MainStay MacKay Strategic Bond Fund Portfolio of Investments January 31, 2024[†] (Unaudited)

	Principal Amount	Value
Long-Term Bonds 95.7% Asset-Backed Securities 13.6%		
Automobile Asset-Backed Securities 9.1%		
American Credit Acceptance Receivables Trust (a)		
Series 2021-2, Class D		
1.34%, due 7/13/27	\$ 1,675,770	\$ 1,636,433
Series 2022-1, Class D		
2.46%, due 3/13/28	3,050,000	2,946,378
Series 2021-2, Class E		
2.54%, due 7/13/27	2,400,000	2,321,564
Series 2021-4, Class E		
3.12%, due 2/14/28	1,400,000	1,346,078
Avis Budget Rental Car Funding AESOP LLC		
Series 2021-1A, Class A		
1.38%, due 8/20/27 (a)	1,135,000	1,039,959
CPS Auto Receivables Trust		
Series 2021-C, Class E		
3.21%, due 9/15/28 (a)	1,635,000	1,544,089
DT Auto Owner Trust (a)		
Series 2021-3A, Class D		
1.31%, due 5/17/27	2,240,000	2,102,036
Series 2021-4A, Class D		
1.99%, due 9/15/27	1,385,000	1,301,009
Series 2021-3A, Class E		
2.65%, due 9/15/28	920,000	865,859
Series 2020-3A, Class E		
3.62%, due 10/15/27	2,295,000	2,236,492
Exeter Automobile Receivables Trust		
Series 2021-2A, Class D		
1.40%, due 4/15/27	1,605,000	1,521,578
Series 2021-3A, Class D		
1.55%, due 6/15/27	2,710,000	2,549,359
Series 2021-1A, Class E		
2.21%, due 2/15/28 (a)	1,565,000	1,471,087
Series 2021-3A, Class E		
3.04%, due 12/15/28 (a)	3,790,000	3,480,316
Flagship Credit Auto Trust (a)		
Series 2021-2, Class D		
1.59%, due 6/15/27	1,190,000	1,085,398
Series 2021-3, Class D		
1.65%, due 9/15/27	1,537,000	1,387,944
Series 2021-4, Class C		
1.96%, due 12/15/27	1,240,000	1,173,386
Series 2021-4, Class D		
2.26%, due 12/15/27	3,507,000	3,211,938
Series 2020-1, Class D		
2.48%, due 3/16/26	1,000,000	980,153
Series 2020-1, Class E		
3.52%, due 6/15/27	2,590,000	2,446,237

	Principal Amount	Value
Asset-Backed Securities		
Automobile Asset-Backed Securities		
Flagship Credit Auto Trust (a)		
Series 2022-1, Class D		
3.64%, due 3/15/28	\$ 1,000,000	\$ 938,229
Series 2019-2, Class E		
4.52%, due 12/15/26	1,315,000	1,288,025
Series 2020-3, Class E		
4.98%, due 12/15/27	1,090,000	1,030,896
Series 2022-2, Class D		
5.80%, due 4/17/28	2,100,000	1,960,647
Ford Credit Auto Owner Trust		
Series 2023-2, Class B		
5.92%, due 2/15/36 (a)	1,618,000	1,655,604
GLS Auto Receivables Issuer Trust (a)		
Series 2021-3A, Class D		
1.48%, due 7/15/27	2,635,000	2,478,226
Series 2021-4A, Class D		
2.48%, due 10/15/27	1,650,000	1,555,234
Series 2021-2A, Class E		
2.87%, due 5/15/28	2,340,000	2,192,190
Series 2021-1A, Class E		
3.14%, due 1/18/28	1,080,000	1,036,785
Series 2021-3A, Class E		
3.20%, due 10/16/28	2,485,000	2,304,728
Series 2020-1A, Class D		
3.68%, due 11/16/26	1,070,000	1,054,360
Hertz Vehicle Financing III LLC		
Series 2023-1A, Class C		
6.91%, due 6/25/27 (a)	680,000	688,835
Hertz Vehicle Financing III LP (a)		
Series 2021-2A, Class C		
2.52%, due 12/27/27	3,285,000	2,986,564
Series 2021-2A, Class D		
4.34%, due 12/27/27	1,200,000	1,088,878
Hertz Vehicle Financing LLC		
Series 2021-1A, Class C		
2.05%, due 12/26/25 (a)	870,000	843,071
Santander Bank Auto Credit-Linked Notes		
Series 2023-B, Class F		
12.24%, due 12/15/33 (a)	1,135,000	1,135,886
Santander Drive Auto Receivables Trust		
Series 2021-3, Class D		
1.33%, due 9/15/27	1,735,000	1,665,022
Series 2021-4, Class D		
1.67%, due 10/15/27	2,385,000	2,262,841
		64,813,314

	Principal Amount	Value
Asset-Backed Securities		
Home Equity Asset-Backed Securities 0.1%		
First NLC Trust		
Series 2007-1, Class A1		
5.52% (1 Month SOFR + 0.184%), due 8/25/37 (a)(b)	\$ 230,432	\$ 112,122
GSAA Home Equity Trust		
Series 2007-8, Class A3		
6.35% (1 Month SOFR + 1.014%), due 8/25/37 (b)	28,020	26,574
J.P. Morgan Mortgage Acquisition Trust		
Series 2007-HE1, Class AF1		
4.266% (1 Month SOFR + 0.214%), due 3/25/47 (b)	80,041	48,019
Mastr Asset-Backed Securities Trust		
Series 2006-HE4, Class A1		
5.55% (1 Month SOFR + 0.214%), due 11/25/36 (b)	66,075	20,628
Morgan Stanley ABS Capital I, Inc. Trust (b)		
Series 2007-HE4, Class A2A		
5.56% (1 Month SOFR + 0.224%), due 2/25/37	71,101	22,543
Series 2007-HE7, Class M1		
7.45% (1 Month SOFR + 2.114%), due 7/25/37	635,000	473,08
		702,97
		102,010
Other Asset-Backed Securities 4.4%		
American Airlines Pass-Through Trust		
Series 2019-1, Class B		
3.85%, due 2/15/28	716,624	647,046
Series 2021-1, Class B		
3.95%, due 7/11/30	1,055,300	941,499
Series 2016-1, Class A		
4.10%, due 1/15/28	819,949	759,903
Auxilior Term Funding LLC		
Series 2023-1A, Class D		
7.27%, due 12/16/30 (a)	940,000	957,799
CF Hippolyta Issuer LLC (a)		
Series 2020-1, Class A1		
1.69%, due 7/15/60	1,029,872	960,15
Series 2021-1A, Class B1		
1.98%, due 3/15/61	3,977,129	3,394,860
Series 2020-1, Class A2		
1.99%, due 7/15/60	1,528,583	1,316,236
Series 2020-1, Class B1	,	,,
2.28%, due 7/15/60	2,122,707	1,945,319
Series 2020-1, Class B2	_,,	.,,
2.60%, due 7/15/60	2,428,520	1,990,65
CVS Pass-Through Trust	2,720,020	1,000,00
5.789%, due 1/10/26 (a)	15,508	15,37
	13,300	10,37
DB Master Finance LLC		
Series 2021-1A, Class A23		
2.791%, due 11/20/51 (a)	1,215,200	1,014,280

	Principal Amount	Value
Asset-Backed Securities		
Other Asset-Backed Securities		
FirstKey Homes Trust		
Series 2020-SFR2, Class E		
2.668%, due 10/19/37 (a)	\$ 1,650,000	\$ 1,551,319
FORA Financial Asset Securitization LLC		
Series 2021-1A, Class A		
2.62%, due 5/15/27 (a)	1,705,000	1,624,973
Hilton Grand Vacations Trust		
Series 2019-AA, Class B		
2.54%, due 7/25/33 (a)	777,658	738,781
Home Partners of America Trust		
Series 2021-2, Class B		
2.302%, due 12/17/26 (a)	760,068	693,815
Navient Private Education Refi Loan Trust (a)		
Series 2021-BA, Class A		
0.94%, due 7/15/69	632,195	554,067
Series 2020-GA, Class B		
2.50%, due 9/16/69	1,145,000	903,373
Series 2020-HA, Class B		
2.78%, due 1/15/69	1,820,000	1,502,712
New Economy Assets Phase 1 Sponsor LLC		
Series 2021-1, Class B1		
2.41%, due 10/20/61 (a)	3,340,000	2,724,126
PFS Financing Corp.		
Series 2022-D, Class B		
4.90%, due 8/15/27 (a)	2,360,000	2,322,677
Sierra Timeshare Receivables Funding LLC		
Series 2023-2A, Class C		
7.30%, due 4/20/40 (a)	680,057	696,887
Faco Bell Funding LLC		
Series 2021-1A, Class A23		
2.542%, due 8/25/51 (a)	1,066,012	871,583
Tricon American Homes		
Series 2020-SFR1, Class C	4 500 000	1 000 177
2.249%, due 7/17/38 (a)	1,500,000	1,392,475
Jnited Airlines Pass-Through Trust		
Series 2023-1, Class A	005.000	070.053
5.80%, due 1/15/36	865,000	878,257
Series 2020-1, Class A	010 101	004 000
5.875%, due 10/15/27	913,431	921,323
		31,319,493
Total Asset-Backed Securities		
(Cost \$100,002,654)		96,835,777
Corporate Bonds 30.6%		
Agriculture 0.2%		
BAT Capital Corp.		
3.734%, due 9/25/40	1,095,000	807,430

	Principal Amount	Value
Corporate Bonds		
Agriculture		
BAT International Finance plc		
4.448%, due 3/16/28	\$ 755,000	\$ 738,493
		1,545,923
Airlines 1.0%		
American Airlines, Inc. (a)		
5.50%, due 4/20/26	825,000	815,934
5.75%, due 4/20/29	2,450,000	2,405,974
Delta Air Lines, Inc. (a)		
4.50%, due 10/20/25	490,880	485,082
4.75%, due 10/20/28	2,665,000	2,624,355
Mileage Plus Holdings LLC		
6.50%, due 6/20/27 (a)	1,064,000	1,065,592
		7,396,937
Apparel 0.2%		
Tapestry, Inc.		
7.85%, due 11/27/33	1,090,000	1,164,924
7.00%, 440 17/27/00	1,000,000	1,104,024
Auto Manufacturers 2.0%		
Ford Motor Credit Co. LLC		
2.30%, due 2/10/25	1,005,000	970,129
4.125%, due 8/17/27	1,295,000	1,230,028
6.80%, due 5/12/28	2,105,000	2,187,325
6.95%, due 3/6/26	1,195,000	1,221,829
7.20%, due 6/10/30	960,000	1,020,814
General Motors Financial Co., Inc.		
2.35%, due 1/8/31	1,178,000	976,833
2.70%, due 6/10/31	1,525,000	1,274,540
4.30%, due 4/6/29	1,090,000	1,047,254
Nissan Motor Acceptance Co. LLC (a)		
1.85%, due 9/16/26	3,610,000	3,266,532
7.05%, due 9/15/28 (c)	975,000	1,023,166
		14,218,450
Banks 10.9%		
Banco Santander SA		
4.175% (1 Year Treasury Constant Maturity Rate + 2.00%), due 3/24/28 (b)	2,400,000	2,311,499
Bank of America Corp.		
2.087%, due 6/14/29 (d)	1,275,000	1,130,042
3.384%, due 4/2/26 (d)	1,700,000	1,661,719
Series MM		
4.30%, due 1/28/25 (d)(e)	1,516,000	1,461,206
8.57%, due 11/15/24	1,645,000	1,683,789
Barclays plc (b)(e)		
4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28	2,380,000	1,857,277
8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29	1,315,000	1,272,014

Supplements		Principal Amount	Value
### Prahas SA (a) 3.05% (be 17/351 (d) 3.05% (be 17/351 (d) 3.05% (be 17/351 (d) 4.65% (6) Year Treasury Constant Maturity Rate + 3.34%), due 2725/31 (b)(e) 2.045%, due 10/19/27 (d) 2.045%, due 10/19/29 (d) 2.045%, due 10/19/29 (d) 2.045%, due 11/3/29 (d) 2.045%, due 11/3/29 (d) 2.045%, due 11/3/29 (d) 2.045%, due 11/3/29 (d) 2.045, due 11/3/29 (d) 2.05%, due 11/3/29 (d) 2.05%, due 11/3/29 (d) 2.05%, due 51/5/24 (d)(e) 2.066, due 51/5/24 (d)(e) 2.076, due 51/5/24 (d)(e) 2.076, due 51/5/24 (d)(e) 2.077, due 5	Corporate Bonds		
\$ 1,635,00 \$ 1,481,69 4625%, (6 Year Irassary Constant Maturity Rate + 3,186%), due 1/12/27 (pi(e) 1,181,60 1,181,60 1,181,60 1,181,60 1,181,60 1,182,00 4,625%, (6 Year Irassary Constant Maturity Rate + 3,34%), due 2/25/31 (b)(e) 8 2,240,000 1,180,200 1,18	Banks		
4.625% (5 Year Treasury Constant Maturity Rate + 3.196%), due 1712/27 (b)(e) 4.625% (6 Year Treasury Constant Maturity Rate + 3.34%), due 2725/31 (b)(e) 7.07484 (5726) 7.07484, due 10/19/27 (d) 7.07484 (5726) 7.07484, due 10/19/29 (d) 7.07484 (6726) 7.074			
4.625% (s. Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 (b)(e) 2.045%, due 10/19/27 (d) 2.240.000 2.045.627 5.125%, due 10/19/29 (d) 5.125%, due 10/19/29 (d) 5.125%, due 10/19/29 (d) 5.125%, due 10/19/29 (d) 5.125%, due 11/13/28 (d) 5.125%, due 11/13/28 (d) 5.125%, due 11/13/28 (d) 5.125%, due 11/13/29 (d) 5.25%, due 11/13/29 (d) 5.26%, due 11/13/29		\$ 1,605,000	\$ 1,418,169
### PCE SA (e) 2.0458, (be) 10/19/27 (f) 2.0458, (be) 10/19/29 (g) 2.0458, (be) 10/19/29 (g) 2.0458, (be) 10/19/29 (g) 2.058, (be) 11/19/28 (g) 2.115,000 572,795 6.7148, (be) 10/19/29 (g) 2.115,000 1,748,619 2.125%, (bu) 11/3/32 (g) 2.115,000 1,243,263 2.566 M 2.030%, (bu) 5/15/24 (g)(g) 2.030,000 2.035,749 2		1,315,000	
2.045, due 101927 (d) 2.045, E27 5.129%, due 1101927 (d) 5.129%, due 1101928 (d) 665,000 694.16 5.129%, due 1101928 (d) 665,000 694.16 5.129%, due 1101928 (d) 2.15,000 767.278 6.5 6.5 11,000 767.278 6.5		1,610,000	1,307,484
5.125%, due 1/18/28 57,000 572,795 65.714%, due 10/19/29 (d) 665,000 593,416 5010 5010 5010 5010 5010 5010 5010 50	• •		
6.714%, due 10/19/29 (d) 665,000 699,416 Citigroup, line. 2.252%, due 11/3/32 (d) 2,115,000 1,748,619 Series Y 4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(e) 3,260,000 3,238,747 Citedit Agricole SA 4.75% (6 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 2,2370,000 2,025,794 Citedit Agricole SA 4.75% (6 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 2,207,000 2,025,794 Citedit Agricole SA 4.75% (6 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 2,207,000 2,025,794 Citedit Agricole SA 4.75% (6 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 2,305%, due 5/26/22 (d) 460,000 3,390,000 3,197,813 Citedit Agricole SA 4.75% (6 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 3,200,000 3,197,813 Citedit Agricole SA 4.75% (6 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 3,200,000 3,200,	2.045%, due 10/19/27 (d)		
DRIPGION, Inc. 2,15%, due 11/3/32 (d)		570,000	572,795
2.52%, due 11/3/32 (d) 1,748,619 Series Y 1,1596 (o) Vera Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(e) 1,395,000 1,243,263 Series M 1,395,000 3,260,000 3,268,747 Credit Agrincies CA 1,75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 2,370,000 2,025,794 2.675% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 2,370,000 3,890,000 3,890,000 3,890,000 3,895,045 4.875% (USISDA05 + 2.553%), due 12/1/32 (b) 3,890,000 3,197,813 Fith Third Bank NA 3.85%, due 5/1/30 3.85%, due 3/15/26 1,400,000 1,567,300 1,673,000 1,567,300 1,673,000 1,	6.714%, due 10/19/29 (d)	665,000	699,416
Series Y	Citigroup, Inc.		
4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(e) Series M Series M Sol%, due 5/15/24 (d)(e) 3.260,000 3.238,747 Credit Agricole SA 4.75% (6 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) Series M Sol5%, due 5/28/32 (d) 4.875% (USISDA05 + 2.553%), due 12/1/32 (b) 3.389%, due 2/15/26 3.389%, due 2/15/26 3.389%, due 2/15/26 3.389%, due 12/1/32 (b) 3.389%, due 3/15/26 3.389%, d	2.52%, due 11/3/32 (d)	2,115,000	1,748,619
Series M	Series Y		
6.30%, due 5/15/24 (d)(e) 7.0relit Apriode SA 7.5% (S Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 7.0relit Apriode SA 7.5% (S Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 7.0relit Apriode SA 7.5% (S Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 7.0relit Apriode SA 7.0rel	4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(e)	1,395,000	1,243,263
Credit Agricole SA	Series M		
4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 2.370,000 2,025,794 2.025,794	6.30%, due 5/15/24 (d)(e)	3,260,000	3,238,747
Deutsche Bank AG 3.035%, due 5/28/32 (0) 460,000 385,045 3.035%, due 5/28/32 (0) 460,000 3.197,813	Credit Agricole SA		
3.035%, due 5/28/32 (d) 460,000 385,045 4875% (USISDA05 + 2.553%), due 12/1/32 (b) 3.390,000 3.197,813 Fifth Third Bank NA 3.85%, due 3/15/26 1,400,000 1,359,633 A55%, due 3/15/26 1,670,000 1,620,504 Sirst Horizon Bank 5.75%, due 5/1/30 1,670,000 1,620,504 Sirst Horizon Bank 5.75%, due 5/1/30 3,260,000 2,993,164 Sories V 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 980,000 2,993,164 Series V 4.125% (5 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 2,200,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 2,200,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,432 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,433 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 3/2/4/26 3,1500,000 3,430,000	4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e)	2,370,000	2,025,794
4.875% (USISDA05 + 2.553%), due 12/1/32 (b) 3,390,000 3,197,813 Fifth Third Bank NA 3.85%, due 3/15/26 1,400,000 1,599,633 Fisth Horizon Bank 5.75%, due 5/1/30 5.75%, due 10/21/27 (d) 5.75%, due 2/2/35 (d) 5.75%, due 2/2/35 (d) 5.75%, due 2/2/35 (d) 5.75%, due 2/2/35 (d) 5.75%, due 3/24/26 5.75%, due	Deutsche Bank AG		
Fifth Third Bank NA 3.85%, due 3/15/26 1,400,000 1,359,633 First Horizon Bank 5.75%, due 5/1/30 1,673,000 1,620,504 Goldman Sachs Group, Inc. (The) 1.948%, due 10/21/27 (d) 3.260,000 2,998,164 Series V 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (6 Year Treasury Constant Maturity Rate + 2.949%), due 6/1/32 (a)(b) 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.582%, due 12/10/25 4.597% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 4.976% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.843%, due 9/16/36 2.170,000 1.734,155 2.511%, due 10/20/32 NatWest Group ptc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 5/22/28 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 5/22/28 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 5/22/28 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 3/2/27	3.035%, due 5/28/32 (d)	460,000	385,045
Fifth Third Bank NA 3.85%, due 3/15/26 1,400,000 1,359,633 First Horizon Bank 5.75%, due 5/1/30 1,673,000 1,620,504 Goldman Sachs Group, Inc. (The) 1.948%, due 10/21/27 (d) 3.260,000 2,998,164 Series V 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (6 Year Treasury Constant Maturity Rate + 2.949%), due 6/1/32 (a)(b) 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.582%, due 12/10/25 4.597% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 4.976% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.843%, due 9/16/36 2.170,000 1.734,155 2.511%, due 10/20/32 NatWest Group ptc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 5/22/28 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 5/22/28 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 5/22/28 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 3/2/27			
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First Horizon Bank 5.75%, due 5/1/30 1,673,000 1,620,504 50fdman Sachs Group, Inc. (The) 1.948%, due 10/21/27 (d) 5eries V 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (6 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.195% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.196% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.195%, due 8/8/25 4.195%, due 9/8/25 4.195%, due 9/8/25 4.582%, due 12/10/25 4.582%, due 12/10/25 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 4.976% (1 Year Treasury Constant Maturity Rate + 2.50%), due 8/11/33 (c) 4.884%, due 9/16/36 4.976% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.484%, due 9/16/36 4.2170,000 4.734,135 4.511%, due 10/20/32 4.60% (5 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 5.84786 (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 5.84786 (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 5.84786 (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 5.84786 (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 5.84786 (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 5.84786 (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 5.84786 (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27	3.85%, due 3/15/26	1.400.000	1.359.633
5.75%, due 5/1/30 1,620,504 Goldman Sachs Group, Inc. (The) 1.948%, due 10/21/27 (d) 3,260,000 2,998,164 Series V 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 980,000 891,593 Huntington Bancshares, Inc. 5.709%, due 2/2/35 (d) 2,185,000 2,200,633 Intesa Sanpaolo SpA 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 3,430,000 2,840,478 KeyBank NA 4.15%, due 8/8/25 1,585,000 1,549,849 Lloyds Banking Group pic 4.582%, due 12/10/25 1,365,000 1,342,783 4.65%, due 3/24/26 1,985,000 1,985,141 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 995,000 965,716 Macquarie Group Ltd. 2.2871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2.484%, due 9/16/36 2,170,000 1,734,135 2.511%, due 10/20/32 Nature Group pic (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,043,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		,,	,,
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1.948%, due 10/21/27 (d) 3,260,000 2,998,164 Series V 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 980,000 891,593 Huntington Bancshares, Inc. 5.709%, due 2/2/35 (d) 2,185,000 2,200,633 Inteas Sanpaolo SpA 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 3,430,000 2,840,478 KeyBank NA 4.15%, due 8/8/25 1,585,000 1,549,849 Lloyds Banking Group plc 4.582%, due 1/21/0/25 1,365,000 1,342,783 4.65%, due 3/24/26 1,985,000 1,985,000 1,995,101 995,000 965,716 Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2,170,000 1,734,135 2.511%, due 1/10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 1.35%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		1,01.0,000	1,020,001
Series V 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 980,000 891,593 Huntington Bancshares, Inc. 5.709%, due 2/2/35 (d) 2,185,000 2,200,633 intesa Sanpaolo SpA 3,430,000 2,840,478 KeyBank NA 1,585,000 1,549,849 Lloyds Banking Group plc 5,825,000 1,365,000 1,342,783 4,65%, due 12/10/25 1,365,000 1,342,783 1,955,000 1,953,141 4,976% (1 Year Treasury Constant Maturity Rate + 2,30%), due 8/11/33 (b) 995,000 965,716 Macquarie Group Ltd. 2,874,6, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2,170,000 1,734,135 2,511%, due 10/20/32 2,686,018 2,2484%, due 9/16/36 2,170,000 1,734,135 2,511%, due 10/20/32 2,686,018 NatWest Group plc (b) 3,073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4,60% (5 Year Treasury Constant Maturity Rate + 1.35%), due 6/28/31 (e) 2,650,000 1,997,624 5,847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013		3 260 000	2 998 164
4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) Huntington Bancshares, Inc. 5.709%, due 2/2/35 (d) 2,185,000 2,200,633 Intesa Sanpaolo SpA 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 3,430,000 2,840,478 KeyBank NA 4.15%, due 8/8/25 1,585,000 1,549,849 1,09d Sanking Group plc 4.582%, due 12/10/25 4.65%, due 3/24/26 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) Macquarie Group Ltd. 2.844%, due 9/16/36 2.170,000 1,734,135 2.511%, due 10/20/32 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.		0,200,000	2,000,104
Huntington Bancshares, Inc. 5.709%, due 2/2/35 (d) 2,185,000 2,200,633 intesa Sanpaolo SpA 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 3,430,000 2,840,478 KeyBank NA 4.15%, due 8/8/25 1,585,000 1,549,849 Lloyds Banking Group plc 4.582%, due 12/10/25 1,365,000 1,342,783 4.65%, due 3/24/26 1,985,000 1,953,141 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 995,000 965,716 Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2.484%, due 9/16/36 2,170,000 1,734,135 2.51%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		980 000	801 503
5.709%, due 2/2/35 (d) 2,200,633 Intesa Sanpaolo SpA 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 3,430,000 2,840,478 KeyBank NA 4.15%, due 8/8/25 1,585,000 1,549,849 Lloyds Banking Group pic 4.582%, due 12/10/25 1,365,000 1,342,783 4.65%, due 3/24/26 1,985,000 1,953,141 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 995,000 965,716 Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2.484%, due 9/16/36 2,170,000 1,734,135 2.511%, due 10/20/32 3,225,000 2,686,018 NattWest Group pic (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		300,000	031,000
At 198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.15%, due 8/8/25 4.15%, due 8/8/25 4.582%, due 12/10/25 4.582%, due 12/10/25 4.65%, due 3/24/26 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 4.976% (2 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) Morgan Stanley (d) 2.484%, due 9/16/36 2.170,000 1.734,135 2.511%, due 10/20/32 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.		2 185 000	2 200 622
4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) KeyBank NA 4.15%, due 8/8/25 Lloyds Banking Group plc 4.582%, due 12/10/25 4.65%, due 3/24/26 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 7.995,000 7.734,135 7.2484%, due 9/16/36 7.2190,000 7.734,135 7.2511%, due 10/20/32 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.		2,103,000	2,200,033
KeyBank NA 4.15%, due 8/8/25 1,585,000 1,549,849 Lloyds Banking Group plc 1,365,000 1,342,783 4.582%, due 12/10/25 1,365,000 1,985,000 1,953,141 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 995,000 965,716 Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2.170,000 1,734,135 2.511%, due 9/16/36 2,170,000 1,734,135 2.511%, due 10/20/32 3,225,000 2,686,018 NattWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		2 420 000	2 0 40 470
4.15%, due 8/8/25 Lloyds Banking Group plc 4.582%, due 12/10/25 4.65%, due 3/24/26 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) Morgan Stanley (d) 2.484%, due 9/16/36 2.511%, due 10/20/32 NattVest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 1.35%), due 3/227 Santander Holdings USA, Inc.		3,430,000	2,040,470
Lloyds Banking Group plc 4.582%, due 12/10/25 4.65%, due 3/24/26 1.985,000 1,953,141 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) Morgan Stanley (d) 2.484%, due 9/16/36 2.170,000 1,734,135 2.511%, due 10/20/32 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.	•	1 505 000	1 540 040
4.582%, due 12/10/25 1,365,000 1,342,783 4.65%, due 3/24/26 1,985,000 1,953,141 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 995,000 965,716 Macquarie Group Ltd. 1,490,000 1,232,047 Morgan Stanley (d) 2,170,000 1,734,135 2.511%, due 9/16/36 2,170,000 1,734,135 2.511%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		1,585,000	1,549,849
4.65%, due 3/24/26 1,985,000 1,953,141 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 995,000 965,716 Macquarie Group Ltd. 1,490,000 1,232,047 Morgan Stanley (d) 2,170,000 1,734,135 2.511%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		1 005 000	1 0 40 700
4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2.484%, due 9/16/36 2.511%, due 10/20/32 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.			
Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2.484%, due 9/16/36 2,170,000 1,734,135 2.511%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.			
2.871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2.484%, due 9/16/36 2,170,000 1,734,135 2.511%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		995,000	965,716
Morgan Stanley (d) 2.484%, due 9/16/36 2.511%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.	·		
2.484%, due 9/16/36 2,170,000 1,734,135 2.511%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		1,490,000	1,232,047
2.511%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.			
NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.			
3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,04,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		3,225,000	2,686,018
4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.	NatWest Group plc (b)		
5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.	3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28	2,145,000	2,004,322
Santander Holdings USA, Inc.	4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e)	2,650,000	1,997,624
	5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27	1,595,000	1,610,013
6.499%, due 3/9/29 (d) 1,315,000 1,360,923	Santander Holdings USA, Inc.		
	6.499%, due 3/9/29 (d)	1,315,000	1,360,923

	Principal Amount	Value
Corporate Bonds		
Banks		
Societe Generale SA (a)(b)(e)		
4.75% (5 Year Treasury Constant Maturity Rate + 3.931%), due 5/26/26	\$ 1,240,000	\$ 1,095,152
5.375% (5 Year Treasury Constant Maturity Rate + 4.514%), due 11/18/30	1,920,000	1,568,720
Synchrony Bank		
5.40%, due 8/22/25	1,805,000	1,791,162
JBS Group AG (a)		
3.091%, due 5/14/32 (d)	885,000	759,870
4.375% (5 Year Treasury Constant Maturity Rate + 3.313%), due 2/10/31 (b)(e)	2,555,000	2,025,843
6.442%, due 8/11/28 (d)	1,325,000	1,376,633
Vells Fargo & Co.		
3.35%, due 3/2/33 (d)	2,330,000	2,045,136
3.584%, due 5/22/28 (d)	380,000	363,680
5.499%, due 1/23/35 (d)	385,000	392,653
5.557%, due 7/25/34 (d)	275,000	280,759
Series S	,,,,,	
5.90%, due 6/15/24 (e)(f)	3,295,000	3,289,930
/estpac Banking Corp.	3,233,033	0,200,000
3.02% (5 Year Treasury Constant Maturity Rate + 1.53%), due 11/18/36 (b)	1,692,000	1,399,923
0.0270 (0.1041 Hododry 0011014111 Wattath y Hatto 1.1.0070), add 1.1710/00 (b)	1,032,000	
		77,166,585
uilding Materials 0.4%		
EMEX Materials LLC		
7.70%, due 7/21/25 (a)	2,490,000	2,552,250
Chemicals 0.7%		
lpek SAB de CV		
3.25%, due 2/25/31 (a)	1,255,000	1,049,981
traskem Netherlands Finance BV (a)		
4.50%, due 1/10/28	1,650,000	1,431,863
8.50%, due 1/12/31	393,000	374,324
asol Financing USA LLC	,	,
5.875%, due 3/27/24	2,075,000	2,068,683
	_,	4,924,851
		4,924,031
ommercial Services 0.3%		
shtead Capital, Inc.		
4.25%, due 11/1/29 (a)	1,640,000	1,536,064
alifornia Institute of Technology		
3.65%, due 9/1/2119	1,118,000	811,115
		2,347,179
omputers 0.2%		
lell International LLC		
8.10%, due 7/15/36	879,000	1,083,547
Diversified Financial Services 3.5%		
AerCap Ireland Capital DAC		
3.00%, due 10/29/28	1,650,000	1,497,050

### Para		Principal Amount	Value
Air Lease Corp 2.30%, due 27125 \$, 3,275,000 \$ 3,170,151 2.30%, due 27125 4,000,000 3,996,113 Aircaste Ltd. 5.25%, 60 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(0)(e) Aily Financial, Inc. 5.75%, due 17120/25 3,800,000 21,529,000 2,991,276 Ally Financial, Inc. 5.75%, due 17120/25 3,800,000 2,125,000 2,991,276 Ally Financial Linc. 5.75%, due 17120/25 3,800,000 2,125,000 2,991,276 Ally Financial Corp. 5.75%, due 17120/25 3,800,000 2,125,000 2,991,276 Ally Financial Corp. 5.75%, due 171173 1,880,000 2,125,000 2,991,276 Allo Silva, due 1711726 (a) 2,125,000 3,1496,185 Capital One Financial Corp. (b) 6.051%, due 215/27 (a) 1,800,000 1,793,478 Banco BTG Pactual SA 2.75%, due 1711726 (a) 1,800,000 1,793,478 Banco BTG Pactual SA 2.75%, due 1711726 (a) 1,800,000 1,793,478 Banco BTG Pactual SA 2.75%, due 1711726 (a) 1,800,000 1,793,478 Banco BTG Pactual SA 2.75%, due 1711726 (a) 1,800,000 1,405,185 6.312%, due 1711726 (a) 1,800,000 1,793,478 Banco BTG Pactual SA 2.75%, due 1711726 (a) 1,800,000 1,705,777 6.312%, due 1711727 1,100,000 1,605,443 Capital Corp. 3.50%, due 1711727 1,100,000 1,100,422 4.76%, 637 Bectric 1.4% APP Plexas, Inc. 4.70%, due 515/322 American Electric Power Co., Inc. 5.62%, due 2/15/28 (a) 1,185,000 1,185,000 1,180,400 Capital Corp. 5.75%, due 1011/51 9,950,000 1,295,180 Capital Corp. 5.75%, due 1011/51 9,950,000 1,295,180 Sempo 4.125% (5 Year Treasury Constant Maturity Rate + 2,868%), due 4/1/52 (b) 1,25%, due 515/53 Allo Solow, due 8/15/53 1,59%, due 1011/51 1,000 1,200,200 Belectroin co. 3.5% Capital Corp. 5.70%, due 8/15/53 1,59%, due 1715/25 (b) 1,25%, due 1715/25 (b) 1,25%, due 1715/25 (c) 1,25%, due 1715/	Corporate Bonds		
2.90%, due 2/1/25 3.29%, due 3/1/25 5.29%, (6) Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(e) 3.29%, due 1/1/31 5.29%, (6) Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(e) 3.29%, due 1/1/31 3.29%, due 1/1/31 3.29%, due 2/15/27 (a) 3.29%, due 2/15/27 (b) 3.29%, due 2/15/27 (c) 3.29%, due 3/15/28 (c)	Diversified Financial Services		
3.25%, due 31/25 Ajrocate Ltd. Aircaselle Ltd. Aircaselle Ltd. 5.25% (5 Vea Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(e) Ally Francala, Inc. 5.25% (5 Vea Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(e) Ally Francala, Inc. 5.75%, due 11/20/25 8.00%, due 11/1/31 1.890,000 2.1981,216 Abooth Holdings Funding Ltd. 3.25%, due 11/1/25 (a) 2.25%, due 1/11/26 (a) 2.25%, due 1/11/26 (a) 2.150,000 1.973,478 Barco BTC Pactual SA 2.75%, due 1/11/26 (a) 2.651/30, due 1/11/26 (a) 2.651/3	Air Lease Corp.		
Aircaste Ltd. 5 25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(e)	2.30%, due 2/1/25	\$ 3,275,000	\$ 3,170,151
5.25% (6 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(e) 1,750,972 1,757%, due 11/20/25 3.820,000 3.8003, due 11/1/31 1,800,000 3.8003, due 11/1/31 1,800,000 3.293, due 2/15/27 (a) 2,25%, due 2/15/27 (a) 2,25%, due 2/15/27 (a) 2,25%, due 1/11/26 (a) 2,75%, due 1/11/26 (a) 2,75%, due 1/11/26 (a) 3,180,000 3,803,039 3,803,039 3,803,039 3,800,000 3,803,039 3,800,000 3,800,300 3,800,000	3.25%, due 3/1/25	4,000,000	3,906,113
Ally Financial, Inc. 3,820,000 3,830,349 5,75%, due 11/2025 3,820,000 3,830,349 6,800%, due 11/1/31 1,890,000 2,991,216 1,890,000 2,991,216 2,190,000 1,973,478 8,800 8,102/15/27 (e) 2,15/27 (e) 2,15	Aircastle Ltd.		
5.75%, due 11/20/25 3,820,000 3,830,349 8.00%, due 11/1/31 1,890,000 2,931,216 4.00%, due 21/5/27 (a) 2,125,000 1,973,478 Banco BTG Pachual SA 2,275%, due 11/12/6 (b) 1,585,000 1,496,185 Capital One Financial Corp. (d) 6,650,00 675,777 6,051%, due 6/8/29 1,660,000 1,653,443 Nommura Holdings, Inc. 5,099%, due 7/8/25 1,660,000 1,653,443 OneMain Finance Corp. 1,100,000 1,006,422 2,4768,637 Electric 1.4% 47,00%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5,625%, due 3/1/33 1,765,000 1,182,906 5,129%, due 3/1/32 1,175,000 1,182,906 1,182,906 5,129%, due 3/1/32 (a) 1,185,000 1,130,746 Dominion Energy, Inc. 5,129%, due 1/1/5/28 (a) 1,185,000 704,317 Ohio Power Co. 5,290%, due 1/1/5/19 (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(e)	1,770,000	1,550,972
8.00%, due 11/1/31 Avoiden Medidings Funding Ltd. \$2.5%, due 21/5/7 (p) \$2.05%, due 21/5/7 (p) \$3.25%, due 21/5/7 (p) \$3.25%, due 11/1/26 (p) \$3.05%, due 11/1/27 (p) \$3.05%, due 11/1/27 (p) \$3.09%,	Ally Financial, Inc.		
Avoton Holdings Funding Ltd. 3 25%, due 2/15/27 (a) 2,125,000 1,973,478 Banco BTG Pactus ISA 2,75%, due 1/11/26 (a) 1,585,000 1,496,185 Capital One Financial Corp. (b) 6,051%, due 2/1/35 6,65,000 7675,777 6,312%, due 68/29 1,860,000 1,917,481 Nomura Holdings, Inc. 5,099%, due 7/3/25 1,660,000 1,653,443 One Mehain Finance Corp. 3,50%, due 1/15/27 1,100,000 1,006,422 24,768,637 Blectric 1.4% AEP Texas, Inc. 4,70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5,625%, due 3/1/33 1,765,000 1,820,906 Capine Corp. 3,50%, due 3/15/28 (a) 1,185,000 1,180,906 Capine Corp. 3,50%, due 3/15/28 (a) 1,185,000 1,130,746 Deminion Energy, Inc. Senies C 4,30% (5 Year Treasury Constant Maturity Rate + 3,195%), due 1/15/27 (b)(e) 780,000 704,317 Ohlo Power Co. Series R 2,90%, due 10/1/51 955,000 3,550,000 1,295,189 Sempra 4,125% (5 Year Treasury Constant Maturity Rate + 2,868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric Co. 3,50%, due 8/15/53 1,580,000 1,581,110 1,272,000 1,581,110 1,272,000 1,580,000 1,581,110 1,272,000 1,580,000 1,581,110 1,272,000 1,580,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,000 1,581,110 1,272,00	5.75%, due 11/20/25	3,820,000	3,830,349
3.25%, due 2/15/27 (a) 1,973,478 Banco BT6 Pactual SA 2,75%, due 1/11/26 (a) 1,585,000 1,496,185 Capital One Financial Corp. (d) 6.051%, due 2/17/25 666,000 1,77,747 6.312%, due 6/8/29 666,000 1,717,481 Nomura Holdings, Inc. 5.099%, due 7/3/25 1,660,000 1,653,443 OneMain Finance Corp. 3.50%, due 1/15/27 1,100,000 1,060,422 24,768,637 Electric 1.4% Electric 1.4% Electric 1.4% AFF Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,186,000 Electric 1.4% AFF Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,186,000 Capital Corp. 5.125%, due 3/15/28 (a) 1,765,000 1,820,906 Capital Corp. 5.125%, due 3/15/28 (a) 1,175,000 1,180,006 Capital Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,180,006 Electric 1.4% Electric 1	8.00%, due 11/1/31	1,890,000	2,091,216
Banco BTG Pactual SA 1,585,00e 1,496,185 2,75%, due 1/11/26 (a) 1,585,00e 1,496,185 Capital One Financial Corp. (b) 665,000 675,777 6,312%, due 6/8/29 1,660,000 1,917,481 Nomura Holdings, Inc. 1,660,000 1,653,443 0,999%, due 7/3/25 1,660,000 1,653,443 OneMain Finance Corp. 1,100,000 2,4768,637 Electric 1.4% AFP Texas, Inc. 1,175,000 1,162,499 AFP Texas, Inc. 1,775,000 1,146,249 American Electric Power Co., Inc. 1,765,000 1,820,906 Sci.25%, due 3/1/33 1,765,000 1,820,906 Capital Corp. 5,625%, due 3/1/38 1,185,000 1,180,006 Sci.25%, due 3/1/38 (a) 1,185,000 1,180,006 1,180,006 704,317 Sci.25%, due 3/1/528 (a) 7,80,000 704,317 7010 Power Co. 700,000 704,317 7010 Power Co. 700,000 628,833 702,000 1,855,000 1,295,189 700,	Avolon Holdings Funding Ltd.		
2.75%, due 1/11/26 (a) 1,496,185 Capital One Financial Corp. (d) 665,000 675,777 6.312%, due 6/8/29 1,860,000 1,917,481 Nomura Holdings, Inc. 5.099%, due 7/3/25 1,660,000 1,653,443 OneMain Finance Corp. 3.50%, due 1/15/27 1,100,000 1,006,422 24,768,637 Electric 1.4% Electric 1.4% 1,100,000 1,100,422 34,768,637 Electric 1.4% 1,100,000 1,100,422 34,768,637 Electric 1.4% 1,100,000 1,100,000 1,100,422 34,768,637 Electric 1.4% 1,100,000	3.25%, due 2/15/27 (a)	2,125,000	1,973,478
Capital One Financial Corp. (d) 6.65,000 675,777 6.051%, due 2/1/35 665,000 1,917,481 Nomura Holdings, Inc. 1,660,000 1,653,443 OneMain Finance Corp. 1,100,000 1,653,443 OneMain Finance Corp. 1,100,000 24,768,637 Electric 1.4% AEP Texas, Inc. 1,175,000 1,146,249 Arrows, due 5/15/32 1,175,000 1,180,000 Arrows, due 5/15/32 1,765,000 1,802,906 Calpine Corp. 5,625%, due 3/1/33 1,765,000 1,802,906 Calpine Corp. 5,125%, due 3/15/28 (a) 1,185,000 1,130,746 Dominion Energy, Inc. Series C 2,90%, due 10/1/51 955,000 704,317 Ohio Power Co. 1,855,000 1,892,808 Pacific Sas and Electric Co. 3,50%, due 8/1/50 1,855,000 1,892,806 Virginia Electric and Power Co. 1,580,000 1,651,110 10,270,260 Electrosury Constant Maturity Rate + 2,868%), due 4/1/52 (b) 1,580,000 1,651,110 10,270,260 Electrosury Constant Maturity Rate + 2,86	Banco BTG Pactual SA		
6.051%, due 2/1/35 665,000 675,777 6.312%, due 6/8/29 1,860,000 1,917,481 Nonura Holdings, Inc. 5.099%, due 7/3/25 1,660,000 1,653,443 OneMain Finance Corp. 3.50%, due 1/15/27 1,100,000 1,653,443 OneMain Finance Corp. 3.50%, due 1/15/27 1,100,000 1,006,422 24,768,637 Electric 1.4%	2.75%, due 1/11/26 (a)	1,585,000	1,496,185
6.312%, due 6/8/29 1,860,000 1,917,481 Nomura Holdings, Inc. 5.099%, due 7/3/25 1,660,000 1,653,443 OneMain Finance Corp. 3.50%, due 1/15/27 1,100,000 1,006,422 2,4768,637 Electric 1.4% AEP Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5.625%, due 3/1/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/1/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/1/32 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/1/32 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,185,000 1,180,746 Commino Energy, Inc. Series C 4.35% (6 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,555,000 1,295,189 Sempa 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 1,595,000 1,295,189 Sempa 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 1,595,000 1,295,189 Sempa 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 1,590,000 1,295,189 Sempa 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 1,651,110 1,0270,260 Electronics 0.3% Arrow Electronics, Inc.	Capital One Financial Corp. (d)		
Nomura Holdings, Inc. 1,660,000 1,653,443 5.09%, due 77/2/5 1,660,000 1,653,443 OneMain Finance Corp. 1,100,000 1,006,422 24,768,637 Electric 1.4% AEP Texas, Inc. 1,175,000 1,146,249 American Electric Power Co., Inc. 1,765,000 1,820,906 Calpine Corp. 1,185,000 1,820,906 Calpine Corp. 1,185,000 1,130,746 Domition Energy, Inc. 8 780,000 704,317 Ohio Power Co. 8 780,000 704,317 Ohio Power Co. 955,000 628,883 Pacific Gas and Electric Co. 3,50%, due 8/1/50 1,855,000 1,295,189 Sempa 4,125% (5 Year Treasury Constant Maturity Rate + 2,868%), due 4/1/52 (b) 1,855,000 1,892,800 Virginia Electric and Power Co. 1,500,000 1,892,800 Virginia Electric and Power Co. 1,500,000 1,651,110 1,0,270,260 Electronics 0.3% 1,650,000 1,651,110 1,0,270,260	6.051%, due 2/1/35	665,000	675,777
5.099%, due 7/3/25 1,660,000 1,653,443 OneMain Finance Corp. 1,100,000 1,006,422 3.50%, due 1/15/27 1,100,000 1,006,422 42,768,637 4,70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 1,765,000 1,820,906 Calpine Corp. 1,185,000 1,130,746 Dominion Energy, Inc. 5.125%, due 3/15/28 (a) 1,185,000 1,130,746 Dominion Energy, Inc. 5.866 5.866 5.866 5.866 5.866 6.883 Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 701,317 Ohio Power Co. 5.290%, due 10/1/51 955,000 628,883 826	6.312%, due 6/8/29	1,860,000	1,917,481
OneMain Finance Corp. 1,006,422 24,768.637 3.50%, due 1/15/27 1,100,000 1,006,422 24,768.637 Electric 1.4% AEP Texas, Inc. 1,175,000 1,146,249 American Electric Power Co., Inc. 1,765,000 1,820,906 Calpine Corp. 1,185,000 1,130,746 Dominion Energy, Inc. 861,000 704,317 Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Noil Power Co. 861,000 7,80,000 704,317 Noil Power Co. 955,000 628,883 Pacific Sas and Electric Co. 3,50%, due 8/15/5 1,855,000 1,295,189 Sempra 4,125% (5 Year Treasury Constant Maturity Rate + 2,868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5,70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	Nomura Holdings, Inc.		
3.50%, due 1/15/27 1,100,000 1,006,422 24,768,637 Electric 1.4% AEP Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5.625%, due 3/15/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,185,000 1,130,746 Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 1,855,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 955,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virgina Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,580,000 1,651,110 1,0270,260 Electronics 0.3% Arrow Electronics Inc.		1,660,000	1,653,443
Electric 1.4% AEP Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5.625%, due 3/1/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,130,746 Dominion Energy, Inc. 5.876%, due 3/15/28 (a) 1,185,000 1,130,746 Dominion Energy, Inc. 5.125%, due 3/15/28 (a) 780,000 704,317 Chio Power Co. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Chio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc. 4.65tronics 0.3%	OneMain Finance Corp.		
Electric 1.4% AEP Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5.625%, due 3/1/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,185,000 1,130,746 Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	3.50%, due 1/15/27	1,100,000	1,006,422
AEP Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5.625%, due 3/1/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,185,000 1,130,746 Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.			24,768,637
AEP Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5.625%, due 3/1/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,185,000 1,130,746 Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	Electric 1.4%		
4.70%, due 5/15/32			
American Electric Power Co., Inc. 5.625%, due 3/1/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,130,746 Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.		1.175.000	1.146.249
5.625%, due 3/1/33 1,765,000 1,820,906 Calpine Corp. 1,185,000 1,130,746 Dominion Energy, Inc. 3,50% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. 3,50%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3,50%, due 8/1/50 1,855,000 1,295,189 Sempra 4,125% (5 Year Treasury Constant Maturity Rate + 2,868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5,70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc. 4,651,110 1,000		, ,	, ,
Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,130,746 Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.		1,765,000	1,820,906
5.125%, due 3/15/28 (a) 1,185,000 1,130,746 Dominion Energy, Inc.			
Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.		1,185,000	1,130,746
Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 700 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.			
Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 1,580,000 1,651,110 5.70%, due 8/15/53 1,580,000 1,651,110 Electronics 0.3% Arrow Electronics, Inc.			
Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 1,580,000 1,651,110 5.70%, due 8/15/53 1,580,000 1,651,110 Electronics 0.3% Arrow Electronics, Inc.	4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e)	780,000	704,317
2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	Ohio Power Co.		
2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	Series R		
3.50%, due 8/1/50		955,000	628,883
Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	Pacific Gas and Electric Co.		
Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 1,580,000 1,651,110 5.70%, due 8/15/53 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	3.50%, due 8/1/50	1,855,000	1,295,189
Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	Sempra		
Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b)	2,150,000	1,892,860
Electronics 0.3% Arrow Electronics, Inc.	Virginia Electric and Power Co.		
Electronics 0.3% Arrow Electronics, Inc.	5.70%, due 8/15/53	1,580,000	1,651,110
Electronics 0.3% Arrow Electronics, Inc.			
Arrow Electronics, Inc.			
6.125%, due 3/1/26 1,760,000 1,760,743		. 706	4 =00 = :-
	6.125%, QUE 3/1/26	1,/60,000	1,/60,/43

	Principal Amount	Value
Corporate Bonds		
Environmental Control 0.1%		
Covanta Holding Corp.		
4.875%, due 12/1/29 (a)	\$ 950,000	\$ 820,506
Food 0.6%		
JBS USA LUX SA		
5.75%, due 4/1/33	2,140,000	2,118,725
Minerva Luxembourg SA		
8.875%, due 9/13/33 (a)	1,085,000	1,136,899
Smithfield Foods, Inc.	4 500 000	1 000 000
3.00%, due 10/15/30 (a)	1,520,000	1,262,226
		4,517,850
Gas 0.9%		
Brooklyn Union Gas Co. (The)		
6.388%, due 9/15/33 (a)	1,325,000	1,375,122
National Fuel Gas Co.	4 005 000	1 400 054
2.95%, due 3/1/31	1,695,000	1,429,054
5.50%, due 10/1/26	1,395,000	1,406,826
Piedmont Natural Gas Co., Inc. 5.05%, due 5/15/52	1,070,000	986,939
Southern Co. Gas Capital Corp.	1,070,000	900,939
Series 21A		
3.15%, due 9/30/51	1,500,000	1,011,413
6.1.6.1.9, 6.0.6.6.1.6.1.	.,000,000	6,209,354
Household Products & Wares 0.4%		
Kronos Acquisition Holdings, Inc.		
5.00%, due 12/31/26 (a)	2,770,000	2,677,510
Insurance 0.9%		
Lincoln National Corp. 7.988% (3 Month SOFR + 2.619%), due 5/17/66 (b)	3,537,000	2,678,818
1.986 % (\$ Month 36) N + 2.019 %), due 3/11/00 (b) NMI Holdings, Inc.	3,337,000	2,070,010
7.375%, due 6/1/25 (a)	685,000	691,850
Protective Life Corp.	000,000	001,000
8.45%, due 10/15/39	2,476,000	3,100,903
	, ,,,,,	6,471,571
Media 0.1%		
DISH DBS Corp.	4.050.000	0.40.000
5.75%, due 12/1/28 (a)	1,250,000	840,906
Miscellaneous—Manufacturing 0.3%		
Textron Financial Corp.		
7.376% (3 Month SOFR + 1.997%), due 2/15/42 (a)(b)	2,905,000	2,454,315

Case on 15%		Principal Amount	Value
Segritory P.SEC Via Gaz Capital SA 7.268 k, dia S/1637 (pigg) \$ 8.50,000 \$ 6.58.750 \$ 6.50.750 \$	Corporate Bonds		
Packaging & Containers 0.3% Berry Global, Inc.	Oil & Gas 0.1%		
Packaging & Containers 0.3% Berry Gibbal Inc. 1,240,000 1,219,789 Converse Processing Sites Container, Inc. 840,000 898,389 Converse Struckway Sites Container, Inc. 840,000 898,389 Converse Struckway Sites Container, Inc. 840,000 2,056,179 Pharmacouticals 0.5% Bayer LIS Finances LIC 840,000 1,109,432 Bayer LIS Finances LIC 840,000 1,109,432 Converse Processing Sites Container Sites Sit	Gazprom PJSC Via Gaz Capital SA		
Berry Bircha, Inc.	7.288%, due 8/16/37 (a)(g)	\$ 850,000	\$ 658,750
4,875%, due 715/26 (a) 1,240,000 1,219,780 Owers-Brokway Glass Container, Inc. 6625%, due 6/13/27 (a) 840,000 836,390 Pharmaceuticals 0.5% 4,000 80,63,390 Bayer LS Finance LLC 3,15%, due 10/12/53 (a) 1,105,000 1,109,432 Itera Pharmaceutical Finance Netherlands III BV 21,000 205,595 3,15%, due 10/1/26 221,000 205,595 7,875%, due 9/15/29 10,000 10,786 7,875%, due 9/15/29 10,000 10,786 7,875%, due 19/15/29 1,710,000 1,365,130 CR.742%, due 12/31/39 1,710,000 1,365,130 CR.742%, due 12/31/39 1,710,000 2,682,334 DEM Midstream Partners LP 3,990,000 2,682,334 DEM Midstream Operating LP 3,990,000 2,682,334 DEM Midstream Operating LP 3,595, due 2/15/20 (a) 1,515,000 1,539,384 Entridige, Inc. 5,70%, due 2/15/20 (a) 2,500,000 2,682,334 DE Midstream LD 5,506%, due 3/15/20 (a) 2,500,000 1,509,592 Synses L <td< td=""><td>Packaging & Containers 0.3%</td><td></td><td></td></td<>	Packaging & Containers 0.3%		
Owers-Brockway Glass Container, Inc. 843,00 833,30 6,62%, one 5/13/27 (e) 840,00 836,30 Pharmaceuticals 0.5% Bayer US Finance LLC 6,879%, due 1/12/153 (a) 1,075,000 1,109,432 6,879%, due 1/12/153 (a) 221,000 205,595 4,75%, due 5/9/27 2,345,000 2,265,866 4,75%, due 5/9/29 2,345,000 2,265,866 Pharmaceuticals Holdings LLC 2,742%, due 1/23/19 1,710,000 1,365,130 Conteire Corpus Christil Holdings LLC 2,742%, due 1/23/19 1,710,000 1,365,130 Colk Micstream Partones LP 3,25%, due 2/15/32 3,090,000 2,239,510 COP Micstream Operating LP 3,25%, due 2/15/32 3,090,000 2,882,334 Chriditye, inc. 1,715,000 1,539,384 Enterty Transfer LP 2,500,000 2,358,000 Speries H 5,50%, due 3/15/26 (a) 3,00 2,358,00 Fillink Micstream LC 5,50%, due 3/15/28 (b) 5,60%, due 3/15/26 (b) 2,500,00 2,435,00 Speries H 5,50%, due 3/15/28 (b)			
6.625%, due 5/13/27 (a) 840.09 Pharmaceuticals 0.5% Bayer US Finance LLC 6.875%, due 11/21/53 (a) 1,075.00 1,109,432 Teve Pharmaceutical Finance Netherlands III BV 3.15%, due 11/21/53 (a) 22,55.95 4.75%, due 5/19/27 2,345.00 22,55.95 4.75%, due 9/15/29 2,345.00 2,55.85 4.75%, due 9/15/29 10,00 1,00 1,00 1,00 1,00 1,00 1,00 1,		1,240,000	1,219,789
Pharmaceuticals 0.5% Super US Finance LLC 6.875%, due 11/21/53 (a) 1,075,000 1,109,432 1,075,000 1,109,432 1,075,000 1,109,432 1,075,000 1,0			
Pharmaceuticals 0.5% Bayer US Finance LLC	6.625%, due 5/13/27 (a)	840,000	
Bayer US Finance LLC 6.875%, due 11/21/53 (a) 1,075,000 1,094,942 Exe Pharmaceutical Finance Netherlands II BV 21,000 205,595 3.15%, due 10/17/26 221,000 205,595 4.75%, due 9/15/29 10,000 10,766 7,875%, due 9/15/29 10,000 10,766 Pipelines 3.5% Cheniere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,365,130 Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,365,130 Christi Holdings LLC 2.742%, due 2/15/32 (a) 2,570,000 2,239,510 Christi Holdings LLC 3.25%, due 2/15/32 (a) 3,080,000 2,682,334 DEP Midstream Operating LP 3,098, due 4/15/32 (a) 1,715,000 1,539,384 Enthing, inc. 1,125,000 1,160,595 5,969%, due 3/8/33 1,125,000 2,335,002 2,335,002 2,345,802 2,355,002 2,355,002 2,355,002 2,355,002 2,435,002 2,135,002 2,435,002 2,435,002 <			2,056,179
6.875%, due 11/21/33 (g) 1,075,000 1,109,432	Pharmaceuticals 0.5%		
6.875%, due 11/21/33 (g) 1,075,000 1,109,432	Bayer US Finance LLC		
Teva Pharmaceutical Finance Netherlands III BV 21,000 205,595 23,500 2265,856 27,675%, due 101/126 23,45,000 205,595 20,000 205,595 20,000 20,595,668 20,000 20,595,668 20,000 20,595,668 20,000 20,595,668 20,000 20,595,668 20,000 20,595,668 20,000 20,595,668 20,000 20,595,608 20,500 20,500,000 20,500,500 20,5		1,075,000	1,109,432
4.75%, due 5/9/27 2,345,009 2,265,856 7.875%, due 9/15/29 10,006 10,766 Pipelines 3.5% Chemiere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,365,130 CNX Midstream Partners LP 2,570,000 2,239,510 CPP Midstream Operating LP 3,090,000 2,682,334 2.55%, due 2/15/32 3,090,000 2,682,334 DT Midstream, Inc. 4,75%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 3,50%, due 4/15/32 (a) 1,160,595 5,696%, due 3/8/33 1,125,000 2,354,896 Energy Transfer LP 5,696%, due 3/8/26 2,355,000 2,435,002 2,435,002 2,435,002 Energy Transfer LP 5,696%, due 1/15/28 (a) 75,000 2,435,002 <t< td=""><td>Teva Pharmaceutical Finance Netherlands III BV</td><td></td><td></td></t<>	Teva Pharmaceutical Finance Netherlands III BV		
4.75%, due 5/9/27 2,345,000 2,265,856 7.875%, due 9/15/29 10,006 10,766 Pipelines 3.5% Chemiere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,365,130 CNX Midstream Partners LP 2,570,000 2,239,510 CPP Midstream Operating LP 3,990,000 2,682,334 2.55%, due 2/15/32 3,090,000 2,682,334 DT Midstream, Inc. 4,30%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 3,596, due 3/8/33 1,125,000 2,354,896 Enbridge, Inc. 5,696%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP 5,696%, due 3/8/28 3,500,000 2,435,002 Series H 5,696%, due 1/15/28 (a) 2,500,000 2,435,002 Entire Midstream LC 5,696%, due 1/15/28 (a) 750,000 2,435,002 Entire Midstream LC 3,600,000 3,646,808 3,685%, due 6/30/31 (a) 1,540,000 364,608 Hess Midstream Operations LP 5,625%, due 2/15/26 (a) 3,670,000 3,646,808 MCHZ LP 4,00%, due 3/15/28 2,035,0	3.15%, due 10/1/26	221,000	205,595
Pipelines 3.5% Chemiere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1.710,000 1.365,130 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000	4.75%, due 5/9/27	2,345,000	2,265,856
Pipelines 3.5% Cheniere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,365,130 (2.745%, due 12/31/39) 1,710,000 2,239,510 (2.750,000 2.259,510 (2.750,000 (2.	7.875%, due 9/15/29	10,000	10,786
Cheniere Corpus Christi Holdings LLC 1,710,000 1,365,130 2.742%, due 12/31/39 1,710,000 1,365,130 CNX Midstream Partners LP 2,570,000 2,239,510 DDCP Midstream Operating LP 3,25%, due 2/15/32 3,090,000 2,682,334 DT Midstream, Inc. 4,50%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 5,70%, due 3/8/33 1,125,000 1,160,595 5,969%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 5,525%, due 1/15/28 (a) 2,520,000 2,435,022 Enlish Midstream LLC 5,625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3,363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5,625%, due 2/15/26 (a) 367,000 364,688 Kinder My que, Inc. 2,035,000 2,327,888 MEX LP 4,00%, due 3/15/28 2,035,000 2,327,888 MEINT 4,00%, due 3/15/28 560,000 542,300 Palias All American Pipeline LP 3,80%, due 9/15/30 1,040,000 960,731			3,591,669
2.742%, due 1/31/39 1,365,130 CNX Mistream Partners LP 4.75%, due 4/15/30 (a) 2,570,000 2,239,510 DCP Midstream Operating LP 3.25%, due 2/15/32 3,090,000 2,682,334 DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 5.70%, due 3/8/33 1,125,000 1,160,595 5.70%, due 3/8/33 1,125,000 2,355,000 2,354,896 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5.62%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdoc LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 1/15/32 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 Flex Intermediate Policie LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC	Pipelines 3.5%		
CNX Midstream Partners LP 4.75%, due 4/15/30 (a) 2,570,000 2,239,510 DCP Midstream Operating LP 3.25%, due 2/15/32 3,090,000 2,682,334 DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 5.70%, due 3/8/33 1,125,000 2,355,000 2,354,806 Enbridge, Inc. 5.70%, due 3/8/26 2,355,000 2,355,000 2,354,806 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hss Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 8,056,000 542,300 Plais All American Pipeline LP 3.80%, due 9/15/30 560,000 542,300 Sabine Pass Liquefaction LLC	Cheniere Corpus Christi Holdings LLC		
4.75%, due 4/15/30 (a) 2,570,000 2,239,510 DCP Midstream Operating LP 3,25%, due 2/15/32 3,090,000 2,682,334 DT Midstream, Inc. 4,30%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 1,125,000 1,160,595 5,969%, due 3/8/33 1,125,000 2,354,896 5.70%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 5,600% (5 Year Treasury Constant Maturity Rate + 5,694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5,625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdoc LLC 3,363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 3,625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7,75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4,00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3,80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC	2.742%, due 12/31/39	1,710,000	1,365,130
DCP Midstream Operating LP 3.25%, due 2/15/32 3,090,000 2,682,334 DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,539,384 Elbridge, Inc. 5.70%, due 3/8/33 1,125,000 1,160,595 5.969%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC	CNX Midstream Partners LP		
3,25%, due 2/15/32 DT Midstream, Inc. 4,30%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 5,70%, due 3/8/33 1,125,000 1,160,595 5,969%, due 3/8/26 Energy Transfer LP Series H 6,50% (5 Year Treasury Constant Maturity Rate + 5,694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5,625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3,363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5,625%, due 2/15/26 (a) 8,000 3,64,888 Kinder Morgan, Inc. 7,75%, due 1/15/32 Morgan, Inc. 4,00%, due 3/15/28 Plains All American Pipeline LP 3,80%, due 9/15/30 1,040,000 3,090,731 Sabine Pass Liquefaction LLC	4.75%, due 4/15/30 (a)	2,570,000	2,239,510
DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 5.70%, due 3/8/33 1,125,000 1,160,595 5.969%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 6.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hsess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 367,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC	DCP Midstream Operating LP		
4.30%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 5.70%, due 3/8/33 1,125,000 1,160,595 5,969%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 6.50% (6 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 3,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 3,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 3,000 364,688 Kinder Morgan, Inc. 7.75%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC	3.25%, due 2/15/32	3,090,000	2,682,334
Enbridge, Inc. 5.70%, due 3/8/33 1,125,000 1,160,595 5.969%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 3,500,000 2,435,022 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC	DT Midstream, Inc.		
5.70%, due 3/8/33 1,125,000 1,160,595 5.969%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,888 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC 5.00 1,040,000 960,731		1,715,000	1,539,384
5.969%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 5.60% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 750,000 741,312 Flex Intermediate Holdco LLC 750,000 1,264,266 Hess Midstream Operations LP 367,000 364,868 Kinder Morgan, Inc. 367,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC 960,731	Enbridge, Inc.		
Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) \$6,000 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 AUMENTAL P 4.00%, due 3/15/28 Plains All American Pipeline LP 3.80%, due 9/15/30 \$1,040,000 960,731 Sabine Pass Liquefaction LLC			
Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 367,000 364,688 Kinder Morgan, Inc. 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC 960,731		2,355,000	2,354,896
6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 4.00%, due 3/15/28 MPLX LP 4.00%, due 3/15/28 Plains All American Pipeline LP 3.80%, due 9/15/30 Sabine Pass Liquefaction LLC			
EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 367,000 364,688 Kinder Morgan, Inc. 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC 960,731		0.500.000	0.405.000
5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC 960,731		2,520,000	2,435,022
Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 87,000 864,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 Plains All American Pipeline LP 3.80%, due 9/15/30 Sabine Pass Liquefaction LLC		750,000	741.010
3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC		750,000	741,312
Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 Plains All American Pipeline LP 3.80%, due 9/15/30 Sabine Pass Liquefaction LLC		1 540 000	1 264 266
5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC 960,731		1,540,000	1,204,200
Kinder Morgan, Inc. 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC 960,731		367 000	264 699
7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC		307,000	304,000
MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC		2 035 000	2 327 888
4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 1,040,000 960,731 Sabine Pass Liquefaction LLC 960,731		2,030,000	2,021,000
Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC		560,000	542 300
3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC		333,000	3 12,300
Sabine Pass Liquefaction LLC		1.040.000	960.731
		.,5 .5,600	230,.31
	5.75%, due 5/15/24	246,000	245,873

	Principal Amount	Value
Corporate Bonds		
Pipelines		
Targa Resources Corp.		
4.20%, due 2/1/33	\$ 725,000	\$ 663,67
/enture Global LNG, Inc.		
9.875%, due 2/1/32 (a)	1,015,000	1,067,40
Western Midstream Operating LP		
5.25%, due 2/1/50 (h)	1,800,000	1,608,70
Williams Cos., Inc. (The)		
3.50%, due 10/15/51	1,425,000	1,033,07
		24,596,78
Real Estate Investment Trusts 0.9%		
GLP Capital LP		
3.35%, due 9/1/24	1,535,000	1,507,420
ron Mountain, Inc.	1,223,223	.,,
4.875%, due 9/15/29 (a)	1,686,000	1,575,493
Starwood Property Trust, Inc.	.,,	.,,
3.625%, due 7/15/26 (a)	3,172,000	2,932,364
	-, ,	6,015,27
		0,010,21
Retail 0.3%		
AutoNation, Inc.		
4.75%, due 6/1/30	1,116,000	1,073,126
Nordstrom, Inc.	4.005.000	
4.25%, due 8/1/31	1,635,000	1,357,697
		2,430,823
Semiconductors 0.3%		
Broadcom, Inc. (a)		
3.469%, due 4/15/34	2,040,000	1,771,936
3.75%, due 2/15/51	620,000	487,110
		2,259,040
Felecommunications 0.3%		
Altice France SA	4.455.000	4 000 74
5.125%, due 7/15/29 (a)	1,455,000	1,063,743
XT&T, Inc.	4 405 000	4 000 50
3.50%, due 9/15/53	1,485,000	1,060,562
		2,124,305
Total Corporate Bonds		
(Cost \$233,336,723)		216,925,130
Foreign Government Bonds 1.9%		
Brazil 0.1%		
Brazil Government Bond		
3.75%, due 9/12/31	525,000	460,35

	Principal Amount	Value
Foreign Government Bonds		
Chile 0.5%		
Corp. Nacional del Cobre de Chile		
6.44%, due 1/26/36 (a)	\$ 1,645,000	\$ 1,679,480
Empresa Nacional del Petroleo		
3.45%, due 9/16/31 (a)	2,540,000	2,136,660
		3,816,140
Colombia 0.3%		
Colombia Government Bond		
3.25%, due 4/22/32	2,335,000	1,827,685
4.50%, due 1/28/26	500,000	489,771
		2,317,456
Novice 1 09/		
Mexico 1.0% Comision Federal de Electricidad (a)		
3.875%, due 7/26/33	2,385,000	1,932,372
4.677%, due 2/9/51	1,855,000	1,277,318
Petroleos Mexicanos	1,000,000	1,277,010
6.50%, due 3/13/27	2,535,000	2,377,167
6.75%, due 9/21/47	1,980,000	1,262,952
5.10 /0; dd0 5/21/47	1,000,000	6,849,809
otal Foreign Government Bonds		0,040,000
(Cost \$16,123,474)		13,443,762
Loan Assignments 0.4% Diversified/Conglomerate Service 0.2%		
ruGreen LP (b)		
First Lien Second Refinancing Term Loan		
9.433% (1 Month SOFR + 4.00%), due 11/2/27	758,258	
		731 //03
		731,403
Second Lien Initial Term Loan		
	450,000	731,403 357,750
Second Lien Initial Term Loan 14.074% (3 Month SOFR + 8.50%), due 11/2/28		357,750
Second Lien Initial Term Loan 14.074% (3 Month SOFR + 8.50%), due 11/2/28 ligh Tech Industries 0.2%		357,750
Second Lien Initial Term Loan 14.074% (3 Month SOFR + 8.50%), due 11/2/28 ligh Tech Industries 0.2% thead DB Holdings LLC		357,750
Second Lien Initial Term Loan 14.074% (3 Month SOFR + 8.50%), due 11/2/28 ligh Tech Industries 0.2% shead DB Holdings LLC Incremental Term Loan B	450,000	357,750 1,089,153
Second Lien Initial Term Loan 14.074% (3 Month SOFR + 8.50%), due 11/2/28 ligh Tech Industries 0.2% shead DB Holdings LLC Incremental Term Loan B 9.569%, due 1/27/31		357,750
Second Lien Initial Term Loan 14.074% (3 Month SOFR + 8.50%), due 11/2/28 ligh Tech Industries 0.2% shead DB Holdings LLC Incremental Term Loan B 9.569%, due 1/27/31 total Loan Assignments	450,000	357,750 1,089,153 1,555,871
Second Lien Initial Term Loan 14.074% (3 Month SOFR + 8.50%), due 11/2/28 ligh Tech Industries 0.2% shead DB Holdings LLC Incremental Term Loan B 9.569%, due 1/27/31	450,000	357,750 1,089,153
Second Lien Initial Term Loan 14.074% (3 Month SOFR + 8.50%), due 11/2/28 ligh Tech Industries 0.2% shead DB Holdings LLC Incremental Term Loan B 9.569%, due 1/27/31 otal Loan Assignments (Cost \$2,746,864)	450,000	357,750 1,089,153 1,555,871
Second Lien Initial Term Loan 14.074% (3 Month SOFR + 8.50%), due 11/2/28 ligh Tech Industries 0.2% shead DB Holdings LLC Incremental Term Loan B 9.569%, due 1/27/31 total Loan Assignments (Cost \$2,746,864) Mortgage-Backed Securities 38.9%	450,000	357,750 1,089,153 1,555,871
Second Lien Initial Term Loan 14.074% (3 Month SOFR + 8.50%), due 11/2/28 ligh Tech Industries 0.2% shead DB Holdings LLC Incremental Term Loan B 9.569%, due 1/27/31 otal Loan Assignments (Cost \$2,746,864) Aortgage-Backed Securities 38.9% ligency (Collateralized Mortgage Obligations) 8.7%	450,000	357,750 1,089,153 1,555,871
Second Lien Initial Term Loan 14.074% (3 Month SOFR + 8.50%), due 11/2/28 ligh Tech Industries 0.2% shead DB Holdings LLC Incremental Term Loan B 9.569%, due 1/27/31 otal Loan Assignments (Cost \$2,746,864) Aortgage-Backed Securities 38.9% ligency (Collateralized Mortgage Obligations) 8.7%	450,000	357,750 1,089,153 1,555,871
Second Lien Initial Term Loan 14.074% (3 Month SOFR + 8.50%), due 11/2/28 ligh Tech Industries 0.2% shead DB Holdings LLC Incremental Term Loan B 9.569%, due 1/27/31 otal Loan Assignments (Cost \$2,746,864) Mortgage-Backed Securities 38.9% ligency (Collateralized Mortgage Obligations) 8.7% HLMC	450,000	357,750 1,089,153 1,555,871
Second Lien Initial Term Loan 14.074% (3 Month SOFR + 8.50%), due 11/2/28 digh Tech Industries 0.2% Ahead DB Holdings LLC Incremental Term Loan B 9.569%, due 1/27/31 fotal Loan Assignments (Cost \$2,746,864) Algency (Collateralized Mortgage Obligations) 8.7% FHLMC REMIC, Series 4660	1,565,000	357,750 1,089,153 1,555,871 2,645,024

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
FHLMC		
REMIC, Series 5021, Class SA		
(zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(i)	\$ 3,171,601	\$ 89,561
REMIC, Series 5200, Class SA		
(zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(i)	2,540,010	73,504
REMIC, Series 5326		
(zero coupon), due 8/25/53	762,489	606,933
REMIC, Series 5351, Class EO		
(zero coupon), due 10/25/53	3,018,248	2,464,331
REMIC, Series 5357, Class OE		
(zero coupon), due 11/25/53	1,396,866	1,121,079
REMIC, Series 5363		
(zero coupon), due 12/25/53	1,500,319	1,259,548
REMIC, Series 4839, Class WO		
(zero coupon), due 8/15/56	1,021,515	724,158
REMIC, Series 4993, Class KS		
0.591% (SOFR 30A + 5.936%), due 7/25/50 (b)(i)	4,651,606	674,925
REMIC, Series 5031, Class IQ		
2.50%, due 10/25/50 (i)	1,553,208	224,696
REMIC, Series 5038, Class IB		
2.50%, due 10/25/50 (i)	1,024,243	153,182
REMIC, Series 5149, Class LI	0.007.070	100 111
2.50%, due 10/25/51 (i)	3,837,072	469,144
REMIC, Series 5205, Class KI	1 700 000	177.000
3.00%, due 12/25/48 (i)	1,720,839	177,283
REMIC, Series 5152, Class BI	2 400 605	E01 047
3.00%, due 7/25/50 (i)	3,482,625	581,047
REMIC, Series 5023, Class LI	1 070 547	202.006
3.00%, due 10/25/50 (i)	1,270,547	202,086
REMIC, Series 5094, Class IP	1 705 901	265 202
3.00%, due 4/25/51 (i) REMIC, Series 5155, Class KI	1,705,891	265,303
3.00%, due 10/25/51 (i)	4,300,223	576,821
REMIC, Series 5160	4,300,223	370,021
3.00%, due 10/25/51 (i)	2,134,346	245,386
REMIC, Series 5167, Class GI	2,104,040	240,000
3.00%, due 11/25/51 (i)	4,033,555	633,884
REMIC, Series 5191	4,000,000	000,004
3.50%, due 9/25/50 (i)	2,170,136	391,190
REMIC, Series 5036	2,170,100	001,100
3.50%, due 11/25/50 (i)	2,529,147	493,062
REMIC, Series 5040	_,,	,
3.50%, due 11/25/50 (i)	1,367,025	213,457
FHLMC, Strips	, , 020	,
Series 311		
(zero coupon), due 8/15/43	694,405	528,167
Series 311, Class S1	- ,	- /
		249,137

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
FHLMC, Strips		
Series 389, Class C35		
2.00%, due 6/15/52 (i)	\$ 3,496,059	\$ 427,306
FNMA		
REMIC, Series 2021-81, Class SA		
(zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(i)	13,575,536	119,725
REMIC, Series 2022-3, Class YS		
(zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(i)	7,907,287	57,861
REMIC, Series 2022-5, Class SN		
(zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(i)	1,491,506	2,450
REMIC, Series 2023-41		
(zero coupon), due 9/25/53	1,203,297	926,655
REMIC, Series 2023-45		
(zero coupon), due 10/25/53	1,495,875	1,144,853
REMIC, Series 2023-51		
(zero coupon), due 11/25/53	1,528,085	1,257,403
REMIC, Series 2022-10, Class SA		
0.405% (SOFR 30A + 5.75%), due 2/25/52 (b)(i)	2,301,836	316,338
REMIC, Series 2021-40, Class SI		
0.491% (SOFR 30A + 5.836%), due 9/25/47 (b)(i)	2,756,184	303,782
REMIC, Series 2016-57, Class SN		
0.591% (SOFR 30A + 5.936%), due 6/25/46 (b)(i)	2,093,663	239,360
REMIC, Series 2019-32, Class SB		
0.591% (SOFR 30A + 5.936%), due 6/25/49 (b)(i)	1,648,865	173,821
REMIC, Series 2020-23, Class PS		
0.591% (SOFR 30A + 5.936%), due 2/25/50 (b)(i)	2,576,469	328,487
REMIC, Series 2016-19, Class SD		
0.641% (SOFR 30A + 5.986%), due 4/25/46 (b)(i)	4,589,490	406,618
REMIC, Series 2021-10, Class LI		
2.50%, due 3/25/51 (i)	1,549,010	219,012
REMIC, Series 2021-12, Class JI		
2.50%, due 3/25/51 (i)	1,860,818	292,782
REMIC, Series 2021-95, Class KI		
2.50%, due 4/25/51 (i)	5,408,085	717,601
REMIC, Series 2021-54, Class HI		
2.50%, due 6/25/51 (i)	732,454	95,944
REMIC, Series 2021-85, Class BI		
3.00%, due 12/25/51 (i)	3,817,931	621,987
REMIC, Series 2021-8, Class ID		
3.50%, due 3/25/51 (i)	2,411,085	477,202
REMIC, Series 2020-10, Class DA		
3.50%, due 3/25/60	1,474,290	1,307,018
FNMA, Strips (i)		
REMIC, Series 426, Class C32		
1.50%, due 2/25/52	6,786,301	636,960
REMIC, Series 427, Class C77		
2.50%, due 9/25/51	4,380,494	628,473

Mortgage-Backed Securities
Series 2019-136, Class YS (zero coupon) (1 Month SOFR + 2.716%), due 11/20/49 (b)(i) \$620,657 \$8,11 Series 2020-1, Class YS (zero coupon) (1 Month SOFR + 2.716%), due 1/20/50 (b)(i) 3,570,771 47,61 Series 2020-129, Class SB (zero coupon) (1 Month SOFR + 3.086%), due 9/20/50 (b)(i) 4,949,233 80,61 Series 2021-97, Class SD (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) 11,323,765 64,61 Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) 3,848,331 113,7 Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) 8,859,661 138,7 Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) 11,908,023 16,11 Series 2022-219, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,61 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,61 Series 2022-211, Class SG (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 8,946,253 220,74 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,74 Series 2023-66, Class OO (zero coupon), due 7/20/52 (b)(i) 8,946,253 220,74 (zero coupon), due 7/20/52 (zero coupon), due 7/20/5
Series 2019-136, Class YS (zero coupon) (1 Month SOFR + 2.716%), due 11/20/49 (b)(i) Series 2020-1, Class YS (zero coupon) (1 Month SOFR + 2.716%), due 1/20/50 (b)(i) Series 2020-129, Class SB Series 2020-129, Class SB Series 2021-97, Class SD (zero coupon) (1 Month SOFR + 3.086%), due 9/20/50 (b)(i) Series 2021-97, Class SD (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2021-219, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-24, Class SG (zero coupon) (SOFR 30A + 3.97%), due 2/20/52 (b)(i) Series 2022-24, Class SG (zero coupon) (SOFR 30A + 3.97%), due 2/20/52 (b)(i) Series 2022-25, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2022-36, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2022-36, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-53 (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-53 (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero
Czero coupon) (1 Month SOFR + 2.716%), due 11/20/49 (b)(i) Series 2020-1, Class YS Czero coupon) (1 Month SOFR + 2.716%), due 1/20/50 (b)(i) Series 2020-129, Class SB Czero coupon) (1 Month SOFR + 3.086%), due 9/20/50 (b)(i) Series 2021-97, Class SD Czero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) Series 2021-97, Class SB Czero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) Series 2021-158, Class SB Czero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) Series 2021-205, Class SD Czero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-205, Class SD Czero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-213, Class ES Czero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2022-121, Class SG Czero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-24, Class SC Czero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-211, Class S6 Czero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2022-216, Class SO Czero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2022-366, Class OQ Czero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-66, Class OQ Czero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-53
Series 2020-1, Class YS (zero coupon) (1 Month SOFR + 2.716%), due 1/20/50 (b)(i) Series 2020-129, Class SB (zero coupon) (1 Month SOFR + 3.086%), due 9/20/50 (b)(i) Series 2021-97, Class SD (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 2.37%), due 7/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-66, Class 00 (zero coupon), due 7/20/52 Series 2023-65
(zero coupon) (1 Month SOFR + 2.716%), due 1/20/50 (b)(i) 3,570,771 47,61 Series 2020-129, Class SB 4,949,233 80,61 (zero coupon) (1 Month SOFR + 3.086%), due 9/20/50 (b)(i) 4,949,233 80,61 Series 2021-97, Class SD 11,323,765 64,61 (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) 3,848,331 113,7 Series 2021-158, Class SB 2200,000 3,848,331 113,7 Series 2021-205, Class DS 2200,000 8,859,661 138,7 Series 2021-213, Class ES 2200,000 11,908,023 16,10 Series 2022-19, Class SG 220,100 6,816,067 50,60 Series 2022-19, Class SG 220,20 <td< td=""></td<>
Series 2020-129, Class SB (zero coupon) (1 Month SOFR + 3.086%), due 9/20/50 (b)(i) Series 2021-97, Class SD (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 12/20/51 (b)(i) Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-66, Class OQ (zero coupon), due 7/20/52 Series 2023-63
Series 2021-97, Class SD (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) 11,323,765 64,66 Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) 3,848,331 113,7 Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) 8,859,661 138,7 Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) 11,908,023 16,19 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,69 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,09 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,79 Series 2023-66, Class OQ 1,889,396 1,460,79 Series 2023-53 1,889,396 1,460,79
(zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) 11,323,765 64,66 Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) 3,848,331 113,7 Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) 8,859,661 138,7 Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) 11,908,023 16,13 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,6i Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,0i Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,7i Series 2023-66, Class OQ 1,889,396 1,460,7i Series 2023-53
Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 2/20/52 (b)(i) Series 2023-66, Class OQ (zero coupon), due 7/20/52 Series 2023-53
(zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) 3,848,331 113,7 Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) 8,859,661 138,7 Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) 11,908,023 16,11 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,61 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,01 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,71 Series 2023-66, Class OQ 1,889,396 1,460,71 Series 2023-53 1,889,396 1,460,71
Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-2121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 2/20/52 (b)(i) Series 2022-66, Class OQ (zero coupon), due 7/20/52 Series 2023-63 1,889,396 1,460,77 Series 2023-53
(zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-66, Class OQ (zero coupon), due 7/20/52 Series 2023-53
Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) 11,908,023 16,13 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,61 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,01 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,79 Series 2023-66, Class OQ 1,889,396 1,460,77 Series 2023-53 1,460,77
(zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-66, Class OQ (zero coupon), due 7/20/52 Series 2023-53
Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,60 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,00 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,70 Series 2023-66, Class OQ (zero coupon), due 7/20/52 1,889,396 1,460,70 Series 2023-53
(zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,60 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,00 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,79 Series 2023-66, Class OQ (zero coupon), due 7/20/52 1,889,396 1,460,70 Series 2023-53
Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,09 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,79 Series 2023-66, Class QQ (zero coupon), due 7/20/52 1,889,396 1,460,79 Series 2023-53 1,460,79 1,460,79
(zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,09 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,79 Series 2023-66, Class QQ (zero coupon), due 7/20/52 1,889,396 1,460,79 Series 2023-53 1,460,79 1,460,79 1,460,79
Series 2022-121, Class SG 8,946,253 220,79 (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,79 Series 2023-66, Class 0Q 1,889,396 1,460,79 Series 2023-53 1,460,79
(zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,79 Series 2023-66, Class 0Q 1,889,396 1,460,79 Series 2023-53 1,460,79
Series 2023-66, Class 0Q (zero coupon), due 7/20/52 1,889,396 1,460,7° Series 2023-53
(zero coupon), due 7/20/52 1,889,396 1,460,7° Series 2023-53
Series 2023-53
(zero coupon), due 4/20/53
(2010 obapon), ado -1/20100 030,301 030,01
Series 2023-80, Class SA
(zero coupon) (SOFR 30A + 5.25%), due 6/20/53 (b)(i) 9,232,924 373,2
Series 2023-101, Class E0
(zero coupon), due 7/20/53 1,329,522 1,100,43
Series 2023-60, Class ES
0.509% (SOFR 30A + 11.20%), due 4/20/53 (b) 2,173,679 1,977,0
Series 2020-34, Class SC
0.599% (1 Month SOFR + 5.936%), due 3/20/50 (b)(i) 2,119,501 274,44
Series 2020-96, Class CS
0.649% (1 Month SOFR + 5.986%), due 8/20/49 (b)(i) 7,277,083 818,83
Series 2020-146, Class SA 0.849% (1 Month SOFR + 6.186%), due 10/20/50 (b)(i) 2,594,514 384.6
0.849% (1 Month SOFR + 6.186%), due 10/20/50 (b)(i) 2,594,514 384,6' Series 2020-167, Class SN
0.849% (1 Month SOFR + 6.186%), due 11/20/50 (b)(i) 1,376,983 190,1-
Series 2021-179, Class SA
0.849% (1 Month SOFR + 6.186%), due 11/20/50 (b)(i) 4,054,294 552,53
Series 2020-189, Class NS
0.849% (1 Month SOFR + 6.186%), due 12/20/50 (b)(i) 4,327,610 643,53
Series 2020-189, Class SU
0.849% (1 Month SOFR + 6.186%), due 12/20/50 (b)(i) 854,336 121,58
Series 2021-46, Class TS
0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(i) 1,973,937 271,23

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2021-57, Class SA		
0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(i)	\$ 3,114,697	\$ 436,000
Series 2021-57, Class SD		
0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(i)	11,311,093	1,479,000
Series 2021-96, Class NS		
0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(i)	5,874,132	790,943
Series 2021-96, Class SN		
0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(i)	3,523,362	444,671
Series 2021-122, Class HS		
0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(i)	3,308,100	475,683
Series 2022-137, Class S		
0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(i)	3,505,750	509,049
Series 2021-135, Class GS		
0.849% (1 Month SOFR + 6.186%), due 8/20/51 (b)(i)	6,817,392	890,487
Series 2021-96, Class JS		
0.899% (1 Month SOFR + 6.236%), due 6/20/51 (b)(i)	3,363,292	394,199
Series 2020-166, Class CA		
1.00%, due 11/20/50	2,522,631	1,876,352
Series 2023-86, Class SE		
1.305% (SOFR 30A + 6.65%), due 9/20/50 (b)(i)	2,597,789	367,874
Series 2023-66, Class MP		
1.609% (SOFR 30A + 12.30%), due 5/20/53 (b)	2,122,415	2,063,118
Series 2020-146, Class LI		
2.00%, due 10/20/50 (i)	6,730,537	736,976
Series 2021-41, Class FS		
2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(i)	4,216,552	449,253
Series 2020-166, Class IC		
2.00%, due 11/20/50 (i)	1,375,980	138,693
Series 2020-176, Class Al		
2.00%, due 11/20/50 (i)	8,040,783	789,978
Series 2020-185, Class BI	0.000.007	000 = 40
2.00%, due 12/20/50 (i)	2,086,897	230,746
Series 2020-188	0.400.400	000 077
2.00%, due 12/20/50 (i)	3,182,402	323,677
Series 2021-30, Class HI	0.105.000	COO E10
2.00%, due 2/20/51 (i)	6,135,632	629,518
Series 2021-57, Class Al	4 075 001	404.040
2.00%, due 2/20/51 (i) Series 2021 40. Class VI	4,275,981	424,840
Series 2021-49, Class YI	570 112	62,108
2.00%, due 3/20/51 (i) Series 2021-205, Class GA	579,112	02,100
2.00%, due 11/20/51	537,718	443,483
2.00%, due 11/20/31 Series 2021-97, Class IN	337,716	440,400
2.50%, due 8/20/49 (i)	7,976,757	825,606
Series 2019-159, Class P	1,310,131	023,000
2.50%, due 9/20/49	1,064,671	923,940
2.00 /0, uu0 J/20/40	1,004,071	<i>3</i> 23,340

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2022-1, Class IA		
2.50%, due 6/20/50 (i)	\$ 735,007	\$ 97,990
Series 2020-122, Class IW		
2.50%, due 7/20/50 (i)	2,554,765	333,588
Series 2020-151, Class TI		
2.50%, due 10/20/50 (i)	2,391,540	309,509
Series 2021-56, Class FE		
2.50% (SOFR 30A + 0.20%), due 10/20/50 (b)(i)	4,119,522	486,21
Series 2020-173, Class El		
2.50%, due 11/20/50 (i)	2,685,119	362,95
Series 2021-1, Class PI		
2.50%, due 12/20/50 (i)	1,263,781	161,17
Series 2021-137, Class HI		
2.50%, due 8/20/51 (i)	2,942,572	402,15
Series 2021-149, Class Cl		
2.50%, due 8/20/51 (i)	3,711,521	477,210
Series 2021-188		
2.50%, due 10/20/51 (i)	4,375,629	634,04
Series 2022-83		
2.50%, due 11/20/51 (i)	3,296,913	433,02
Series 2021-1, Class IT		
3.00%, due 1/20/51 (i)	4,100,658	653,88
Series 2021-74, Class HI		
3.00%, due 4/20/51 (i)	508,025	72,80
Series 2021-97, Class FA		
3.00% (SOFR 30A + 0.40%), due 6/20/51 (b)	890,649	767,86
Series 2021-98, Class IN		
3.00%, due 6/20/51 (i)	1,614,392	280,08
Series 2022-207		
3.00%, due 8/20/51 (i)	3,037,658	480,86
Series 2021-158, Class NI		
3.00%, due 9/20/51 (i)	4,506,571	667,78
Series 2021-177, Class IM		
3.00%, due 10/20/51 (i)	2,886,871	451,899
Series 2023-19, Class Cl		
3.00%, due 11/20/51 (i)	3,674,206	563,33
Series 2023-63, Class MA		
3.50%, due 5/20/50	1,521,639	1,397,73
Series 2021-146, Class IN	0.070.000	544.00
3.50%, due 8/20/51 (i)	2,973,282	514,685
		61,450,357
Commercial Mortgage Loans (Collateralized Mortgage Obligations) 10.8%		
BAMLL Commercial Mortgage Securities Trust (a)(b)		
Series 2022-DKLX, Class E		
9.461% (1 Month SOFR + 4.127%), due 1/15/39	1,095,000	1,060,500
0.70 1 /0 (1 MOHULOUTH TALE / /0), uu0 1/ 10/00	1,090,000	1,000,000

	Principal Amount	Value
Mortgage-Backed Securities		
Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
BAMLL Commercial Mortgage Securities Trust (a)(b)		
Series 2022-DKLX, Class F		
10.291% (1 Month SOFR + 4.957%), due 1/15/39	\$ 1,650,000	\$ 1,588,977
Bayview Commercial Asset Trust (a)(b)		
Series 2006-4A, Class A1		
5.795% (1 Month SOFR + 0.459%), due 12/25/36	7,511	6,999
Series 2007-2A, Class M1		
5.82% (1 Month SOFR + 0.484%), due 7/25/37	966,896	848,559
Series 2005-3A, Class A1		
5.93% (1 Month SOFR + 0.594%), due 11/25/35	602,009	553,240
Series 2007-4A, Class A1		
6.125% (1 Month SOFR + 0.789%), due 9/25/37	820,854	751,539
BBCMS Mortgage Trust (a)(b)		
Series 2018-TALL, Class A		
6.253% (1 Month SOFR + 0.919%), due 3/15/37	1,505,000	1,433,843
Series 2018-TALL, Class B		
6.502% (1 Month SOFR + 1.168%), due 3/15/37	670,000	613,050
Series 2018-TALL, Class C		
6.652% (1 Month SOFR + 1.318%), due 3/15/37	3,180,000	2,783,309
Series 2018-TALL, Class D		
6.98% (1 Month SOFR + 1.646%), due 3/15/37	1,715,000	1,432,025
BX Commercial Mortgage Trust (a)		
Series 2020-VIV3, Class B	4 070 000	
3.662%, due 3/9/44 (j)	1,270,000	1,129,670
Series 2020-VIVA, Class D		0.40 700
3.667%, due 3/11/44 (j)	960,000	816,700
Series 2021-VOLT, Class E	4.050.000	
7.448% (1 Month SOFR + 2.114%), due 9/15/36 (b)	1,850,000	1,814,862
BX Trust (a)		
Series 2019-0C11, Class D	005.000	700.070
4.075%, due 12/9/41 (j)	865,000	762,970
Series 2019-0C11, Class E	0.040.000	1 000 007
4.075%, due 12/9/41 (j)	2,240,000	1,926,887
Series 2023-LIFE, Class C	F00 000	400,000
5.884%, due 2/15/28	500,000	489,283
Series 2018-GW, Class C	040.000	004 775
6.851% (1 Month SOFR + 1.517%), due 5/15/35 (b)	940,000	931,775
Series 2021-ARIA, Class E	0.740.000	0.044.400
7.692% (1 Month SOFR + 2.359%), due 10/15/36 (b)	3,740,000	3,644,163
Series 2024-BIO, Class C	005 000	000 450
7.94% (1 Month SOFR + 2.64%), due 2/15/41 (b)(k)	825,000	823,453
Series 2022-PSB, Class C	4 000 74 4	1.005.410
9.03% (1 Month SOFR + 3.697%), due 8/15/39 (b)	1,029,714	1,035,410
BXHPP Trust (a)(b)		
Series 2021-FILM, Class C	4 705 000	1 010 000
6.547% (1 Month SOFR + 1.214%), due 8/15/36	1,725,000	1,610,932
Series 2021-FILM, Class D	0 1 4 5 000	1.005.010
6.947% (1 Month SOFR + 1.614%), due 8/15/36	2,145,000	1,965,213

	Principal Amount	Value
Mortgage-Backed Securities		
Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
BXSC Commercial Mortgage Trust		
Series 2022-WSS, Class D		
8.522% (1 Month SOFR + 3.188%), due 3/15/35 (a)(b)	\$ 1,570,000	\$ 1,550,375
Citigroup Commercial Mortgage Trust		
Series 2015-GC35, Class AS	4.405.000	1 055 055
4.072%, due 11/10/48 (f)	1,165,000	1,055,855
Commercial Mortgage Trust		
Series 2012-CR4, Class AM	4 050 000	007.000
3.251%, due 10/15/45	1,050,000	907,200
CSMC WEST Trust		
Series 2020-WEST, Class A	4 005 000	1 405 000
3.04%, due 2/15/35 (a)	1,925,000	1,465,008
DROP Mortgage Trust		
Series 2021-FILE, Class A	0.440.000	0.044.005
6.597% (1 Month SOFR + 1.264%), due 10/15/43 (a)(b)	2,140,000	2,041,025
Extended Stay America Trust		
Series 2021-ESH, Class D	0.407.000	0.400.040
7.697% (1 Month SOFR + 2.364%), due 7/15/38 (a)(b)	3,467,326	3,428,319
FS Commercial Mortgage Trust		
Series 2023-4SZN, Class D	0.000.000	0.001.004
9.383%, due 11/10/39 (a)(f)	2,200,000	2,301,224
GNMA (i)(i)		
Series 2020-177	E 4E7 004	017.010
0.818%, due 6/16/62	5,457,024	317,316
Series 2021-164	6 007 752	416.760
0.949%, due 10/16/63	6,007,753	416,760
Series 2021-108 0.967%, due 6/16/61	13,058,432	000 215
Series 2020-168, Class IA	13,000,432	908,315
0.978%, due 12/16/62	4,661,984	225.060
Series 2021-47	4,001,904	325,960
	10,513,309	725,697
0.992%, due 3/16/61 Hudson Yards Mortgage Trust (a)	10,515,509	725,097
Series 2019-30HY, Class A		
3.228%, due 7/10/39	1,030,000	927,959
Series 2019-30HY, Class D	1,030,000	921,939
3.558%, due 7/10/39 (j)	1,540,000	1,296,142
J.P. Morgan Chase Commercial Mortgage Securities Trust	1,340,000	1,290,142
Series 2022-DATA, Class C		
4.046%, due 6/10/42 (a)(j)	1,325,000	1,154,916
Manhattan West Mortgage Trust	1,323,000	1,134,910
Series 2020-1MW, Class A		
	2,666,000	2 200 700
2.13%, due 9/10/39 (a) Multifamily Connecticut Avenue Securities Trust (a)(b)	2,000,000	2,390,790
Series 2019-01, Class M10		
8.709% (SOFR 30A + 3.364%), due 10/25/49	2,716,161	2,661,865
Series 2020-01, Class M10	۷,1 ۱۵, ۱۵۱	2,001,003
9.209% (SOFR 30A + 3.864%), due 3/25/50	3,315,013	3,257,021
5.200 /0 (DOLLI DOM T 5.004 /0), UUC 5/25/30	3,313,013	5,231,021

	Principal Amount	Value
Mortgage-Backed Securities		
Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
Multifamily Connecticut Avenue Securities Trust (a)(b)		
Series 2019-01, Class B10		
10.959% (SOFR 30A + 5.614%), due 10/25/49	\$ 1,680,000	\$ 1,629,617
Series 2023-01, Class M10		
11.845% (SOFR 30A + 6.50%), due 11/25/53	3,235,000	3,333,963
Series 2020-01, Class CE		
12.959% (S0FR 30A + 7.614%), due 3/25/50	2,090,000	2,066,787
One Bryant Park Trust		
Series 2019-OBP, Class A		
2.516%, due 9/15/54 (a)	3,425,000	2,955,138
One Market Plaza Trust		
Series 2017-1MKT, Class A		
3.614%, due 2/10/32 (a)	2,325,000	2,127,375
ORL Trust (a)(b)		
Series 2023-GLKS, Class C		
8.984% (1 Month SOFR + 3.651%), due 10/19/36	790,000	791,234
Series 2023-GLKS, Class D		
9.634% (1 Month SOFR + 4.301%), due 10/19/36	1,130,000	1,131,766
SLG Office Trust (a)		
Series 2021-0VA, Class A		
2.585%, due 7/15/41	1,595,000	1,339,098
Series 2021-0VA, Class F	, ,	
2.851%, due 7/15/41	1,510,000	1,073,470
SMRT	7	, , , ,
Series 2022-MINI, Class D		
7.284% (1 Month SOFR + 1.95%), due 1/15/39 (a)(b)	3,240,000	3,142,800
Wells Fargo Commercial Mortgage Trust	0,2 10,000	0,1.12,000
Series 2018-AUS, Class A		
4.194%, due 8/17/36 (a)(j)	1,985,000	1,860,789
4.13470, date of 17730 (a)(j)	1,500,000	
		76,607,143
Whole Loan (Collateralized Mortgage Obligations) 19.4%		
American Home Mortgage Investment Trust		
Series 2005-4, Class 3A1		
6.05% (1 Month SOFR + 0.714%), due 11/25/45 (b)	1,151,284	792,281
CIM Trust	, ,	,
Series 2021-J2, Class AS		
0.21%, due 4/25/51 (a)(f)(i)	46,386,998	511,073
Connecticut Avenue Securities Trust (a)(b)	,,,,,,,,,,	0.1,0.0
Series 2020-R02, Class 2M2		
7.459% (SOFR 30A + 2.114%), due 1/25/40	1,028,458	1,040,028
Series 2024-R01, Class 1B1	1,020,400	1,040,020
8.045% (SOFR 30A + 2.70%), due 1/25/44	3,370,000	3,377,374
Series 2021-R03, Class 1B1	3,370,000	5,577,574
	2,385,000	2 420 524
8.095% (SOFR 30A + 2.75%), due 12/25/41	2,385,000	2,429,524
Series 2021-R01, Class 1B1	4 400 000	4 500 011
8.445% (SOFR 30A + 3.10%), due 10/25/41	4,480,000	4,590,611

	Principal	
	Amount	Value
Mortgage-Backed Securities		
Whole Loan (Collateralized Mortgage Obligations)		
Connecticut Avenue Securities Trust (a)(b)		
Series 2022-R01, Class 1B1		
8.495% (SOFR 30A + 3.15%), due 12/25/41	\$ 2,185,000	\$ 2,238,223
Series 2022-R02, Class 2B1		
9.845% (SOFR 30A + 4.50%), due 1/25/42	3,725,000	3,932,172
Series 2021-R03, Class 1B2		
10.845% (SOFR 30A + 5.50%), due 12/25/41	3,055,000	3,142,458
Series 2022-R08, Class 1B1		
10.945% (SOFR 30A + 5.60%), due 7/25/42	1,110,000	1,209,900
Series 2021-R01, Class 1B2		
11.345% (SOFR 30A + 6.00%), due 10/25/41	3,210,000	3,342,291
Series 2022-R01, Class 1B2		
11.345% (SOFR 30A + 6.00%), due 12/25/41	3,100,000	3,231,750
Series 2020-SBT1, Class 1B1		
12.209% (SOFR 30A + 6.864%), due 2/25/40	2,300,000	2,448,929
Series 2022-R02, Class 2B2		
12.995% (SOFR 30A + 7.65%), due 1/25/42	1,100,000	1,185,124
Series 2019-HRP1, Class B1		
14.709% (SOFR 30A + 9.364%), due 11/25/39	2,525,000	2,834,312
Series 2022-R04, Class 1B2		
14.845% (SOFR 30A + 9.50%), due 3/25/42	2,625,000	2,985,665
Series 2022-R03, Class 1B2		
15.195% (SOFR 30A + 9.85%), due 3/25/42	665,000	760,366
CSMC Trust (a)(f)		
Series 2021-NQM5, Class A1		
0.938%, due 5/25/66	873,320	701,372
Series 2021-NQM2, Class A1		
1.179%, due 2/25/66	1,416,623	1,233,538
FHLMC STACR REMIC Trust (a)(b)		
Series 2021-HQA2, Class M2		
7.395% (SOFR 30A + 2.05%), due 12/25/33	3,665,000	3,713,018
Series 2021-HQA4, Class M2		
7.695% (S0FR 30A + 2.35%), due 12/25/41	2,005,000	2,011,897
Series 2022-DNA1, Class M2		
7.845% (S0FR 30A + 2.50%), due 1/25/42	1,435,000	1,448,321
Series 2021-DNA1, Class B1		
7.995% (SOFR 30A + 2.65%), due 1/25/51	2,760,000	2,872,139
Series 2021-HQA1, Class B1	, ,	
8.345% (SOFR 30A + 3.00%), due 8/25/33	4,061,290	4,309,942
Series 2020-DNA6, Class B1	, ,	,,.
8.345% (SOFR 30A + 3.00%), due 12/25/50	1,805,000	1,891,875
Series 2021-DNA5, Class B1	.,555,666	.,,5.0
8.395% (SOFR 30A + 3.05%), due 1/25/34	2,060,000	2,170,643
Series 2021-HQA2, Class B1	2,000,000	2,110,010
8.495% (SOFR 30A + 3.15%), due 12/25/33	2,955,000	3,163,712
Series 2021-DNA2, Class B1	2,333,000	0,100,712
8.745% (SOFR 30A + 3.40%), due 8/25/33	1,565,000	1,702,321
0.1 70 /0 (OOI 11 OOM T 0.70 /0), aad 0/20/00	1,303,000	1,102,021

	Principal	
Manhana Daglad Casurities	Amount	Value
Mortgage-Backed Securities		
Whole Loan (Collateralized Mortgage Obligations)		
FHLMC STACR REMIC Trust (a)(b)		
Series 2022-DNA1, Class B1	=	4 500 400
8.745% (SOFR 30A + 3.40%), due 1/25/42	\$ 4,470,295	\$ 4,523,402
Series 2021-DNA3, Class B1	0.000.000	0 1 10 050
8.845% (SOFR 30A + 3.50%), due 10/25/33	2,860,000	3,140,652
Series 2021-DNA7, Class B1	2 000 000	2 000 710
8.995% (SOFR 30A + 3.65%), due 11/25/41 Series 2021-HQA4, Class B1	2,880,000	2,980,710
9.095% (SOFR 30A + 3.75%), due 12/25/41	1,415,000	1,459,148
Series 2020-HQA5, Class B1	1,413,000	1,433,140
9.345% (SOFR 30A + 4.00%), due 11/25/50	865,000	956,224
Series 2021-DNA1, Class B2	005,000	930,224
10.095% (SOFR 30A + 4.75%), due 1/25/51	3,355,000	3,453,937
Series 2020-DNA2, Class B2	3,333,000	0,400,007
10.259% (SOFR 30A + 4.914%), due 2/25/50	1,105,000	1,171,539
Series 2021-HQA1, Class B2	1,100,000	1,171,000
10.345% (SOFR 30A + 5.00%), due 8/25/33	2,318,300	2,435,596
Series 2020-HQA1, Class B2	2,010,000	2, 100,000
10.559% (SOFR 30A + 5.214%), due 1/25/50	2,465,000	2,574,165
Series 2022-HQA1, Class M2	2, 100,000	2,01 1,100
10.595% (SOFR 30A + 5.25%), due 3/25/42	980,000	1,055,059
Series 2022-HQA3, Class M2		
10.695% (SOFR 30A + 5.35%), due 8/25/42	2,340,000	2,528,547
Series 2020-DNA1, Class B2		
10.709% (SOFR 30A + 5.364%), due 1/25/50	750,000	796,776
Series 2021-HQA2, Class B2		
10.795% (SOFR 30A + 5.45%), due 12/25/33	1,780,000	1,925,578
Series 2021-DNA5, Class B2		
10.845% (SOFR 30A + 5.50%), due 1/25/34	3,130,000	3,380,178
Series 2022-DNA6, Class M2		
11.095% (SOFR 30A + 5.75%), due 9/25/42	1,015,000	1,125,255
Series 2021-DNA2, Class B2		
11.345% (SOFR 30A + 6.00%), due 8/25/33	1,330,000	1,491,151
Series 2022-HQA2, Class M2		
11.345% (SOFR 30A + 6.00%), due 7/25/42	3,645,000	4,022,907
Series 2021-DNA3, Class B2		
11.595% (SOFR 30A + 6.25%), due 10/25/33	2,110,000	2,392,040
Series 2021-HQA4, Class B2		
12.345% (SOFR 30A + 7.00%), due 12/25/41	1,005,000	1,051,210
Series 2022-HQA1, Class B1		
12.345% (SOFR 30A + 7.00%), due 3/25/42	721,000	797,361
Series 2021-DNA7, Class B2		
13.145% (SOFR 30A + 7.80%), due 11/25/41	3,660,000	3,935,779
FHLMC STACR Trust (a)(b)		
Series 2019-HQA3, Class B2		
12.959% (SOFR 30A + 7.614%), due 9/25/49	1,430,000	1,600,917
Series 2018-HQA2, Class B2	0.000	0.00=
16.459% (SOFR 30A + 11.114%), due 10/25/48	2,380,000	2,995,825

Whole Land (Collateralized Mortgage Obligations) Service Scan (Collateralized Mortgage Obligations) Service Mortgage Obligations) Service Scan (Collateralized Nortgage Obligations) Service Scan (Collateralized Nortgage Obligations) Service Scan (Collateralized Nortgage Obligations)		Principal Amount	Value
FMMA Carenas 2018-Code, Class 281	Mortgage-Backed Securities		
Series 2018-C06, Class 281 9.599% EOPT 30A + 4.214%, due 3/25/31 (b) 9.599% EOPT 30A + 2.214%, due 3/25/31 (b) 9.590% EOPT 30A + 2.214%, due 3/25/31 (b) 9.590% EOPT 30A + 2.214%, due 3/25/31 (b) 9.590% EOPT 30A + 3.20%, due 11/25/41 (a)(b) 9.590% EOPT 30A + 3.20%, due 6/25/37 (b) 9.590% EOPT 30A + 3.20% EOPT 30A + 3.20% 9.590% EOPT 30A + 3.20% EOPT 30A + 3.20% 9.590% EOPT 30A	Whole Loan (Collateralized Mortgage Obligations)		
9.569% (SOFR 30A + 4.214%), due 3/25/31 (b) \$ 2,806,362 FRIMA Connecticut Neurous Socurities FRIF 30A + 6.20%, due 11/25/41 (a)(b) FRIF 30A + 6.20%, due 11/25/58 (a)(f) FRIF 30A + 6.20%, due 11/25/58 (a)(f) FRIF 30A + 6.20%, due 10/25/58 (a)(f) FRIF 30A + 6.20%, due 10/25/58 (a)(f) FRIF 30A + 6.25% (a)(f)	FNMA		
FMMA Connecticut Avenue Securities Series 2021-R02, Case 2829 1.15-45% (SOPR 30A + 6.20%), due 11/25/41 (a)(b) 3.80,00 4.061,721 Series 2018-2, Case A51 4.50%, due 10/25/56 (a)(f) 3.60,50 3.60,656 SereenPoint Mortgage Funding Trust Series 2007-A91, Case A1 Series 2007-A91, Case A5 Series 2007-A91, Case A5 1.60%, due 10/25/56 (a)(f) 3.89% (f Month SOPR + 0.554%), due 6/25/37 (b) 3.89% (f Month SOPR + 0.554%), due 6/25/37 (b) 3.89% (f Month SOPR + 0.554%), due 6/25/37 (b) 3.89% (f Month SOPR + 0.554%), due 6/25/37 (b) 3.89% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.89% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.89% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.89% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.89% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.89% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.89% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.89% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.89% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.89% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.89% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.89% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.89% (f Month SOPR + 0.554%), due 6/25/37 (b) 3.89% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.80% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.80% (f Month SOPR + 0.554%), due 5/19/37 (b) 3.80% (f Month SOPR + 0.554%), due 9/25/46 (b) 3.80% (f Month SOPR + 0.554%), due 9/25/47 (a)(b) 3.80% (f Month SOPR + 0.554%), due 9/25/47 (a)(b) 3.80% (f Month SOPR + 0.554%), due 9/25/46 (b) 3.80% (f Month SOPR + 0.554%), due 9/25/47 (a)(b) 3.80% (f Month SOPR + 0.554%), due 9/25/47 (a)(b) 3.80% (f Month SOPR + 0.554%), due 9/25/47 (a)(b) 3.80% (f Month SOPR + 0.554%), due 9/25/47 (a)(b) 3.80% (f Month SOPR + 0.554%), due 9/25/47 (a)(b) 3.80% (f Month SOPR + 0.554%), due 9/25/47 (a)(b) 3.80% (f Month SOPR + 0.554%), due 9/25/47 (a)(b) 3.80% (f Month SOPR + 0.554%), due 9/25/47 (a)(b) 3.80% (f Month SOPR + 0.554%), due 9/25/47 (a)(b) 3.80% (f Month SOPR + 0.554%), due 9/25/47 (a)(b) 3.80% (f Month SOPR + 0.554%), d	Series 2018-C06, Class 2B1		
Series 2021-R02, Class 2B2 11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b) 2.840% (SOFR 30A + 6.20%), due 11/25/41 (a)(b) 3.890.00 4,061.721 3.890%, due 10/25/58 (a)(f) 3.46,658 326,456 3.45,60%, due 10/25/58 (a)(f) 3.46,658 326,456 3.45,60%, due 10/25/58 (a)(f) 3.46,658 326,456 3.45,60%, due 10/25/58 (a)(f) 3.45,60%, due 10/25/58 (a)(f) 3.45,60% 3.45,	9.559% (SOFR 30A + 4.214%), due 3/25/31 (b)	\$ 2,385,000	\$ 2,606,352
11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b) 3.800.00 4.061,721 Sation Funding Mortgage Trust Series 2018-2, Class A51 4.50%, due 10/25/58 (a)(b) 3.46,688 3.26,456 GreenPoint Mortgage Funding Trust Series 2018-173, Class A1 5.80% (1 Month SOFR + 0.554%), due 6/25/37 (b) 1.263,070 3.36,229 2.20,530 Harbor/Lew Mortgage Loan Titest Series 2007-3, Class 2A1A 5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 1.263,016 1.168,771 MASTR Alternative Loan Trust Series 2007-5, Class 3A1 5.80%, due 12/25/35 1.1,37,827 749,759 Series 2005-5, Class 3A1 5.75%, due 6725/55 1.3,35,46 71,910 New Residential Mortgage Loan Trust Series 2005-6, Class 1A2 5.61%, due 12/25/58 Series 2005-6, Class 1A2 5.75%, due 12/25/58 (a)(f) 2.361,000 2.361,000 1.265,352 CBX Trust Series 2005-6, Class 1A2 5.75%, due 12/25/58 (a)(f) 2.305%, due 11/25/58 (a)(f) 2.305%, due 11/25/58 (a)(f) 3.331,704 Series 2021-NOM1, Class A1 2.305%, due 11/25/58 (a)(f) 3.331,704 Series 2021-NOM4, Class A1 1.957%, due 9/25/58 (a)(f) 3.331,704 Series 2021-NOM4, Class A1 1.957%, due 10/25/58 (a)(f) 3.331,704 Series 2021-NOM4, Class A1 1.957%, due 10/25/58 (a)(f) 3.391,0145 2.205,504 Series 2021-NOM4, Class A1 1.957%, due 10/25/58 (a)(f) 3.391,0145 2.205,504 Series 2021-NOM4, Class A1 1.957%, due 10/25/58 (a)(f) 3.391,0145 2.205,504 Series 2021-NOM4, Class A1 1.957%, due 10/25/58 (a)(f) 3.391,0145 2.205,504 Series 2021-NOM4, Class A1 3.395,004 3.395,000 3.395,000 3.709,037 Series 2021-NOM4, Class A1 3.395,004 3.709,037 Series 2021-NOM4, Class A1 3.395,004 3.709,037 Series 2021-NOM4, Class A1 3.395,004 3.709,037 Series 2021			
Galton Funding Mortgage Trust Series 2018-2, Class AS1 4,50%, due 1025/568 (glt) 346,658 326,456 GreenPoint Mortgage Funding Trust Series 2007-483, Class A1 336,229 290,530 Harbon/lew Mortgage Loan Trust Series 2007-3, Class 241A 1,263,016 1,169,771 MASTR Alternative Loan Trust Series 2005-6, Class 1A2 1,137,827 749,759 Series 2005-6, Class 3A1 1,137,827 749,759 Series 2005-6, Class 3A1 749,759 Series 2005-6, Class 3A1 3,575%, due 18/25/35 1,433,46 719,910 New Residential Mortgage Loan Trust Series 2005-8, Glass 3A1 2,361,906 1,265,352 Series 2005-8, Que 12/25/58 (glt) 2,361,906 1,265,352 1,37,827 749,759 Series 2019-4A, Class B6 4,000,900 2,361,906 1,265,352 1,265,352 1,265,352 1,265,352 1,265,352 1,265,352 1,265,352 1,265,352 1,267,352 1,267,352 1,267,352 1,267,352 1,267,352 1,267,352 1,267,352 1,267,352 1,267,352 1,267,352 1,267,352 1,267,352 1,267,35	•		
Series 2018-2, Class A51 4,50%, due 10/25/58 (alt) 6100-25/58 (alt) 75.89%, fl Month SOFR + 0.554%), due 6/25/37 (b) 15.89% (1 Month SOFR + 0.554%), due 6/25/37 (b) 15.89% (1 Month SOFR + 0.554%), due 6/25/37 (b) 15.89% (1 Month SOFR + 0.514%), due 5/19/37 (b) 15.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 15.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 15.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 15.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 15.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 15.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 15.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 16.8478 (1 Month SOFR + 0.514%), due 5/19/37 (b) 17.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 17.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 17.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 17.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 17.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 17.849% (1 Month SOFR + 0.514%), due 8/25/46 (b) 17.849% (1 Month SOFR + 0.514%), due 8/25/46 (b) 17.849% (1 Month SOFR + 0.514%), due 8/25/46 (b) 18.849% (1 Month SOFR + 0.514%), due 8/25/46 (c) 18.849% (1 Month SOFR		3,890,000	4,061,721
4.50%, due 10/25/58 (a)th) 346,58 326,456 ficenerhint Mortgage Funding Tirst Series 2007-483, Class A1 5.89% (1 Month SOFR + 0.554%), due 6/25/37 (b) 336,229 290,530 Harbor/lew Mortgage Loan Trust Series 2007-3, Class 2A1 5.649% (1 Month SOFR + 0.514%), due 5/19/37 (b) 1,169,771 MASTR Alternative Loan Trust Series 2005-6, Class 1A2 5.50%, due 12/25/35 1,137,827 749,759 Series 2005-6, Class 1A2 5.75%, due 8/25/36 (a)th) 2,361,901 New Residential Mortgage Loan Trust Series 2005-6, Class 3A1 5.75%, due 8/25/56 (a)th) 2,361,901 New Residential Mortgage Loan Trust Series 2019-4A, Class B6 4.506%, due 12/25/56 (a)th) 2,361,901 Series 2022-NOM1, Class A1 2.305%, due 11/25/61 (a)th) Series 2022-NOM1, Class A1 1.957%, due 10/25/61 (a)th) Series 2022-NOM1, Class A1 1.957%, due 10/25/61 (a)th) Series 2022-NOM4, Class B1 3.501,001 Series 2021-4, Class B1 3.505,001 Series 2021-4, Class B1			
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5.89% (1 Month SOFR + 0.554%), due 6/25/37 (b) 336,29 290,500 Harbor/lew Mortgage Loan Trust 5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 1,263,016 1,169,771 MASTR Alternative Loan Trust 5.69%, (1 Month SOFR + 0.514%), due 5/19/37 (b) 1,137,827 749,759 Series 2005-6, Class 1A2 1,137,827 749,759 5.50%, due 12/25/35 1,433,46 719,910 New Residential Mortgage Loan Trust 575%, due 8/25/35 1,433,46 719,910 New Residential Mortgage Loan Trust 575%, due 12/25/58 (a)(f) 2,361,906 1,265,352 OBX Trust 581,907 888,589 768,182 ORS Geries 2022-NQM1, Class A1 888,589 768,182 2,305%, due 11/25/61 (a)(f) 888,589 768,182 Orslow Bay Mortgage Loan Trust 888,589 768,182 Series 2021-NQM4, Class A1 4,048,240 3,331,704 1,957%, due 1/25/61 (a)(f) 4,048,240 3,331,704 Series 2021-NQM4, Class A1 4,048,240 3,331,704 1,957%, due 1/25/61 (a)(f) 4,048,240 3,331,704 Series 2021-NQM4, Class A1 1,297,621 1,107,786 Series 2021-R, Class			
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5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 1,69,771 MASTR Alternative Loan Trust 1,137,827 Series 2005- 6, Class 1A2 1,137,827 749,759 5.50%, due 12/25/35 1,33,546 719,910 New Residential Mortgage Loan Trust 2,361,906 1,265,352 0BX Trust 2,361,906 1,265,352 0BX Trust 888,589 768,182 0Fise 2022-NOM1, Class A1 2,305%, due 11/25/61 (a)(f) 888,589 768,182 0rnslow Bay Mortgage Loan Trust 888,589 768,182 0rnslow Bay Mortgage Loan Trust 888,589 768,182 0rnslow Bay Mortgage Loan Trust 4,048,240 3,331,704 0rnslow Bay Mortgage Loan Trust 4,048,240 3,331,704 Series 2021-NOM4, Class A1 4,048,240 3,331,704 0rnslow Bay Mortgage Trust (a) 3,910,145 280,501 Series 2021-4, Class B3 4,257%, due 9/25/51 (ii)(i) 3,910,145 280,501 Series 2018-4, Class B3 4,257%, due 9/25/84 (i) 1,297,621 1,107,766 STACR Trust 5,297,628,836 3,390,003 3,709,037 Wall Mortgage Pass-Through Certificates Trust <			
MASTR Alternative Loan Trust Series 2005-6, Class 1A2 5.50%, due 12/25/35 1,137,827 749,759 Series 2005-5, Class 3A1 1,433,546 719,910 New Residential Mortgage Loan Trust Series 2019-4A, Class B6 4.606%, due 12/25/58 (a)(f) 2,361,906 1,265,352 DRX Trust Series 2022-NOM1, Class A1 2,305%, due 11/25/61 (a)(f) 88,8589 768,182 Onslow Bay Mortgage Loan Trust Series 2021-NOM4, Class A1 4,048,240 3,331,704 Series 2021-NOM4, Class A1 4,048,240 3,331,704 Series 2021-4, Gulp (h) 4,048,240 3,331,704 Series 2021-4, Class A1 3,970,455 280,501 Series 2021-4, Class B3 4,257%, due 9/25/48 (f) 3,910,145 280,501 Series 2018-7, Class B3 4,257%, due 9/25/48 (f) 1,297,621 1,107,766 STACR Trust Series 2018-7, Class B1 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2018-7, Class B1 4,048,240 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AP9, Class 2A 518,802 414,552 <tr< td=""><td></td><td></td><td></td></tr<>			
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5.50%, due 12/25/35 1,137,827 749,759 Series 2005-5, Class 3A1 719,910 5.75%, due 8/25/35 1,433,546 719,910 New Residential Mortgage Loan Trust 719,910 Series 2019-4A, Class B6 2,361,906 1,265,352 4.606%, due 12/25/58 (a)(f) 2,361,906 1,265,352 OBX Trust 888,589 768,182 2.305%, due 11/25/61 (a)(f) 888,589 768,182 Onslow Bay Mortgage Loan Trust 888,589 768,182 Series 2021-NOMM, Class A1 4,048,240 3,331,704 Series 2021-NOMM, Sequical Mortgage Trust (a) 3,391,014 280,501 Series 2021-4, Class A1 3,391,014 280,501 O.167%, due 6/25/51 (a)(f) 33,910,145 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust 1,297,621 1,107,786 STACR Trust 3,395,000 3,799,037 WaMu Mortgage Pass-Through Certificates Trust 3,395,000 3,799,037 Series 2006-AB9, Class 2A 6,106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,822 414,552 513,866,428			
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New Residential Mortgage Loan Trust Series 2019-4A, Class B6 2,361,906 1,265,352 4.606%, due 12/25/58 (a)(f) 2,361,906 1,265,352 OBX Trust Series 2022-NOM1, Class A1 388,589 768,182 Conslow Bay Mortgage Loan Trust 582 (201-NDM4, Class A1 4,048,240 3,331,704 Series 2021-NDM4, Class A1 4,048,240 3,331,704 Series 2021-4, Class A1 33,910,145 280,501 Series 2021-4, Class A1 33,910,145 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust 34,257%, due 9/25/48 (f) 1,297,621 1,107,786 STACR Trust 3,95,000 3,709,037 Series 2018-HRP2, Class B1 3,96,509 3,95,000 3,709,037 WMu Mortgage Pass-Through Certificates Trust 58,000 3,709,037 Series 2006-AR9, Class 2A 6,106% (12 Month Monthly Treasury Average Index + 1,048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities	•		740.040
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4.606%, due 12/25/58 (a)(f) 2,361,906 1,265,352 OBX Trust Series 2022-NQM1, Class A1 2.305%, due 11/25/61 (a)(f) 888,589 768,182 Onslow Bay Mortgage Loan Trust Series 2021-NQM4, Class A1 1.957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Sequicia Mortgage Trust (a) Series 2021-4, Class A1 33,910,145 280,501 Series 2018-7, Class B3 4,257%, due 9/25/48 (f) 33,910,145 280,501 STACR Trust Series 2018-HRP2, Class B1 9,659% (SOFR 30A + 4,314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WAML Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6,106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities			
OBX Trust Series 2022-NQM1, Class A1 2.305%, due 11/25/61 (a)(f) 888,589 768,182 Onslow Bay Mortgage Loan Trust Series 2021-NQM4, Class A1 4,048,240 3,331,704 Sequoia Mortgage Trust (a) Series 2021-4, Class A1 3,910,145 280,501 Series 2021-7, Class A1 3,910,145 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 3,395,000 3,709,037 WAM Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthlyl Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities			
Series 2022-NOM1, Class A1 888,589 768,182 2.305%, due 11/25/61 (a)(f) 888,589 768,182 Onslow Bay Mortgage Loan Trust Series 2021-NQM4, Class A1 1.957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Sequoia Mortgage Trust (a) Series 2021-4, Class A1 0.167%, due 6/25/51 (i)(j) 33,910,145 280,501 Series 2018-7, Class B3 4.257%, due 9/25/48 (f) 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WAMU Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		2,361,906	1,265,352
2.305%, due 11/25/61 (a)(f) 888,589 768,182 Onslow Bay Mortgage Loan Trust Series 2021-NQM4, Class A1 1.957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Sequoia Mortgage Trust (a) Series 2021-4, Class A1 0.167%, due 6/25/51 (i)(i) 33,910,145 280,501 Series 2018-7, Class B3 4.257%, due 9/25/48 (f) 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities			
Onslow Bay Mortgage Loan Trust Series 2021-NOM4, Class A1 1.957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Sequoia Mortgage Trust (a) Series 2021-4, Class A1 33,910,145 280,501 0.167%, due 6/25/51 (i)(i) 33,910,145 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 51,297,621 1,107,786 9.659% (S0FR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		222.502	700 400
Series 2021-NQM4, Class A1 4,048,240 3,331,704 Sequoia Mortgage Trust (a) 5eries 2021-4, Class A1 33,910,145 280,501 0.167%, due 6/25/51 (i)(i) 33,910,145 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust 5eries 2018-HRP2, Class B1 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust 5eries 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 137,866,428		888,589	768,182
1.957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Sequoia Mortgage Trust (a) 3 5eries 2021-4, Class A1 33,910,145 280,501 0.167%, due 6/25/51 (i)(j) 33,910,145 280,501 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust 5eries 2018-HRP2, Class B1 3,395,000 3,709,037 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities			
Sequoia Mortgage Trust (a) Series 2021-4, Class A1 0.167%, due 6/25/51 (i)(i) 33,910,145 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 518,802 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 518,802 414,552 137,866,428 Total Mortgage-Backed Securities Total Mortgage-Backed Securities 137,866,428 414,552 137,866,428		4.040.040	0.004.704
Series 2021-4, Class A1 33,910,145 280,501 0.167%, due 6/25/51 (i)(j) 33,910,145 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		4,048,240	3,331,704
0.167%, due 6/25/51 (i)(j) 33,910,145 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 3,395,000 3,709,037 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities			
Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 Total Mortgage-Backed Securities	,	00 010 115	000 501
4.257%, due 9/25/48 (f) 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		33,910,145	280,501
STACR Trust Series 2018-HRP2, Class B1 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		1 007 001	1 107 700
Series 2018-HRP2, Class B1 3,395,000 3,709,037 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		1,297,621	1,107,786
9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) Total Mortgage-Backed Securities 3,395,000 3,709,037 414,552 137,866,428			
WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		2 205 000	2 700 027
Series 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		3,395,000	3,709,037
6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities			
Total Mortgage-Backed Securities 137,866,428		F10.000	414.550
Total Mortgage-Backed Securities	0.100% (12 MOHILI MOHILIN) Heasury Average Index + 1.048%), Que 8/25/46 (D)	518,802	
			137,866,428
(Cost \$272,304,185) <u>275,923,928</u>	Total Mortgage-Backed Securities		
	(Cost \$272,304,185)		275,923,928

	Principal Amount	Value
Municipal Bond 0.3%		
California 0.3%		
Regents of the University of California Medical Center, Pooled		
Revenue Bonds		
Series N		
3.006%, due 5/15/50	\$ 2,760,000	\$ 1,929,161
Total Municipal Bond		
(Cost \$2,760,000)		1,929,161
U.S. Government & Federal Agencies 10.0%		
United States Treasury Bonds 0.4%		
U.S. Treasury Bonds		
4.75%, due 11/15/43 (c)	2,845,000	3,011,699
United States Treasury Inflation - Indexed Notes 1.5%		
U.S. Treasury Inflation Linked Notes		
1.375%, due 7/15/33 (l)	11,227,266	10,937,813
United States Treasury Notes 8.1%		
J.S. Treasury Notes		
4.00%, due 1/15/27	1,590,000	1,589,627
4.00%, due 1/31/31	39,830,000	40,035,373
4.25%, due 1/31/26	4,825,000	4,827,262
4.50%, due 11/15/33 (c)	9,905,000	10,342,987
4.625%, due 10/15/26	560,000	568,116
		57,363,365
Total U.S. Government & Federal Agencies		
(Cost \$70,496,141)		71,312,877
Total Long-Term Bonds		
(Cost \$697,770,041)		679,015,659
(
	Shares	
Common Stocks 0.0% ‡		
Commercial Services & Supplies 0.0% ‡		
Quad/Graphics, Inc. (m)	14	76
Tobacco 0.0% ‡		
Turning Point Brands, Inc.	6,802	165,221
Total Common Stocks (Cost \$0)		165,297
Short-Term Investments 3.9%		
Affiliated Investment Company 1.7% MainStay U.S. Government Liquidity Fund, 5.25% (n)	11,866,584	11,866,584
	,	, + 1

	Shares	Value
Short-Term Investments		
Unaffiliated Investment Company 0.0% ‡ Invesco Government & Agency Portfolio, 5.315% (n)(o)	172,139	\$ 172,139

	Principal Amount	
U.S. Treasury Debt 2.2%		
U.S. Treasury Bills (p)		
5.27%, due 4/25/24	\$ 3,500,000	3,457,492
5.273%, due 4/4/24	4,000,000	3,963,337
5.278%, due 2/22/24	4,000,000	3,987,724
5.283%, due 3/14/24	4,370,000	4,343,094
		15,751,647
Total Short-Term Investments		
(Cost \$27,790,672)		27,790,370
Total Investments		
(Cost \$725,560,713)	99.6%	706,971,326
Other Assets, Less Liabilities	0.4	2,607,878
Net Assets	100.0%	\$ 709,579,204

- † Percentages indicated are based on Fund net assets.
- ^ Industry classifications may be different than those used for compliance monitoring purposes.
- ‡ Less than one-tenth of a percent.
- (a) May be sold to institutional investors only under Rule 144A or securities offered pursuant to Section 4(a)(2) of the Securities Act of 1933, as amended.
- (b) Floating rate—Rate shown was the rate in effect as of January 31, 2024.
- (c) All or a portion of this security was held on loan. As of January 31, 2024, the aggregate market value of securities on loan was \$2,045,575; the total market value of collateral held by the Fund was \$2,090,057. The market value of the collateral held included non-cash collateral in the form of U.S. Treasury securities with a value of \$1,917,918. The Fund received cash collateral with a value of \$172,139.
- (d) Fixed to floating rate—Rate shown was the rate in effect as of January 31, 2024.
- (e) Security is perpetual and, thus, does not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.
- (f) Coupon rate may change based on changes of the underlying collateral or prepayments of principal. Rate shown was the rate in effect as of January 31, 2024.
- (g) Illiquid security—As of January 31, 2024, the total market value deemed illiquid under procedures approved by the Board of Trustees was \$658,750, which represented 0.1% of the Fund's net assets.
- (h) Step coupon—Rate shown was the rate in effect as of January 31, 2024.
- (i) Collateralized Mortgage Obligation Interest Only Strip—Pays a fixed or variable rate of interest based on mortgage loans or mortgage pass-through securities. The principal amount of the underlying pool represents the notional amount on which the current interest was calculated. The value of these stripped securities may be particularly sensitive to changes in prevailing interest rates and are typically more sensitive to changes in prepayment rates than traditional mortgage-backed securities.
- (j) Collateral strip rate—A bond whose interest was based on the weighted net interest rate of the collateral. The coupon rate adjusts periodically based on a predetermined schedule. Rate shown was the rate in effect as of January 31, 2024.
- (k) Delayed delivery security.
- (l) Treasury Inflation Protected Security—Pays a fixed rate of interest on a principal amount that is continuously adjusted for inflation based on the Consumer Price Index-Urban Consumers.
- (m) Non-income producing security.

- (n) Current yield as of January 31, 2024.
- (o) Represents a security purchased with cash collateral received for securities on loan.
- (p) Interest rate shown represents yield to maturity.

Investments in Affiliates (in 000's)

Investments in issuers considered to be affiliate(s) of the Fund during the period ended January 31, 2024 for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliated Investment Companies	Value, Beginning of Period	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ (Depreciation)	Value, End of Period	Dividend Income	Other Distributions	Shares End of Period
MainStay U.S. Government Liquidity Fund	\$ 6,231	\$ 62,490	\$ (56,854)	\$ —	\$ —	\$ 11,867	\$ 88	\$ —	11,867

Futures Contracts

As of January 31, 2024, the Fund held the following futures contracts¹:

Туре	Number of Contracts	Expiration Date	Value at Trade Date	Current Notional Amount	Unrealized Appreciation (Depreciation) ²
Long Contracts					
U.S. Treasury 10 Year Notes	6	March 2024	\$ 662,171	\$ 673,969	\$ 11,798
U.S. Treasury 10 Year Ultra Bonds	621	March 2024	70,091,931	72,579,375	2,487,444
U.S. Treasury Long Bonds	47	March 2024	5,433,796	5,750,156	316,360
U.S. Treasury Ultra Bonds	54	March 2024	6,562,408	6,977,813	415,405
Net Unrealized Appreciation					\$ 3,231,007

- 1. As of January 31, 2024, cash in the amount of \$2,418,750 was on deposit with a broker or futures commission merchant for futures transactions.
- 2. Represents the difference between the value of the contracts at the time they were opened and the value as of January 31, 2024.

Abbreviation(s):

FHLMC—Federal Home Loan Mortgage Corp.

FNMA—Federal National Mortgage Association

GNMA—Government National Mortgage Association

REMIC—Real Estate Mortgage Investment Conduit

SOFR—Secured Overnight Financing Rate

STACR—Structured Agency Credit Risk

USISDA—U.S. International Swaps and Derivatives Association

The following is a summary of the fair valuations according to the inputs used as of January 31, 2024, for valuing the Fund's assets:

,	,			
Description	Pric A Market Iden As	oted es in ctive Significant is for Other ntical Observable ssets Inputs rel 1) (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Asset Valuation Inputs				
Investments in Securities (a) Long-Term Bonds				
Asset-Backed Securities	\$	- \$ 96,835,777	\$ —	\$ 96,835,777
Corporate Bonds		— 216,925,130	_	216,925,130
Foreign Government Bonds		— 13,443,762	_	13,443,762
Loan Assignments		- 2,645,024	_	2,645,024
Mortgage-Backed Securities		— 275,923,928	_	275,923,928
Municipal Bond		— 1,929,161	_	1,929,161
U.S. Government & Federal Agencies				71,312,877
Total Long-Term Bonds		679,015,659		679,015,659
Common Stocks	165	5,297 —	_	165,297
Short-Term Investments				
Affiliated Investment Company	11,866	*	_	11,866,584
Unaffiliated Investment Company	172	2,139 —	_	172,139
U.S. Treasury Debt				15,751,647
Total Short-Term Investments	12,038	3,723 15,751,647	_=	27,790,370
Total Investments in Securities	12,204	4,020 694,767,306	_	706,971,326
Other Financial Instruments				
Futures Contracts (b)	3,231	,007 —	_	3,231,007
Total Investments in Securities and Other Financial Instruments	\$ 15,435	5,027 \$ 694,767,306	\$ —	\$ 710,202,333

⁽a) For a complete listing of investments and their industries, see the Portfolio of Investments.

⁽b) The value listed for these securities reflects unrealized appreciation (depreciation) as shown on the Portfolio of Investments.