
| 581,470 | CDC Mortgage Capital Trust 2004-HE1, 1M Libor + 1.80% | 1.892 | 6/25/2034 | 622,101 |
| 649,370 | CDC Mortgage Capital Trust 2004-HE3, 1M Libor + 1.80% | 1.892 | 11/25/2034 | 630,883 |
| 1,204,852 | CDC Mortgage Capital Trust 2004-HE3, 1M Libor + 0.92% | 1.006 | 11/25/2034 | 1,237,280 |
| 337,237 | Centex Home Equity Loan Trust 2001-B (B) | 7.330 | 7/25/2032 | 297,758 |
| 85,174 | Centex Home Equity Loan Trust 2003-A, 1M Libor + 1.73% | 1.821 | 3/25/2033 | 82,798 |
| 876,361 | Centex Home Equity Loan Trust 2004-B, 1M Libor + 1.58% | 1.667 | 3/25/2034 | 866,009 |
| 117,125 | Centex Home Equity Loan Trust 2004-D, 1M Libor + 1.50% | 1.591 | 9/25/2034 | 119,062 |
| 257,675 | Centex Home Equity Loan Trust 2004-D, 1M Libor + 1.04% | 1.127 | 9/25/2034 | 260,086 |
| 305,212 | Chase Funding Trust Series 2003-1, 1M Libor +0.66% | 0.752 | 11/25/2032 | 303,676 |
| 130,920 | Chase Funding Trust Series 2003-3 | 4.885 | 5/25/2032 | 94,501 |
| 519,903 | Chase Mortgage Finance Trust Series 2005-S3 | 5.500 | 11/25/2035 | 490,271 |
| 116,357 | Chase Mortgage Finance Trust Series 2007-A1 (A) | 3.036 | 2/25/2037 | 119,514 |
| 32,033 | Chase Mortgage Finance Trust Series 2007-A1 (A) | 2.726 | 2/25/2037 | 30,688 |
| 1,496,000 | Cherrywood SB Commercial Mortgage Loan Trust 2016-1, (A), 144A | 7.296 | 3/25/2049 | 1,613,614 |
| 61,288 | Chevy Chase Funding LLC Mortgage-Backed Certificates Series 2004-2, 1M Libor + 0.32%, 144A | 0.412 | 5/25/2035 | 61,840 |
| 615,630 | Chevy Chase Funding LLC Mortgage-Backed Certificates Series 2007-2, 1M Libor + 0.18%, 144A | 0.272 | 5/25/2048 | 528,157 |
| 502,622 | CHL Mortgage Pass-Through Trust 2003-48 (A) | 2.772 | 10/25/2033 | 349,374 |
| 433,909 | CHL Mortgage Pass-Through Trust 2003-58 (A) | 2.538 | 2/19/2034 | 417,910 |
| 39,424 | CHL Mortgage Pass-Through Trust 2004-25, 1M Libor + 0.78% | 0.871 | 2/25/2035 | 35,183 |
| 7,628,429 | CHL Mortgage Pass-Through Trust 2004-29 (A) | 1.888 | 2/25/2035 | 384,039 |
| 405,308 | CHL Mortgage Pass-Through Trust 2005-2, 1M Libor + 0.68% | 0.772 | 3/25/2035 | 380,277 |
| 60,253 | CHL Mortgage Pass-Through Trust 2005-11, 1M Libor (A) | 2.575 | 4/25/2035 | 49,535 |
| 489,988 | CHL Mortgage Pass-Through Trust 2005-11, 1M Libor + 0.27% | 0.412 | 4/25/2035 | 288,871 |
| 32,257 | CHL Mortgage Pass-Through Trust 2005-11, 1M Libor + 0.32% | 0.362 | 4/25/2035 | 30,857 |
| 348,077 | CHL Mortgage Pass-Through Trust 2005-14 | 5.500 | 7/25/2035 | 200,559 |
| 118,555 | CHL Mortgage Pass-Through Trust 2006-HYB3 (A) | 3.114 | 5/20/2036 | 117,269 |
| 104,201 | CHL Mortgage Pass-Through Trust 2007-HYB2 (A) | 2.846 | 2/25/2047 | 100,387 |
| 277,022 | CHL Mortgage Pass-Through Trust 2007-J3 | 6.000 | 7/25/2037 | 177,949 |
| 3,118,027 | CIT Home Equity Loan Trust 2002-2 (B) | 6.490 | 2/25/2031 | 3,459,530 |
| 104,599 | Citicorp Mortgage Securities Trust Series 2006-4 | 6.000 | 8/25/2036 | 73,701 |
| 57,342 | Citicorp Mortgage Securities Trust Series 2007-7 (C) + | 0.000 | 8/25/2037 | 44,493 |
| 2,336,500 | Citicorp Residential Mortgage Trust Series 2006-1 (B) | 6.142 | 7/25/2036 | 2,392,514 |
| 4,326,678 | Citicorp Residential Mortgage Trust Series 2006-1 (B) | 4.949 | 7/25/2036 | 3,312,977 |

| Principal Amount ($) | | Coupon Rate (%) | Maturity | Fair Value |
|---|---|---|---|---|
| | **NON-AGENCY MORTGAGE BACKED SECURITIES - 93.3% (continued)** | | | |
| 1,337,385 | Citicorp Residential Mortgage Trust Series 2006-2 (B) | 5.996 | 9/25/2036 | $ 530,903 |
| 4,028,400 | Citicorp Residential Mortgage Trust Series 2007-2 (B) | 4.946 | 6/25/2037 | 4,118,049 |
| 4,300,000 | Citigroup Commercial Mortgage Trust 2014-GC21, 144A (A) | 3.588 | 5/10/2047 | 3,261,020 |
| 40,298,466 | Citigroup Commercial Mortgage Trust 2015-GC27, 144A (A) | 1.567 | 2/10/2048 | 1,671,540 |
| 427,039 | Citigroup Global Markets Mortgage Securities VII, Inc., 1M Libor + 1.35% | 1.442 | 1/25/2032 | 434,177 |
| 162,812 | Citigroup Global Markets Mortgage Securities VII, Inc. | 7.000 | 12/25/2027 | 136,243 |
| 51,259 | Citigroup Mortgage Loan Trust 2004-HYB2 (A) | 2.574 | 3/25/2034 | 52,113 |
| 215,690 | Citigroup Mortgage Loan Trust 2005-3 (A) | 3.056 | 8/25/2035 | 184,563 |
| 119,380 | Citigroup Mortgage Loan Trust 2006-AR1, H15T1Y + 2.40% | 2.520 | 3/25/2036 | 119,311 |
| 99,519 | Citigroup Mortgage Loan Trust 2007-10 (A) | 3.242 | 9/25/2037 | 98,514 |
| 2,105,255 | Citigroup Mortgage Loan Trust 2007-AHL2, 1M Libor + 0.07% | 0.161 | 5/25/2037 | 1,667,287 |
| 289,629 | Citigroup Mortgage Loan Trust 2007-AHL3, 1M Libor + 0.17%, 144A | 0.262 | 5/25/2037 | 266,224 |
| 96,753 | Citigroup Mortgage Loan Trust 2007-AMC2, 1M Libor + 0.08% | 0.172 | 1/25/2037 | 81,594 |
| 66,535 | Citigroup Mortgage Loan Trust 2007-AR8 (A) | 3.146 | 7/25/2037 | 64,354 |
| 380,669 | Citigroup Mortgage Loan Trust 2007-OPX1 (B) | 6.333 | 1/25/2037 | 196,900 |
| 127,013 | Citigroup Mortgage Loan Trust Inc (A) | 2.261 | 2/25/2034 | 130,455 |
| 412,483 | Citigroup Mortgage Loan Trust Inc, 1M Libor + 1.10% | 1.186 | 2/25/2035 | 407,987 |
| 3,861,284 | Citigroup Mortgage Loan Trust Inc, 1M Libor + 0.98% | 1.067 | 10/25/2035 | 2,414,346 |
| 568,561 | Citigroup Mortgage Loan Trust Inc., 1M Libor + 0.26% | 0.352 | 11/25/2035 | 492,368 |
| 85,192 | CitiMortgage Alternative Loan Trust Series 2007-A1 | 6.000 | 1/25/2037 | 86,351 |
| 1,587,548 | CitiMortgage Alternative Loan Trust Series 2007-A4 | 5.750 | 4/25/2037 | 1,584,530 |
| 918,000 | COMM 2013-CCRE7 Mortgage Trust, 144A (A) | 4.541 | 3/10/2046 | 834,816 |
| 1,300,000 | COMM 2014-LC17 Mortgage Trust, 144A | 3.114 | 10/10/2047 | 1,066,555 |
| 1,452,047 | Conseco Finance Corp (A) | 7.950 | 11/15/2026 | 1,294,944 |
| 233,307 | Conseco Finance Corp (A) | 7.540 | 6/15/2028 | 244,824 |
| 2,679,628 | Conseco Finance Corp (A) | 6.560 | 11/1/2028 | 2,418,445 |
| 3,503,975 | Conseco Finance Corp (A) | 6.830 | 4/1/2030 | 3,435,969 |
| 82,145 | Conseco Finance Corp (A) | 6.980 | 9/1/2030 | 78,290 |
| 1,098,830 | Conseco Finance Corp/Old, 1M Libor + 5.25% | 5.323 | 4/15/2032 | 1,126,737 |
| 959,425 | Conseco Finance Home Equity Loan Trust 2002-B, 1M Libor +5.25% | 5.323 | 5/15/2033 | 986,505 |
| 803,318 | Conseco Finance Securitizations Corp. (A) | 7.690 | 3/1/2031 | 760,866 |
| 924,762 | Conseco Finance Securitizations Corp. (A) | 9.801 | 12/1/2033 | 39,499 |
| 3,000,000 | Conseco Finance Securitizations Corp. (A) | 9.546 | 12/1/2033 | 3,044,751 |
| 75,015 | Countrywide Asset-Backed Certificates, 1M Libor + 3.38%, 144A | 3.467 | 3/25/2032 | 79,821 |
| 1,084,194 | Countrywide Asset-Backed Certificates, 1M Libor + 0.90% | 0.992 | 5/25/2032 | 1,066,747 |
| 558,011 | Countrywide Asset-Backed Certificates, 1M Libor + 2.25% | 2.342 | 11/25/2032 | 571,590 |
| 321,147 | Countrywide Asset-Backed Certificates, 1M Libor + 2.55% | 2.642 | 4/25/2033 | 326,571 |
| 802,349 | Countrywide Asset-Backed Certificates, 1M Libor + 1.02% | 1.112 | 9/25/2033 | 789,211 |
| 47,508 | Countrywide Asset-Backed Certificates, 1M Libor + 1.95% | 2.041 | 3/25/2034 | 47,760 |
| 200,272 | Countrywide Asset-Backed Certificates, 1M Libor + 1.88% | 1.967 | 4/25/2034 | 200,170 |
| 21,925 | Countrywide Asset-Backed Certificates, 1M Libor + 2.25% | 2.342 | 7/25/2034 | 22,935 |
| 506,367 | Countrywide Asset-Backed Certificates, 1M Libor + 1.88% | 1.967 | 10/25/2034 | 479,927 |
| 1,133,380 | Countrywide Asset-Backed Certificates, 1M Libor + 4.20% | 4.291 | 12/25/2034 | 1,212,499 |
| 245,829 | Countrywide Asset-Backed Certificates, 1M Libor + 0.50% | 0.592 | 3/25/2036 | 243,995 |
| 2,701,668 | Countrywide Asset-Backed Certificates, 1M Libor + 0.98% | 1.067 | 4/25/2036 | 2,095,699 |
| 1,267,868 | Countrywide Asset-Backed Certificates, 1M Libor + 0.62% | 0.707 | 7/25/2036 | 1,278,774 |
| 447,505 | Countrywide Asset-Backed Certificates, 1M Libor + 0.26% | 0.352 | 12/25/2036 | 402,954 |
| 2,031,212 | Countrywide Asset-Backed Certificates, 1M Libor + 0.28% | 0.371 | 3/25/2037 | 2,076,423 |
| 157,410 | Countrywide Asset-Backed Certificates, 1M Libor + 0.14% | 0.232 | 5/25/2037 | 153,847 |
| 950,895 | Countrywide Asset-Backed Certificates, 1M Libor + 0.16% | 0.251 | 1/25/2046 | 947,846 |
| 1,049,614 | Countrywide Asset-Backed Certificates, 1M Libor + 0.90%, 144A | 0.992 | 3/25/2047 | 934,038 |
| 283,116 | Credit Suisse First Boston Mortgage Securities Corp. (A) | 3.161 | 6/25/2032 | 294,681 |
| 130,041 | Credit Suisse First Boston Mortgage Securities Corp, 1M Libor + 2.00% | 2.091 | 10/25/2032 | 129,342 |
| 1,405,244 | Credit Suisse First Boston Mortgage Securities Corp. (A) | 6.709 | 2/25/2033 | 1,289,465 |
| 99,019 | Credit Suisse First Boston Mortgage Securities Corp. (A) | 2.297 | 3/25/2033 | 97,784 |
| 114,483 | Credit Suisse First Boston Mortgage Securities Corp, 1M Libor + 3.25% | 3.341 | 4/25/2034 | 116,381 |
| 1,173,078 | Credit Suisse First Boston Mortgage Securities Corp, 1M Libor + 1.15% | 1.241 | 11/25/2034 | 1,050,774 |
| 55,461 | Credit Suisse First Boston Mortgage Securities Corp., 1M Libor + 2.00% | 2.091 | 2/25/2035 | 56,818 |
| 629,974 | Credit Suisse First Boston Mortgage Securities Corp. | 5.500 | 2/25/2035 | 629,077 |
| 928,113 | Credit-Based Asset Servicing & Securitization LLC, 1M Libor + 1.95% | 2.041 | 4/25/2032 | 919,122 |
| 573,151 | Credit-Based Asset Servicing & Securitization LLC, 1M Libor + 3.00% | 3.092 | 5/25/2032 | 589,884 |
| 131,675 | Credit-Based Asset Servicing & Securitization LLC, 1M Libor + 1.43% | 1.517 | 1/25/2033 | 131,142 |
| 145,075 | Credit-Based Asset Servicing & Securitization LLC, 1M Libor + 4.88% | 3.398 | 3/25/2034 | 194,761 |
| 221,578 | Credit-Based Asset Servicing & Securitization LLC, 1M Libor + 3.75%, 144A | 3.398 | 3/25/2034 | 231,551 |
| 108,178 | Credit-Based Asset Servicing & Securitization LLC, 1M Libor + 3.00% | 3.092 | 3/25/2034 | 111,979 |

# Deer Park Total Return Credit Fund
## PORTFOLIO OF INVESTMENTS (Unaudited)(Continued)
### June 30, 2021

| Principal Amount ($) | | Coupon Rate (%) | Maturity | Fair Value |
|---|---|---|---|---|
| | **NON-AGENCY MORTGAGE BACKED SECURITIES - 93.3% (continued)** | | | |
| 162,522 | Credit-Based Asset Servicing & Securitization LLC, 1M Libor + 2.70% | 2.792 | 7/25/2035 | $ 162,911 |
| 3,505,000 | Credit-Based Asset Servicing & Securitization LLC, 144A (B) | 6.000 | 9/25/2035 | 2,624,236 |
| 435,166 | Credit-Based Asset Servicing & Securitization LLC, 1M Libor + 1.50% | 1.591 | 12/25/2035 | 426,711 |
| 50,348 | Credit-Based Asset Servicing & Securitization LLC, 1M Libor + 0.80% | 0.887 | 12/25/2035 | 50,238 |
| 1,931,254 | Credit-Based Asset Servicing & Securitization LLC, 1M Libor + 1.05%, 144A | 1.141 | 7/25/2036 | 1,929,532 |
| 445,000 | Credit-Based Asset Servicing & Securitization LLC (B) | 6.114 | 4/25/2037 | 390,779 |
| 1,033,059 | Credit-Based Asset Servicing & Securitization LLC, 1M Libor + 0.34%, 144A | 0.432 | 7/25/2037 | 833,373 |
| 1,360,918 | Credit-Based Asset Servicing & Securitization LLC, 1M Libor + 3.75%, 144A | 3.841 | 5/25/2050 | 1,294,365 |
| 3,000,000 | Csail 2015-C2 Commercial Mortgage Trust (A) | 4.327 | 6/15/2057 | 2,811,968 |
| 663,749 | CSFB Mortgage-Backed Trust Series 2004-7 (A) | 5.938 | 11/25/2034 | 448,749 |
| 2,651,473 | CWABS Asset-Backed Certificates Trust 2005-1 (A) | 4.836 | 7/25/2035 | 2,780,633 |
| 132,574 | CWABS Asset-Backed Certificates Trust 2005-1 (A) | 4.836 | 7/25/2035 | 104,913 |
| 1,883,000 | CWABS Asset-Backed Certificates Trust 2005-4 (A) | 5.236 | 7/25/2035 | 1,677,989 |
| 2,000,000 | CWABS Asset-Backed Certificates Trust 2005-11 (A) | 4.139 | 2/25/2036 | 2,056,730 |
| 2,078,606 | CWABS Inc Asset-Backed Certificates Trust 2004-4, 1M Libor +4.50% | 4.592 | 8/25/2033 | 2,151,861 |
| 10,080 | CWABS Inc Asset-Backed Certificates Trust 2004-5, 1M Libor +3.00% | 3.092 | 4/25/2034 | 10,142 |
| 50,818 | CWABS Inc Asset-Backed Certificates Trust 2004-5, 1M Libor +0.86% | 0.947 | 8/25/2034 | 50,715 |
| 1,501,557 | CWHEQ Revolving Home Equity Loan Trust Series 2005-B, 1M Libor + 0.18%, 144A | 0.253 | 5/15/2035 | 1,475,453 |
| 350,316 | CWHEQ Revolving Home Equity Loan Trust Series 2006-D, 1M Libor + 0.20% | 0.273 | 5/15/2036 | 333,763 |
| 166,171 | Delta Funding Home Equity Loan Trust 1999-3 (B) | 8.100 | 1/15/2030 | 134,013 |
| 1,251,207 | Deutsche Alt-A Securities Mortgage Loan Trust Series 2007-OA5/DE, 1M Libor + 0.40% | 0.492 | 8/25/2047 | 861,488 |
| 953,598 | Deutsche Mortgage Securities Inc REMIC Trust Certificates Series 2008-RS1, 1M Libor + 0.25%, 144A | 0.354 | 5/28/2037 | 310,186 |
| 403,923 | DSLA Mortgage Loan Trust 2004-AR3, 1M Libor + 1.88% | 1.968 | 7/19/2044 | 241,800 |
| 18,884 | DSLA Mortgage Loan Trust 2004-AR3, 1M Libor + 1.65% | 1.743 | 8/25/2035 | 17,585 |
| 19,529 | DSLA Mortgage Loan Trust 2005-AR1, 1M Libor + 0.66% | 0.753 | 2/19/2045 | 2,008 |
| 854,220 | DSLA Mortgage Loan Trust 2007-AR1, 1M Libor + 0.18% | 0.273 | 4/19/2047 | 791,495 |
| 1,007,443 | EMC Mortgage Trust Loan Trust 2002-A, 1M Libor + 2.55%, 144A | 2.642 | 5/25/2039 | 970,906 |
| 2,833,413 | Equifirst Loan Securitization Trust 2007-1, 1M Libor + 0.28% | 0.371 | 4/25/2037 | 5,371,515 |
| 439,512 | EquiFirst Mortgage Loan Trust 2004-3, 1M Libor + 3.90% | 3.992 | 12/25/2034 | 401,538 |
| 850,860 | EquiFirst Mortgage Loan Trust 2005-1, 1M Libor + 1.80% | 1.892 | 4/25/2035 | 845,966 |
| 782,374 | Equity One Mortgage Pass-Through Trust 2004-3 (B) | 4.204 | 7/25/2034 | 753,838 |
| 525,593 | Finance America Mortgage Loan Trust 2004-1, 1M Libor + 2.18% | 2.266 | 6/25/2034 | 498,884 |
| 264,253 | Finance America Mortgage Loan Trust 2004-2, 1M Libor +0.90% | 0.992 | 8/25/2034 | 261,528 |
| 640,958 | First Franklin Mortgage Loan Trust 2002-FF4, 1M Libor + 1.58% | 1.667 | 2/25/2033 | 543,467 |
| 90,618 | First Franklin Mortgage Loan Trust 2002-FFA, 1M Libor + 2.00% | 2.091 | 9/25/2032 | 93,889 |
| 942,130 | First Franklin Mortgage Loan Trust 2003-FFH1, 1M Libor + 2.63% | 2.716 | 9/25/2033 | 949,556 |
| 2,958,558 | First Franklin Mortgage Loan Trust 2003-FFH2, 1M Libor + 2.37% | 2.462 | 2/25/2034 | 3,046,928 |
| 490,516 | First Franklin Mortgage Loan Trust 2004-FF5, 1M Libor + 2.40% | 2.491 | 8/25/2034 | 501,978 |
| 815,307 | First Franklin Mortgage Loan Trust 2004-FF7 (B) | 5.500 | 9/25/2034 | 844,659 |
| 1,148,388 | First Franklin Mortgage Loan Trust 2004-FF7, 1M Libor + 2.18% | 2.266 | 9/25/2034 | 1,215,988 |
| 788,982 | First Franklin Mortgage Loan Trust 2004-FF8, 1M Libor + 1.43% | 1.517 | 10/25/2034 | 795,724 |
| 2,592,533 | First Franklin Mortgage Loan Trust 2004-FF10, 1M Libor + 2.33% | 2.417 | 5/25/2034 | 2,321,964 |
| 913,553 | First Franklin Mortgage Loan Trust 2004-FFH4, 1M Libor +2.70% | 2.792 | 1/25/2035 | 938,972 |
| 8,171,889 | First Franklin Mortgage Loan Trust 2005-FF9, 1M Libor + 0.81% | 0.902 | 10/25/2035 | 8,609,947 |
| 42,607 | First Franklin Mortgage Loan Trust 2005-FFH4, 1M Libor + 0.72% | 0.812 | 12/25/2035 | 42,626 |
| 4,610,307 | First Franklin Mortgage Loan Trust 2006-FF10, 1M Libor + 0.27% | 0.362 | 7/25/2036 | 6,659,862 |
| 4,837,525 | First NLC Trust 2005-1, 1M Libor + 0.65% | 0.643 | 5/25/2035 | 4,461,492 |
| 1,365,600 | First NLC Trust 2007-1, 1M Libor + 0.28%, 144A | 0.371 | 8/25/2037 | 909,422 |
| 60,628 | Fremont Home Loan Trust 2004-B, 1M Libor + 2.33% | 2.417 | 5/25/2034 | 64,423 |
| 241,014 | Fremont Home Loan Trust 2004-C, 1M Libor + 1.73% | 1.816 | 8/25/2034 | 237,553 |
| 434,881 | GE Capital Mortgage Services Corp. 1999-HE3 Trust (A) | 7.775 | 10/25/2029 | 456,037 |
| 125,904 | GE Capital Mortgage Services Inc 1999-HE2 Trust (A) | 7.905 | 7/25/2029 | 69,897 |
| 1,850,761 | Global Mortgage Securitization Ltd., 144A | 5.250 | 4/25/2032 | 1,782,050 |
| 794,868 | Global Mortgage Securitization Ltd., 1M Libor + 0.27%, 144A | 0.362 | 4/25/2032 | 770,374 |
| 1,549,199 | GMACM Mortgage Loan Trust 2004-GH1 (B) | 5.500 | 7/25/2035 | 1,572,616 |
| 50,813 | GreenPoint Mortgage Funding Trust Series 2006-AR3, 1M Libor + 0.46% | 0.551 | 4/25/2036 | 62,683 |
| 405,679 | GreenPoint Mortgage Loan Trust 2004-1, 1M Libor + 1.15% | 1.241 | 10/25/2034 | 367,657 |
| 3,500,000 | GS Mortgage Securities Corp II, 1M Libor + 1.30%, 144A | 1.623 | 9/15/2031 | 3,252,641 |
| 1,400,000 | GS Mortgage Securities Corp Trust 2017-SLP, 144A (A) | 4.744 | 10/10/2032 | 1,398,389 |
| 2,268,676 | GS Mortgage Securities Trust 2007-GG10 (A) | 6.024 | 8/10/2045 | 1,047,321 |
| 543,879 | GS Mortgage Securities Trust 2011-GC3, 144A (A) | 5.585 | 3/10/2044 | 543,425 |
| 2,540,000 | GS Mortgage Securities Trust 2014-GC26, 144A (A) | 4.660 | 11/10/2047 | 1,710,045 |
| 831,137 | GSAA Home Equity Trust 2005-2, 1M Libor + 2.18% | 2.266 | 12/25/2034 | 919,258 |
| 4,530 | GSAA Home Equity Trust 2005-5, 1M Libor + 0.95% | 1.037 | 2/25/2035 | 4,833 |
| 60,972 | GSAA Home Equity Trust 2006-3, 1M Libor + 0.16% | 0.251 | 3/25/2036 | 29,569 |

# Deer Park Total Return Credit Fund
## PORTFOLIO OF INVESTMENTS (Unaudited)(Continued)
### June 30, 2021

| Principal Amount ($) | | Coupon Rate (%) | Maturity | Fair Value |
|---|---|---|---|---|
| | **NON-AGENCY MORTGAGE BACKED SECURITIES - 93.3% (continued)** | | | |
| 1,842,000 | GSAA Trust (B) | 6.260 | 11/25/2034 | $ 1,850,126 |
| 7,126 | GSAMP Trust 2003-FM1, 1M Libor + 2.78% | 2.868 | 3/20/2033 | 9,468 |
| 166,297 | GSAMP Trust 2004-OPT, 1M Libor + 2.55% | 2.642 | 11/25/2034 | 162,073 |
| 89,597 | GSAMP Trust 2004-WF, 1M Libor + 2.48% | 2.567 | 10/25/2034 | 87,585 |
| 1,664,794 | GSAMP Trust 2006-NC1, 1M Libor + 0.57% | 0.662 | 2/25/2036 | 1,964,223 |
| 1,142,014 | GSAMP Trust 2007-FM1, 1M Libor + 0.12% | 0.212 | 12/25/2036 | 708,089 |
| 2,000,000 | GSAMP Trust 2007-SEA1, 144A, (B) | 5.500 | 12/25/2036 | 2,037,181 |
| 1,713,409 | GSMPS Mortgage Loan Trust 2003-3, 144A (A) | 7.057 | 6/25/2043 | 497,140 |
| 166,854 | GSMPS Mortgage Loan Trust 2006-RP1, 1M Libor + 0.35%, 144A | 0.442 | 1/25/2036 | 139,466 |
| 132,720 | GSR Mortgage Loan Trust 2003-1, 1M Libor + 1.75% | 1.840 | 3/25/2033 | 118,554 |
| 159,329 | GSR Mortgage Loan Trust 2003-2F | 4.750 | 3/25/2032 | 163,370 |
| 19,046 | GSR Mortgage Loan Trust 2004-7 (A) | 2.064 | 6/25/2034 | 19,352 |
| 2,452,144 | GSR Mortgage Loan Trust 2006-4F,1M Libor + 0.35% | 0.442 | 5/25/2036 | 255,070 |
| 1,142,406 | GSR Mortgage Loan Trust 2006-9F, 1M Libor + 0.35% | 0.442 | 10/25/2036 | 149,178 |
| 118,180 | GSR Mortgage Loan Trust 2006-AR2 (A) | 2.654 | 4/25/2036 | 97,076 |
| 31,013 | GSR Mortgage Loan Trust 2006-AR2, 1M Libor + 0.78% | 0.871 | 12/25/2035 | 15,998 |
| 1,414,258 | GSR Mortgage Loan Trust 2006-OA1, 1M Libor + 0.52% | 0.611 | 8/25/2046 | 826,519 |
| 157,414 | HarborView Mortgage Loan Trust 2005-6, 1M Libor + 0.76% | 0.919 | 7/19/2045 | 146,320 |
| 21,489,809 | HarborView Mortgage Loan Trust 2005-8 (A) | 1.875 | 9/19/2035 | 674,122 |
| 4,212,893 | HarborView Mortgage Loan Trust 2005-13, 1M Libor + 0.56% | 0.653 | 2/19/2036 | 2,921,667 |
| 14,673,464 | HarborView Mortgage Loan Trust 2006-1 (A) | 2.116 | 3/19/2036 | 745,277 |
| 165,618 | HarborView Mortgage Loan Trust 2006-7, 1M Libor + 0,40% | 0.493 | 9/19/2046 | 152,450 |
| 5,291,891 | HarborView Mortgage Loan Trust 2006-10, 1M Libor + 0.24% | 0.333 | 11/19/2036 | 4,914,392 |
| 1,033,761 | HarborView Mortgage Loan Trust 2006-14, 1M Libor + 0.20% | 0.293 | 2/19/2037 | 2,059,199 |
| 2,292,951 | HarborView Mortgage Loan Trust 2007-1, 1M Libor + 0.18% | 0.273 | 3/19/2037 | 3,254,459 |
| 2,660,320 | HarborView Mortgage Loan Trust 2007-3, 1M Libor + 0.23% | 0.323 | 5/19/2047 | 2,580,553 |
| 2,054,957 | HarborView Mortgage Loan Trust 2007-7, 1M Libor + 1.00% | 1.091 | 10/25/2037 | 1,987,035 |
| 2,000,000 | HMH Trust 2017-NSS, 144A | 8.481 | 7/5/2031 | 1,877,956 |
| 8,113,000 | HMH Trust 2017-NSS, 144A | 6.292 | 7/5/2031 | 7,697,029 |
| 850,000 | HMH Trust 2017-NSS, 144A | 3.062 | 7/5/2031 | 850,724 |
| 237,122 | Home Equity Asset Trust, 1M Libor + 2.55% | 2.642 | 3/25/2033 | 236,727 |
| 1,333,643 | Home Equity Asset Trust, 1M Libor + 3.50% | 3.592 | 3/25/2034 | 1,341,109 |
| 296,287 | Home Equity Asset Trust, 1M Libor + 2.50% | 2.591 | 4/25/2034 | 297,512 |
| 135,035 | Home Equity Asset Trust, 1M Libor + 2.35% | 2.441 | 4/25/2034 | 136,369 |
| 381,585 | Home Equity Asset Trust, 1M Libor + 2.60% | 2.692 | 8/25/2034 | 711,264 |
| 770,660 | Home Equity Asset Trust, 1M Libor + 1.50% | 1.591 | 3/25/2035 | 780,151 |
| 237,632 | Home Equity Asset Trust 2002-2, 1M Libor + 1.85% | 1.942 | 6/25/2032 | 231,831 |
| 925,425 | Home Equity Asset Trust 2004-4, 1M Libor + 2.75% | 2.842 | 10/25/2034 | 1,071,793 |
| 215,407 | Home Equity Asset Trust 2004-6, 1M Libor + 1.65% | 1.742 | 12/25/2034 | 218,805 |
| 1,137,869 | Home Equity Asset Trust 2005-4, 1M Libor + 1.68% | 1.771 | 10/25/2035 | 1,393,184 |
| 8,095,640 | Home Equity Loan Trust, 1M Libor + 0.50% | 0.592 | 4/25/2037 | 9,429,854 |
| 137,000 | Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2005-D, 1M Libor + 0.66% | 0.752 | 3/25/2036 | 132,367 |
| 5,209,600 | Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2006-D, 1M Libor + 0.16% | 0.251 | 11/25/2036 | 4,949,013 |
| 196,401 | Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2006-E, 1M Libor + 0.12% | 0.212 | 4/25/2037 | 161,842 |
| 1,705,037 | Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A, 1M Libor + 0.24% | 0.331 | 4/25/2037 | 1,307,508 |
| 782,836 | Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A, 1M Libor + 0.22% | 0.312 | 4/25/2037 | 678,697 |
| 471,101 | Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2001-C, 1M Libor + 2.18% | 2.266 | 12/25/2032 | 473,559 |
| 108,039 | Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2003-A (B) | 4.753 | 4/25/2033 | 145,251 |
| 262,272 | Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-B, 1M Libor + 2.18% | 2.266 | 11/25/2034 | 262,995 |
| 293,558 | Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-C, 1M Libor + 1.88% | 1.967 | 3/25/2035 | 291,524 |
| 344,441 | Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-C, 1M Libor + 1.58% | 1.667 | 3/25/2035 | 338,412 |
| 156,564 | Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-C, 1M Libor + 1.43% | 1.517 | 3/25/2035 | 155,604 |
| 151,146 | HomeBanc Mortgage Trust 2004-2, 1M Libor + 0.98% | 1.067 | 12/25/2034 | 151,584 |
| 76,027 | HomeBanc Mortgage Trust 2005-1, 1M Libor + 1.95% | 2.041 | 3/25/2035 | 63,801 |
| 582,555 | HomeBanc Mortgage Trust 2005-1, 1M Libor + 1.88% | 1.967 | 3/25/2035 | 489,432 |
| 4,828,080 | HSI Asset Securitization Corp Trust 2007-WF1, 1M Libor + 0.27% | 0.362 | 5/25/2037 | 5,845,544 |
| 1,496,000 | Hudsons Bay Simon JV Trust 2015-HBS, 144A (A) | 4.155 | 8/5/2034 | 1,365,003 |
| 453,975 | IMC Home Equity Loan Trust 1998-1 (B) | 7.530 | 6/20/2029 | 463,455 |
| 2,608 | IMC Home Equity Loan Trust 1998-5 (B) | 6.560 | 3/15/2037 | 2,661 |
| 62,145 | Impac CMB Trust Series 2004-4, 1M Libor + 2.25% | 2.342 | 9/25/2034 | 60,621 |
| 511,801 | Impac CMB Trust Series 2004-11, 1M Libor + 0.74% | 0.831 | 3/25/2035 | 523,639 |
| 80,134 | Impac CMB Trust Series 2005-2, 1M Libor + 2.48% | 2.567 | 4/25/2035 | 78,787 |
| 120,201 | Impac CMB Trust Series 2005-2, 1M Libor + 1.13% | 1.217 | 4/25/2035 | 115,882 |
| 630,153 | Impac CMB Trust Series 2005-2, 1M Libor + 0.77% | 0.857 | 4/25/2035 | 616,233 |
| 368,561 | Impac CMB Trust Series 2005-2, 1M Libor + 0.65% | 0.736 | 4/25/2035 | 367,542 |

| Principal Amount ($) | | Coupon Rate (%) | Maturity | Fair Value |
|---|---|---|---|---|
| | **NON-AGENCY MORTGAGE BACKED SECURITIES - 93.3% (continued)** | | | |
| 5,362 | Impac CMB Trust Series 2005-6, 1M Libor + 3.38% | 3.467 | 10/25/2035 | $ 5,716 |
| 256,934 | Impac Secured Assets CMN Owner Trust | 6.500 | 4/25/2033 | 205,979 |
| 900,165 | Impac Secured Assets CMN Owner Trust (B) | 5.120 | 3/25/2034 | 892,739 |
| 4,210,549 | Impac Secured Assets Corp Series 2004-4, 1M Libor + 1.65% | 1.742 | 2/25/2035 | 3,757,101 |
| 1,651,228 | IndyMac IMJA Mortgage Loan Trust 2007-A1 | 6.000 | 8/25/2037 | 966,623 |
| 1,616,806 | IndyMac IMJA Mortgage Loan Trust 2007-A3 | 6.250 | 11/25/2037 | 1,056,971 |
| 5,820,618 | IndyMac IMSC Mortgage Loan Trust 2007-HOA1, 1M Libor + 0.18% | 0.272 | 7/25/2047 | 4,872,765 |
| 115,500 | IndyMac INDA Mortgage Loan Trust 2006-AR3 (A) | 3.002 | 12/25/2036 | 110,805 |
| 94,542 | IndyMac INDX Mortgage Loan Trust 2004-AR5, 1M Libor + 0.80% | 0.892 | 8/25/2034 | 89,863 |
| 1,405,530 | IndyMac INDX Mortgage Loan Trust 2004-AR6 (A) | 3.246 | 10/25/2034 | 1,420,596 |
| 1,816,676 | IndyMac INDX Mortgage Loan Trust 2004-AR14, 1M Libor + 0.72% | 0.812 | 1/25/2035 | 1,562,007 |
| 820,527 | IndyMac INDX Mortgage Loan Trust 2005-AR4, 1M Libor + 0.56% | 0.651 | 3/25/2035 | 797,370 |
| 3,379,559 | IndyMac INDX Mortgage Loan Trust 2005-AR16IP, 1M Libor + 0.64% | 0.731 | 7/25/2045 | 3,017,476 |
| 4,592,154 | IndyMac INDX Mortgage Loan Trust 2005-AR18, 1M Libor + 0.62% | 0.712 | 10/25/2036 | 2,760,211 |
| 389,188 | IndyMac INDX Mortgage Loan Trust 2005-AR23 (A) | 2.765 | 11/25/2035 | 370,675 |
| 58,954 | IndyMac INDX Mortgage Loan Trust 2006-AR5 (A) | 3.189 | 5/25/2036 | 60,133 |
| 84,599 | IndyMac INDX Mortgage Loan Trust 2006-AR6, 1M Libor + 0.40% | 0.492 | 6/25/2046 | 77,459 |
| 445,836 | IndyMac INDX Mortgage Loan Trust 2006-AR8, 1M Libor + 0.46% | 0.551 | 7/25/2046 | 454,423 |
| 285,661 | IndyMac INDX Mortgage Loan Trust 2006-AR21, 1M Libor + 0.24% | 0.331 | 8/25/2036 | 279,579 |
| 879,263 | IndyMac INDX Mortgage Loan Trust 2006-AR29, 1M Libor + 0.17% | 0.262 | 11/25/2036 | 878,424 |
| 717,603 | IndyMac INDX Mortgage Loan Trust 2006-AR29, 1M Libor + 0.08% | 0.172 | 11/25/2036 | 712,201 |
| 1,926,353 | IndyMac INDX Mortgage Loan Trust 2007-FLX3, 1M Libor + 0.27% | 0.362 | 6/25/2037 | 2,435,881 |
| 23,872 | Irwin Home Equity Loan Trust 2006-1, 1M Libor + 0.42%, 144A | 0.511 | 9/25/2035 | 23,724 |
| 3,000,000 | J.P. Morgan Chase Commercial Mortgage SecuritiesTrust 2018-MINN, 1M Libor + 2.50%, 144A | 3.500 | 11/15/2035 | 2,732,155 |
| 481,658 | JP Morgan Alternative Loan Trust (A) | 3.006 | 5/25/2036 | 372,899 |
| 2,200,000 | JP Morgan Chase Commercial Mortgage Securities Trust 2006-LDP7 (A) | 6.273 | 4/17/2045 | 243,751 |
| 1,500,000 | JP Morgan Chase Commercial Mortgage Securities Trust 2006-LDP7 (A) | 6.273 | 4/15/2045 | 284,027 |
| 3,573,622 | JP Morgan Chase Commercial Mortgage Securities Trust 2006-LDP9 | 5.337 | 5/15/2047 | 3,092,195 |
| 3,303,407 | JP Morgan Chase Commercial Mortgage Securities Trust 2012-WLDN, 144A | 3.910 | 5/5/2030 | 2,894,152 |
| 1,664,000 | JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11, (A) | 4.305 | 4/15/2046 | 1,278,558 |
| 4,418,450 | JP Morgan Chase Commercial Mortgage Securities Trust 2014-DSTY, 144A | 3.429 | 6/10/2027 | 3,275,345 |
| 27,000 | JP Morgan Chase Commercial Mortgage Securities Trust 2018-PTC, 1M Libor + 3.37%, 144A | 3.443 | 4/15/2031 | 26,681 |
| 51,000 | JP Morgan Chase Commercial Mortgage Securities Trust 2018-PTC, 1M Libor + 2.55%, 144A | 2.623 | 4/15/2031 | 50,531 |
| 957,411 | JP Morgan Mortgage Trust 2005-A1 (A) | 2.733 | 2/25/2035 | 702,369 |
| 98,253 | JP Morgan Mortgage Trust 2006-A6 (A) | 2.754 | 10/25/2036 | 82,418 |
| 217,049 | JP Morgan Mortgage Trust 2006-A7 (A) | 3.094 | 1/25/2037 | 203,895 |
| 143,519 | JP Morgan Mortgage Trust 2006-S3 | 6.500 | 8/25/2036 | 81,197 |
| 2,500,000 | JPMDB Commercial Mortgage Securities Trust 2016-C2 (A) 144A | 3.515 | 6/15/2049 | 1,900,865 |
| 5,000,000 | Lehman Brothers Small Balance Commercial Mortgage Trust 2007-2, 1M Libor + 0.60%, 144A | 0.691 | 6/25/2037 | 4,135,263 |
| 2,213,950 | Lehman Mortgage Trust 2005-3 | 5.500 | 1/25/2036 | 1,698,337 |
| 42,256 | Lehman Mortgage Trust 2005-3 | 6.000 | 1/25/2036 | 43,288 |
| 5,198,194 | Lehman Mortgage Trust 2007-5, 1M Libor + 6.34% | 6.248 | 6/25/2037 | 1,552,543 |
| 138,283 | Lehman XS Trust 2007-1, 1M Libor + 0.46% | 0.551 | 2/25/2037 | 112,498 |
| 1,291,540 | Lehman XS Trust 2007-6, 1M Libor + 0.42% | 0.511 | 5/25/2037 | 1,140,613 |
| 1,304,347 | Lehman XS Trust Series 2005-5N, 1M Libor + 0.50% | 0.592 | 11/25/2035 | 1,104,056 |
| 5,060,647 | Lehman XS Trust Series 2005-9N, Federal Reserve U.S. 12 month + 1.06% | 1.176 | 2/25/2036 | 4,795,371 |
| 1,630,756 | Lehman XS Trust Series 2006-18N, 1M Libor + 0.19% | 0.281 | 12/25/2036 | 1,424,746 |
| 956 | Lehman XS Trust Series 2006-18N, 1M Libor + 0.17% | 0.262 | 12/25/2036 | 956 |
| 686,374 | Lehman XS Trust Series 2007-7N, 1M Libor + 0.24% | 0.331 | 6/25/2047 | 636,718 |
| 978,005 | Lehman XS Trust Series 2007-12N, 1M Libor + 0.20% | 0.291 | 7/25/2047 | 976,475 |
| 182,980 | Lehman XS Trust Series 2007-16N, 1M Libor + 0.85% | 0.942 | 9/25/2047 | 186,104 |
| 11,202 | Long Beach Mortgage Loan Trust 2004-4, 1M Libor + 1.65% | 1.742 | 10/25/2034 | 11,194 |
| 70,706 | Long Beach Mortgage Loan Trust 2004-5, 1M Libor + 1.95% | 2.041 | 9/25/2034 | 76,109 |
| 140,310 | Long Beach Mortgage Loan Trust 2004-5, 1M Libor + 1.80% | 1.892 | 9/25/2034 | 147,431 |
| 5,398,692 | Long Beach Mortgage Loan Trust 2005-1, 1M Libor + 1.43% | 1.517 | 2/25/2035 | 5,397,348 |
| 285,752 | MASTR Alternative Loan Trust 2006-2, 1M Libor + 0.40% | 0.492 | 3/25/2036 | 16,102 |
| 439,619 | MASTR Alternative Loan Trust 2006-2, 1M Libor + 0.35% | 0.442 | 3/25/2036 | 25,247 |
| 550,240 | Mastr Asset Backed Securities Trust 2004-FRE1, 1M Libor + 2.10% | 2.192 | 7/25/2034 | 554,987 |
| 1,227,056 | Mastr Asset Backed Securities Trust 2004-HE1, 1M Libor + 3.75% | 3.841 | 9/25/2034 | 1,224,715 |
| 944,521 | Mastr Asset Backed Securities Trust 2004-OPT2, 1M Libor + 2.85% | 2.941 | 9/25/2034 | 915,374 |
| 108,038 | Mastr Asset Backed Securities Trust 2004-OPT2, 1M Libor + 1.50% | 1.591 | 9/25/2034 | 104,739 |
| 14,996 | Mastr Asset Backed Securities Trust 2004-WMC3, 1M Libor + 0.96% | 1.051 | 10/25/2034 | 15,022 |
| 97,431 | Mastr Asset Backed Securities Trust 2005-NC1, 1M Libor + 1.20% | 1.292 | 12/25/2034 | 98,804 |
| 96,615 | MASTR Asset Securitization Trust 2004-1 (A) | 5.491 | 2/25/2034 | 90,270 |
| 88,300 | MASTR Asset Securitization Trust 2004-3 | 5.500 | 3/25/2034 | 68,441 |

# Deer Park Total Return Credit Fund
## PORTFOLIO OF INVESTMENTS (Unaudited)(Continued)
### June 30, 2021

| Principal Amount ($) | | Coupon Rate (%) | Maturity | Fair Value |
|---|---|---|---|---|
| | **NON-AGENCY MORTGAGE BACKED SECURITIES - 93.3% (continued)** | | | |
| 332,556 | Mastr Specialized Loan Trust, (B), 144A | 6.250 | 7/25/2035 | $ 391,105 |
| 1,088,918 | Mellon Residential Funding Cor Mor Pas Thr Tr Ser 1999-tbc3 (A) | 2.610 | 10/20/2029 | 1,103,988 |
| 884,390 | MERIT Securities Corp (B) | 8.350 | 7/28/2033 | 763,570 |
| 791,051 | Merrill Lynch Alternative Note Asset Trust Series 2007-OAR4, 1M Libor + 0.25% | 0.341 | 8/25/2037 | 785,514 |
| 77,249 | Merrill Lynch Mortgage Investors Trust MLMI Series 2003-A1 (A) | 2.752 | 12/25/2032 | 69,663 |
| 1,088,197 | Merrill Lynch Mortgage Investors Trust Series 2003-HE1, 1M Libor + 2.48% | 2.567 | 7/25/2034 | 1,126,194 |
| 733,990 | Merrill Lynch Mortgage Investors Trust Series 2004-HE2, 1M Libor + 5.25% | 5.342 | 8/25/2035 | 747,194 |
| 156,359 | Merrill Lynch Mortgage Investors Trust Series 2004-HE2, 1M Libor + 4.35% | 4.442 | 8/25/2035 | 160,655 |
| 491,885 | Merrill Lynch Mortgage Investors Trust Series 2004-WMC2, 1M Libor + 2.78% | 2.867 | 12/25/2034 | 501,399 |
| 3,228,755 | Merrill Lynch Mortgage Investors Trust Series 2005-A6, 1M Libor + 0.98% | 1.067 | 8/25/2035 | 4,571,366 |
| 433,604 | Merrill Lynch Mortgage Investors Trust Series 2005-NC1, 1M Libor + 1.95% | 2.041 | 10/25/2035 | 425,878 |
| 1,092,952 | Merrill Lynch Mortgage Investors Trust Series 2005-WMC1, 1M Libor + 5.63%, 144A | 5.717 | 9/25/2035 | 1,133,880 |
| 181,923 | Merrill Lynch Mortgage Investors Trust Series 2005-WMC1, 1M Libor + 0.80% | 0.887 | 9/25/2035 | 181,782 |
| 541,213 | Merrill Lynch Mortgage Investors Trust Series MLCC 2007-3 (A) | 2.333 | 9/25/2037 | 288,705 |
| 16,536 | Merrill Lynch Mortgage Investors Trust Series MLCC 2007-3 (A) | 2.000 | 9/25/2037 | 16,232 |
| 64,314 | Merrill Lynch Mortgage Investors Trust Series MLMI 2004-A1 (A) | 2.376 | 2/25/2034 | 58,993 |
| 107,546 | Morgan Stanley ABS Capital I Inc Trust 2001-WF1, 1M Libor + 1.58% | 1.667 | 9/25/2031 | 112,782 |
| 1,617,153 | Morgan Stanley ABS Capital I Inc Trust 2003-NC5, 1M Libor + 4.95% | 5.042 | 4/25/2033 | 1,706,684 |
| 568,546 | Morgan Stanley ABS Capital I Inc Trust 2003-NC8, 1M Libor + 5.63% | 5.717 | 9/25/2033 | 579,719 |
| 420,215 | Morgan Stanley ABS Capital I Inc Trust 2003-NC8, 1M Libor + 5.40% | 5.492 | 9/25/2033 | 439,221 |
| 732,187 | Morgan Stanley ABS Capital I Inc Trust 2003-NC10, 1M Libor + 5.63% | 5.717 | 10/25/2033 | 769,594 |
| 203,848 | Morgan Stanley ABS Capital I Inc Trust 2004-HE6, 1M Libor + 2.03% | 2.117 | 8/25/2034 | 205,206 |
| 137,999 | Morgan Stanley ABS Capital I Inc Trust 2004-HE7, 1M Libor + 2.85% | 2.941 | 8/25/2034 | 147,776 |
| 332,016 | Morgan Stanley ABS Capital I Inc Trust 2004-HE9, 1M Libor + 1.58% | 1.667 | 11/25/2034 | 318,104 |
| 39,277 | Morgan Stanley ABS Capital I Inc Trust 2004-NC7, 1M Libor + 1.73% | 1.816 | 7/25/2034 | 39,057 |
| 57,715 | Morgan Stanley ABS Capital I Inc Trust 2004-NC8, 1M Libor + 2.78% | 2.867 | 9/25/2034 | 58,491 |
| 1,500,428 | Morgan Stanley ABS Capital I Inc Trust 2004-WMC3, 1M Libor + 1.43% | 1.517 | 1/25/2035 | 1,388,111 |
| 556,801 | Morgan Stanley ABS Capital I Inc Trust 2005-HE1, 1M Libor + 1.31% | 1.397 | 12/25/2034 | 519,202 |
| 492,840 | Morgan Stanley ABS Capital I Inc Trust 2005-HE2, 1M Libor + 1.02% | 1.112 | 1/25/2035 | 485,459 |
| 312,669 | Morgan Stanley ABS Capital I Inc Trust 2005-NC1, 1M Libor + 1.88% | 1.967 | 1/25/2035 | 317,098 |
| 1,100,106 | Morgan Stanley ABS Capital I Inc Trust 2005-NC1, 1M Libor + 1.10% | 1.186 | 1/25/2035 | 1,075,789 |
| 1,887,631 | Morgan Stanley ABS Capital I Inc Trust 2005-NC2, 1M Libor + 1.04% | 1.127 | 3/25/2035 | 1,585,001 |
| 1,610,635 | Morgan Stanley ABS Capital I Inc Trust 2005-WMC2, 1M Libor + 0.98% | 1.067 | 2/25/2035 | 1,312,086 |
| 200,000 | Morgan Stanley ABS Capital I Inc Trust 2005-WMC4, 1M Libor + 1.05% | 1.141 | 4/25/2035 | 198,708 |
| 313,890 | Morgan Stanley ABS Capital I Inc Trust 2007-HE3, 1M Libor + 0.06% | 0.151 | 12/25/2036 | 207,623 |
| 1,856,000 | Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31, 144A (A) | 3.000 | 11/15/2049 | 1,469,649 |
| 99,000 | Morgan Stanley Capital I Trust 2019-MEAD, 144A (A) | 3.283 | 11/10/2036 | 101,933 |
| 1,285,017 | Morgan Stanley Home Equity Loan Trust 2007-2, 1M Libor + 0.10% | 0.191 | 4/25/2037 | 844,208 |
| 2,278,430 | Morgan Stanley IXIS Real Estate Capital Trust 2006-2, 1M +0.15% | 0.241 | 11/25/2036 | 1,054,329 |
| 20,949,213 | Morgan Stanley Mortgage Loan Trust 2007-7AX, 1M Libor + 0.32% | 0.412 | 4/25/2037 | 1,252,053 |
| 5,261,451 | Morgan Stanley Mortgage Loan Trust 2007-7AX, 1M Libor + 0.32% | 0.412 | 4/25/2037 | 314,456 |
| 49,807 | Mortgage IT Trust 2005-2, 1M Libor + 1.65% | 1.742 | 5/25/2035 | 47,981 |
| 184,833 | Mortgage IT Trust 2005-2, 1M Libor + 0.81% | 0.902 | 5/25/2035 | 186,294 |
| 2,500,000 | MSBAM Commercial Mortgage Securities Trust 2012-CKSV, 144A (A) | 4.425 | 10/15/2030 | 2,012,998 |
| 1,048,129 | New Century Home Equity Loan Trust 2003-6, 1M Libor + 4.76% | 4.854 | 1/25/2034 | 1,105,898 |
| 74,166 | New Century Home Equity Loan Trust 2004-1, 1M Libor + 2.03% | 2.117 | 5/25/2034 | 75,765 |
| 3,635,992 | New Century Home Equity Loan Trust 2005-2, 1M Libor + 1.02% | 1.112 | 6/25/2035 | 3,157,390 |
| 614,070 | New Century Home Equity Loan Trust 2006-2, 1M Libor + 0.16% | 0.251 | 8/25/2036 | 600,179 |
| 1,243,581 | New Century Home Equity Loan Trust Series 2003-2, 1M Libor + 3.00% | 3.092 | 1/25/2033 | 1,162,286 |
| 174,454 | New Century Home Equity Loan Trust Series 2003-3, 1M Libor + 5.63% | 5.717 | 7/25/2033 | 181,880 |
| 150,978 | New Century Home Equity Loan Trust Series 2003-5 (B) | 6.000 | 11/25/2033 | 152,635 |
| 29,202 | New Century Home Equity Loan Trust Series 2003-5 (B) | 4.930 | 11/25/2033 | 28,763 |
| 588,004 | Newcastle Mortgage Securities Trust 2007-1, 1M Libor +0.65% | 0.741 | 4/25/2037 | 3,121,582 |
| 132,147 | Nomura Asset Acceptance Corp Alternative Loan Trust Series 2004-AR1, 1M Libor +1.10% | 1.191 | 8/25/2034 | 147,627 |
| 275,806 | Nomura Asset Acceptance Corp Alternative Loan Trust Series 2006-AF1 (A) | 3.290 | 6/25/2036 | 245,418 |
| 8,424 | Nomura Asset Acceptance Corp Alternative Loan Trust Series 2006-S1, 1M Libor + 0.62% | 0.712 | 1/25/2036 | 70,338 |
| 16,635 | NovaStar Mortgage Funding Trust Series 2003-3, 1M Libor + 1.13% | 1.217 | 12/25/2033 | 16,649 |
| 1,946,368 | NovaStar Mortgage Funding Trust Series 2004-1, 1M Libor + 2.70% | 2.792 | 6/25/2034 | 1,914,969 |
| 1,281,027 | NovaStar Mortgage Funding Trust Series 2004-1, 1M Libor + 2.55% | 2.642 | 6/25/2034 | 1,344,278 |
| 98,506 | NovaStar Mortgage Funding Trust Series 2004-3, 1M Libor + 2.78% | 2.867 | 12/25/2034 | 99,723 |
| 2,500,000 | NovaStar Mortgage Funding Trust Series 2004-4, 1M Libor + 2.55% | 2.642 | 3/25/2035 | 2,509,096 |
| 3,253,822 | NovaStar Mortgage Funding Trust Series 2005-1, 1M Libor + 1.77% | 1.861 | 6/25/2035 | 2,419,335 |
| 471,512 | NovaStar Mortgage Funding Trust Series 2006-MTA1, 1M Libor + 0.38% | 0.471 | 9/25/2046 | 461,959 |
| 1,612,247 | NRZ Excess Spread-Collateralized Notes, 144A | 5.670 | 5/25/2023 | 1,605,172 |
| 1,878,436 | Oakwood Mortgage Investors, Inc. (A) | 7.760 | 3/15/2032 | 1,875,410 |

# Deer Park Total Return Credit Fund

## PORTFOLIO OF INVESTMENTS (Unaudited)(Continued)

**June 30, 2021**

| Principal Amount ($) | | Coupon Rate (%) | Maturity | Fair Value |
|---|---|---|---|---|
| | **NON-AGENCY MORTGAGE BACKED SECURITIES - 93.3% (continued)** | | | |
| 298,286 | Option One Mortgage Loan Trust 2004-1, 1M Libor + 2.48% | 2.567 | 1/25/2034 | $ 290,004 |
| 439,085 | Option One Mortgage Loan Trust 2004-1, 1M Libor + 2.03% | 2.117 | 1/25/2034 | 441,391 |
| 593,107 | Option One Mortgage Loan Trust 2004-2, 1M Libor + 2.70% | 2.792 | 5/25/2034 | 601,481 |
| 576,609 | Option One Mortgage Loan Trust 2004-2, 1M Libor + 1.88% | 1.967 | 5/25/2034 | 580,286 |
| 226,699 | Option One Mortgage Loan Trust 2004-2, 1M Libor + 1.58% | 1.667 | 5/25/2034 | 231,262 |
| 5,269,316 | Optone Delware Trust 2016-1 Adj%, 144A (A)(C) | 9.715 | 2/26/2038 | 3,886,551 |
| 214,755 | Origen Manufactured Housing Contract Trust 2001-A (A) | 7.820 | 3/15/2032 | 211,078 |
| 1,001,121 | Ownit Mortgage Loan Trust Series 2004-1, 1M Libor + 2.78% | 2.867 | 7/25/2035 | 1,205,256 |
| 148,558 | Ownit Mortgage Loan Trust Series 2006-2 (B) | 6.133 | 1/25/2037 | 150,217 |
| 1,500,000 | Palisades Center Trust 2016-PLSD, 144A | 2.713 | 4/13/2033 | 1,405,585 |
| 1,180,805 | Park Place Securities Inc Asset-Backed Pass-Through Certificates Series 2004-WHQ1, 1M Libor +2.78% | 2.867 | 9/25/2034 | 1,210,786 |
| 149,753 | Park Place Securities Inc Asset-Backed Pass-Through Certificates Series 2005-WCW3, 1M Libor + 0.72% | 0.812 | 8/25/2035 | 150,384 |
| 2,699,596 | Park Place Securities Inc Asset-Backed Pass-Through Certificates Series 2005-WLL, 1M Libor + 0.74%, 144A | 1.202 | 3/25/2035 | 2,248,574 |
| 2,866,115 | Park Place Securities Inc Series 2005-WCW1, 1M Libor + 0.99% | 1.082 | 9/25/2035 | 2,623,532 |
| 1,322,589 | People's Choice Home Loan Securities Trust Series 2004-2, 1M Libor + 2.70% | 2.792 | 10/25/2034 | 1,302,710 |
| 189,648 | People's Choice Home Loan Securities Trust Series 2004-2, 1M Libor + 1.73% | 1.816 | 10/25/2034 | 191,517 |
| 980,213 | Popular ABS Inc Mortgage Pass-Through Certificates Series 2005-A, 1M Libor + 2.48% | 2.567 | 6/25/2035 | 984,246 |
| 59,480 | Popular ABS Mortgage Pass-Through Trust 2005-5 (B) | 3.694 | 11/25/2035 | 60,393 |
| 2,234,532 | Popular ABS Mortgage Pass-Through Trust 2006-C, 1M Libor + 0.43% | 0.521 | 7/25/2036 | 2,772,258 |
| 71,559 | Prime Mortgage Trust 2006-1 | 5.500 | 6/25/2036 | 71,593 |
| 695,000 | Prime Mortgage Trust 2006-CL1, 1M Libor + 0.72% | 0.812 | 2/25/2035 | 568,939 |
| 300,000 | Provident Bank Home Equity Loan Trust 1998-4, 1M Libor + 3.50% | 3.592 | 1/25/2030 | 300,410 |
| 178,948 | Provident Bank Home Equity Loan Trust 1999-3, 1M Libor + 0.42% | 0.932 | 1/25/2031 | 167,292 |
| 706,445 | Provident Bank Home Equity Loan Trust 1999-3, 1M Libor + 0.39% | 0.872 | 1/25/2031 | 655,620 |
| 1,850,522 | Quest Trust, 1M Libor + 5.25%, 144A | 4.402 | 12/25/2033 | 1,700,451 |
| 267,722 | Quest Trust, 1M Libor + 4.88%, 144A | 4.966 | 2/25/2034 | 280,700 |
| 1,506,531 | Quest Trust, 1M Libor + 3.23%, 144A | 3.317 | 6/25/2034 | 1,470,255 |
| 325,067 | RAAC Series 2004-SP3 Trust, 1M Libor + 2.78% | 2.867 | 9/25/2034 | 198,231 |
| 655,850 | RAAC Series 2005-SP2 Trust, 1M Libor + 0.60% | 0.691 | 6/25/2044 | 600,812 |
| 601,586 | RAAC Series 2007-RP4 Trust, 1M Libor + 0.35%, 144A | 0.442 | 11/25/2046 | 582,209 |
| 4,883,454 | RALI Series 2005-QO1 Trust, 1M Libor +0.38% | 0.471 | 8/25/2035 | 2,318,274 |
| 274,408 | RALI Series 2005-QS7 Trust | 5.500 | 6/25/2035 | 272,777 |
| 2,159,266 | RALI Series 2006-QO7 Trust, Federal Reserve U.S. 12 month + 0.80% | 0.916 | 9/25/2046 | 2,055,931 |
| 507,791 | RALI Series 2006-QO8 Trust, 1M Libor + 0.40% | 0.492 | 10/25/2046 | 500,077 |
| 213,636 | RALI Series 2006-QS7 Trust, 1M Libor + 0.40% | 0.492 | 6/25/2036 | 154,208 |
| 48,393,704 | RALI Series 2006-QS12 Trust (A)(C) | 0.463 | 9/25/2036 | 636,701 |
| 1,197,587 | RALI Series 2007-QH3 Trust, 1M Libor + 0.21% | 0.302 | 4/25/2037 | 4,012,616 |
| 674,687 | RALI Series 2007-QH5 Trust, 1M Libor + 0.25% | 0.341 | 6/25/2037 | 84,738 |
| 563,083 | RALI Series 2007-QH7 Trust, 1M Libor + 0.27% | 0.362 | 8/25/2037 | 314,573 |
| 386,390 | RAMP Series 2003-RS9 Trust, 1M Libor + 1.80% | 2.792 | 10/25/2033 | 390,791 |
| 6,258 | RAMP Series 2004-SL1 Trust, 1M Libor + 1.90% | 2.941 | 10/25/2031 | 5,900 |
| 1,000,000 | RAMP Series 2005-EFC4 Trust, 1M Libor + 0.63% | 1.037 | 9/25/2035 | 993,245 |
| 409,322 | RAMP Series 2005-RS8 Trust, 1M Libor + 0.50% | 0.842 | 9/25/2035 | 406,708 |
| 842,662 | RAMP Series 2006-RS1 Trust, 1M Libor + 0.41% | 0.707 | 1/25/2036 | 674,392 |
| 2,319,652 | RAMP Series 2006-RZ2 Trust, 1M Libor + 0.34% | 0.601 | 5/25/2036 | 2,808,797 |
| 334,735 | RAMP Series 2007-RS2 Trust, 1M Libor + 0.37% | 0.461 | 5/25/2037 | 318,993 |
| 694,656 | RASC Series 2003-KS4 Trust, 1M Libor + 1.80% | 0.672 | 6/25/2033 | 676,260 |
| 1,844,466 | RASC Series 2004-KS6 Trust | 4.908 | 7/25/2034 | 1,660,883 |
| 3,000,000 | RASC Series 2005-KS6 Trust, 1M Libor + 1.88% | 1.967 | 7/25/2035 | 3,017,326 |
| 1,973,298 | RASC Series 2007-KS3 Trust, 1M Libor +0.38% | 0.471 | 4/25/2037 | 1,625,243 |
| 353,595 | Renaissance Home Equity Loan Trust 2002-3, 1M Libor + 5.25% | 5.342 | 12/25/2032 | 324,906 |
| 15,503,453 | Reperforming Loan REMIC Trust 2005-R1, 144A (A) | 6.028 | 3/25/2035 | 2,454,697 |
| 14,559,369 | Reperforming Loan REMIC Trust 2005-R2, 144A (A) | 5.552 | 6/25/2035 | 1,475,262 |
| 17,007,911 | Reperforming Loan REMIC Trust 2006-R1 (A) | 5.514 | 1/25/2036 | 1,926,566 |
| 1,288,180 | Residential Asset Securitization Trust 2003-A4 | 5.750 | 5/25/2033 | 1,031,989 |
| 19,802,632 | Residential Asset Securitization Trust 2005-A11CB (A)(C) | 0.348 | 10/25/2035 | 166,277 |
| 1,886,792 | Residential Asset Securitization Trust 2007-A1 | 6.000 | 3/25/2037 | 1,062,732 |
| 1,302,453 | Residential Asset Securitization Trust 2007-A2 | 6.000 | 4/25/2037 | 1,056,495 |
| 1,743,631 | Residential Asset Securitization Trust 2007-A8 | 6.000 | 8/25/2037 | 1,407,157 |
| 2,673,666 | Residential Asset Securitization Trust 2007-A9 (A)(C) | 7.000 | 9/25/2037 | 871,484 |
| 203,772 | SACO I Inc., 144A (A) | 5.434 | 4/25/2039 | 207,175 |
| 788,310 | SACO I Trust 2005-5, 1M Libor + 1.35% | 1.442 | 5/25/2035 | 785,487 |
| 363,659 | SACO I Trust 2006-3, 1M Libor + 0.36% | 0.452 | 4/25/2036 | 361,612 |
| 111,173 | SACO I Trust 2006-6, 1M Libor + 0.26% | 0.352 | 6/25/2036 | 109,779 |

# Deer Park Total Return Credit Fund

## PORTFOLIO OF INVESTMENTS (Unaudited)(Continued)

**June 30, 2021**

| Principal Amount ($) | | Coupon Rate (%) | Maturity | Fair Value |
|---|---|---|---|---|
| | **NON-AGENCY MORTGAGE BACKED SECURITIES - 93.3% (continued)** | | | |
| 618,856 | SASCO Mortgage Loan Trust 2004-GEL2 (B) | 5.500 | 7/19/2044 | $ 642,570 |
| 719,805 | SASCO Mortgage Loan Trust 2004-GEL2 (B) | 5.500 | 5/25/2034 | 712,333 |
| 565,943 | Saxon Asset Securities Trust 2002-3, 1M Libor + 2.59% | 2.679 | 12/25/2032 | 555,716 |
| 52,691 | Saxon Asset Securities Trust 2004-2, 1M Libor + 1.91% | 1.996 | 8/25/2035 | 52,345 |
| 948,250 | Saxon Asset Securities Trust 2005-1, 1M Libor + 3.53% | 2.135 | 5/25/2035 | 77,318 |
| 4,500,000 | Saxon Asset Securities Trust 2007-4, 1M Libor + 3.00%, 144A | 3.092 | 12/25/2037 | 3,007,992 |
| 30,746 | Securitized Asset Backed Receivables LLC Trust 2004-NC1, 1M Libor + 3.00% | 3.092 | 2/25/2034 | 29,550 |
| 41,940 | Securitized Asset Backed Receivables LLC Trust 2004-NC1, 1M Libor + 2.18% | 2.266 | 2/25/2034 | 42,953 |
| 28,910 | Securitized Asset Backed Receivables LLC Trust 2004-NC1, 1M Libor + 1.73% | 1.816 | 2/25/2034 | 29,177 |
| 141,886 | Securitized Asset Backed Receivables LLC Trust 2004-NC3, 1M Libor + 1.68% | 1.771 | 9/25/2034 | 156,064 |
| 164,502 | Securitized Asset Backed Receivables LLC Trust 2004-OP2, 1M Libor + 2.03% | 2.117 | 8/25/2034 | 159,333 |
| 92,772 | Sequoia Mortgage Trust 2007-1 (A) | 2.581 | 2/20/2047 | 84,200 |
| 175,282 | Sequoia Mortgage Trust 9, 1M Libor + 1.13% | 1.218 | 9/20/2032 | 164,171 |
| 194,150 | SG Mortgage Securities Trust 2006-OPT2, 1M Libor + 0.15% | 0.241 | 10/25/2036 | 186,477 |
| 180,821 | Soundview Home Loan Trust 2004-WMC1, 1M Libor + 1.20% | 1.292 | 1/25/2035 | 177,465 |
| 521,623 | Soundview Home Loan Trust 2006-3, 1M Libor + 0.32% | 0.412 | 11/25/2036 | 520,919 |
| 329,086 | Soundview Home Loan Trust 2007-OPT2, 1M Libor + 0.18% | 0.272 | 7/25/2037 | 317,303 |
| 1,307,933 | Soundview Home Loan Trust 2007-OPT4, 1M Libor + 1.00% | 1.091 | 9/25/2037 | 1,055,664 |
| 166,394 | Specialty Underwriting & Residential Finance Trust Series 2003-BC2, 1M Libor + 4.50% | 4.592 | 6/25/2034 | 182,225 |
| 690,393 | Specialty Underwriting & Residential Finance Trust Series 2004-BC1, 1M Libor + 2.55% | 2.642 | 2/25/2035 | 692,064 |
| 6,498,493 | Starwood Retail Property Trust 2014-STAR, 1M Libor + 1.47% 144A | 1.543 | 11/15/2027 | 4,939,667 |
| 1,596,977 | Structured Adjustable Rate Mortgage Loan Trust Series 2005-18 (A) | 3.390 | 9/25/2035 | 1,366,815 |
| 191,352 | Structured Asset Investment Loan Trust, 1M Libor + 4.50% | 4.592 | 10/25/2033 | 217,908 |
| 260,149 | Structured Asset Investment Loan Trust 2003-BC2, 1M Libor + 1.38% | 1.472 | 4/25/2033 | 261,048 |
| 73,842 | Structured Asset Investment Loan Trust 2003-BC2, 1M Libor + 0.72% | 0.812 | 4/25/2033 | 72,947 |
| 145,759 | Structured Asset Investment Loan Trust 2003-BC4, 1M Libor + 4.88% | 4.966 | 6/25/2033 | 152,707 |
| 68,262 | Structured Asset Investment Loan Trust 2003-BC8, 1M Libor + 2.63% | 2.716 | 8/25/2033 | 73,791 |
| 473,390 | Structured Asset Investment Loan Trust 2003-BC10, 1M Libor + 4.50% | 4.592 | 10/25/2033 | 505,597 |
| 508,601 | Structured Asset Investment Loan Trust 2004-5, 1M Libor + 3.00% | 3.092 | 5/25/2034 | 533,571 |
| 1,734,865 | Structured Asset Investment Loan Trust 2004-8, 1M Libor + 3.75% | 3.841 | 9/25/2034 | 1,804,524 |
| 59,977 | Structured Asset Investment Loan Trust 2004-8, 1M Libor + 1.73% | 1.816 | 9/25/2034 | 60,058 |
| 107,209 | Structured Asset Investment Loan Trust 2004-8, 1M Libor + 0.93% | 1.022 | 9/25/2034 | 106,446 |
| 71,562 | Structured Asset Investment Loan Trust 2004-9, 1M Libor + 2.78% | 2.867 | 10/25/2034 | 71,274 |
| 638,917 | Structured Asset Investment Loan Trust 2004-9, 1M Libor + 2.63% | 2.716 | 10/25/2034 | 637,059 |
| 512,216 | Structured Asset Investment Loan Trust 2004-BNC2, 1M Libor + 1.28% | 1.366 | 12/25/2034 | 521,431 |
| 2,404,926 | Structured Asset Mortgage Investments II Trust 2005-AR2, 1M Libor + 0.46% | 0.551 | 5/25/2045 | 2,029,848 |
| 4,355,763 | Structured Asset Mortgage Investments II Trust 2005-AR5 (A) | 0.707 | 7/19/2035 | 66,194 |
| 303,628 | Structured Asset Mortgage Investments II Trust 2006-AR3, 1M Libor + 0.42% | 0.511 | 4/25/2036 | 289,391 |
| 4,235,060 | Structured Asset Mortgage Investments II Trust 2006-AR3, 1M Libor + 0.54% | 0.632 | 5/25/2036 | 3,381,066 |
| 3,413 | Structured Asset Mortgage Investments II Trust 2006-AR7, 1M Libor +0.40% | 0.492 | 8/25/2036 | 21,683 |
| 47,751,830 | Structured Asset Mortgage Investments II Trust 2006-AR7 | 0.900 | 8/25/2036 | 1,323,643 |
| 41,203,851 | Structured Asset Mortgage Investments II Trust 2007-AR6 | 0.500 | 8/25/2047 | 1,016,396 |
| 1,142,109 | Structured Asset Mortgage Investments II Trust 2007-AR7 (A) | 2.961 | 5/25/2047 | 1,026,362 |
| 568,622 | Structured Asset Securities Corp (A), 144A | 4.681 | 7/25/2035 | 457,057 |
| 48,221 | Structured Asset Securities Corp 2005-S1, 1M Libor + 1.05% | 1.141 | 3/25/2035 | 1,137,251 |
| 816,648 | Structured Asset Securities Corp Assistance Loan Trust 2003-AL1, 144A | 3.357 | 4/25/2031 | 816,222 |
| 3,444,946 | Structured Asset Securities Corp Mortgage Loan Trust 2006-BC6, 1M Libor + 0.27% | 0.362 | 1/25/2037 | 3,591,075 |
| 33,759 | Structured Asset Securities Corp Mortgage Pass-Through Certificates Series 2001-SB1 | 3.375 | 8/25/2031 | 32,756 |
| 197,117 | Structured Asset Securities Corp Mortgage Pass-Through Certificates Series 2003-9A (A) | 2.287 | 3/25/2033 | 186,219 |
| 181,196 | Structured Asset Securities Corp Mortgage Pass-Through Certificates Series 2003-36XS (B) | 5.210 | 11/25/2033 | 136,837 |
| 171,251 | Structured Asset Securities Corp Mortgage Pass-Through Certificates Series 2004-6XS (B) | 4.920 | 3/25/2034 | 173,029 |
| 204,419 | Structured Asset Securities Corp Pass-Through Certificates Series 2002-AL1 | 3.450 | 2/25/2032 | 196,593 |
| 605,590 | SunTrust Alternative Loan Trust 2006-1F | 6.000 | 4/25/2036 | 473,799 |
| 101,935 | Terwin Mortgage Trust 2003-7SL, 144A (A) | 8.000 | 12/25/2033 | 99,201 |
| 414,617 | Terwin Mortgage Trust 2004-7HE, 1M Libor + 1.28%, 144A | 1.366 | 7/25/2034 | 413,490 |
| 877,054 | Terwin Mortgage Trust 2004-18SL, 144A (A) | 8.000 | 10/25/2034 | 873,733 |
| 328,963 | Terwin Mortgage Trust 2006-HF-1 (A) | 4.560 | 2/25/2037 | 399,313 |
| 177,562 | Terwin Mortgage Trust Series TMTS 2003-2HE (A) | 2.867 | 7/25/2034 | 179,994 |
| 37,557 | Terwin Mortgage Trust Series TMTS 2003-5SL, 144A (A) | 8.000 | 10/25/2034 | 34,719 |
| 735,455 | Truman Capital Mortgage Loan Trust, 1M Libor + 4.13%, 144A | 4.217 | 1/25/2034 | 796,273 |
| 2,006,993 | UCFC Home Equity Loan Trust 1998-D (A) | 7.750 | 4/15/2030 | 2,090,301 |
| 2,450,000 | US 2018-USDC, 144A (A) | 4.642 | 5/13/2038 | 2,136,454 |
| 88,835 | Voyager CNTYW Delaware Trust, 144A (A)(C) | 46.125 | 2/16/2036 | 80,288 |
| 628,609 | WaMu Mortgage Pass-Through Certificates Series 2005-AR15 Trust (A) | 1.908 | 5/25/2046 | 617,564 |

# Deer Park Total Return Credit Fund

## PORTFOLIO OF INVESTMENTS (Unaudited)(Continued)

**June 30, 2021**

| Principal Amount ($) | | Coupon Rate (%) | Maturity | Fair Value |
|---|---|---|---|---|
| | **NON-AGENCY MORTGAGE BACKED SECURITIES - 93.3% (continued)** | | | |
| 32,396,869 | WaMu Mortgage Pass-Through Certificates Series 2006-AR4 Trust, COF11 + 1.50% | 2.068 | 11/25/2045 | $ 1,718,839 |
| 1,605,100 | Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-1 Trust, 1M Libor +0.37% | 0.461 | 2/25/2037 | 956,764 |
| 450,424 | Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA1 Trust, Federal Reserve U.S. 12 month + 0.71% | 0.826 | 12/25/2046 | 426,280 |
| 2,157,909 | Washington Mutural Asset-Backed Certificates WMABS Series 2006-HE5 Trust, 1M Libor + 0.06% | 0.151 | 10/25/2036 | 1,109,014 |
| 1,035,000 | Wells Fargo Commercial Mortgage Trust 2013-LC12 (A) | 4.435 | 7/15/2046 | 928,693 |
| 1,631,000 | Wells Fargo Commercial Mortgage Trust 2015-C27 144A | 3.768 | 2/15/2048 | 1,330,704 |
| 1,666,666 | Wells Fargo Commercial Mortgage Trust 2015-C27 144A | 2.869 | 2/15/2048 | 669,202 |
| 846,758 | Wells Fargo Commercial Mortgage Trust 2016-C34 (A) | 5.226 | 6/15/2049 | 802,107 |
| 15,153,000 | Wells Fargo Commercial Mortgage Trust 2016-C34, 1M Libor, 144A (A)(C) | 2.226 | 6/15/2049 | 1,245,058 |
| 2,500,000 | Wells Fargo Commercial Mortgage Trust 2016-C36 144A | 2.942 | 11/15/2059 | 1,897,210 |
| 2,500,000 | Wells Fargo Commercial Mortgage Trust 2020-SDAL, 1M Libor + 3.49%, 144A | 3.564 | 2/15/2037 | 2,176,703 |
| 4,400,000 | Wells Fargo Commercial Mortgage Trust 2020-SDAL, 1M Libor + 2.74%, 144A | 2.813 | 2/15/2037 | 4,194,244 |
| 1,104,823 | Wells Fargo Home Equity Asset-Backed Securities 2004-2 Trust, 144A (A) | 5.000 | 10/25/2034 | 1,137,586 |
| 522,115 | Wells Fargo Home Equity Asset-Backed Securities 2004-2 Trust, 1M Libor + 2.82% | 2.912 | 10/25/2034 | 525,800 |
| 1,775,415 | Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust, 1M Libor + 3.75%, 144A | 3.841 | 4/25/2035 | 1,901,316 |
| 343,339 | Wells Fargo Home Equity Asset-Backed Securities 2005-1 Trust, 1M Libor + 3.75% | 3.841 | 4/25/2035 | 366,814 |
| 31,823 | Wells Fargo Home Equity Trust Mortgage Pass-Through Certificates Series 2004-1, 1M Libor + 1.43% | 1.517 | 4/25/2034 | 31,927 |
| 1,500,000 | WFRBS Commercial Mortgage Trust 2014-C22, 144A | 3.455 | 9/15/2057 | 1,050,939 |
| 20,260 | Wilshire Mortgage Loan Trust, 144A, (A) | 8.990 | 5/25/2028 | 11,346 |
| 52,354 | Wilshire Mortgage Loan Trust, (A) | 7.425 | 5/25/2028 | 53,852 |
| 53,975 | Wilshire Mortgage Loan Trust, (A) | 6.835 | 3/25/2028 | 55,729 |
| 205,546 | Yale Mortgage Loan Trust 2007-1, 144A, 1M Libor + 0.40% | 0.492 | 6/25/2037 | 89,963 |
| | **TOTAL NON-AGENCY MORTGAGE BACKED SECURITIES** (Cost $601,493,626) | | | 665,725,381 |

| Shares | | Fair Value |
|---|---|---|
| | **SHORT TERM INVESTMENTS - 6.4%** | |
| | **MONEY MARKET FUNDS - 6.4%** | |
| 4,776,326 | Dreyfus Treasury & Agency Cash Management - Institutional Class to yield 0.02% * | 4,776,326 |
| 40,881,195 | Goldman Sachs Financial Square Funds - Government Fund, Institutional Class, to yield 0.04% * | 40,881,195 |
| | **TOTAL SHORT-TERM INVESTMENTS** (Cost $45,657,521) | 45,657,521 |
| | **TOTAL INVESTMENTS - 101.6%** (Cost - $667,565,958) | **$ 725,106,487** |
| | **LIABILITIES IN EXCESS OF OTHER ASSETS - (1.6)%** | (11,730,277) |
| | **NET ASSETS - 100.0%** | **713,376,210** |

\+ Zero Coupon Bond

* Money market fund; interest rate reflects seven-day effective yield on June 30, 2021.

** Illiquid security. Total illiquid securities represents 1.4% of net assets as of June 30, 2021.

144A - Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and may not be resold subject to that rule, except to qualified institutional buyers. At June 30, 2021 144A, securities amounted to $151,686,263 or 22.0% of net assets.

LIBOR - London Interbank Offered Rate

(A) Variable rate security.

(B) STEP Coupon Bond

(C) Interest only variable or floating rate security, the interest rate of which adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets. The rate shown represents the rate at June 30, 2021.