## MainStay Income Builder Fund Portfolio of Investments January 31, 2024<sup>+</sup> (Unaudited)

	Principal Amount	Value
Long-Term Bonds 39.2% Asset-Backed Securities 3.0%		
Automobile Asset-Backed Securities 1.4%		
American Credit Acceptance Receivables Trust (a)		
Series 2021-2, Class D		
1.34%, due 7/13/27	\$ 820,785	\$ 801,518
Series 2021-2, Class E		
2.54%, due 7/13/27	910,000	880,260
Series 2020-4, Class F		
5.22%, due 8/13/27	565,000	563,534
vis Budget Rental Car Funding AESOP LLC		
Series 2021-1A, Class A		
1.38%, due 8/20/27 (a)	1,530,000	1,401,883
CPS Auto Receivables Trust		
Series 2021-C, Class E		
3.21%, due 9/15/28 (a)	375,000	354,149
xeter Automobile Receivables Trust		
Series 2021-3A, Class D		
1.55%, due 6/15/27	945,000	888,983
Series 2021-3A, Class E		
3.04%, due 12/15/28 (a)	855,000	785,137
lagship Credit Auto Trust (a)		
Series 2021-1, Class D		
1.27%, due 3/15/27	1,220,000	1,139,570
Series 2020-3, Class D		
2.50%, due 9/15/26	580,000	554,852
Series 2022-2, Class D		
5.80%, due 4/17/28	1,290,000	1,204,398
LS Auto Receivables Issuer Trust (a)		
Series 2021-2A, Class E		
2.87%, due 5/15/28	1,480,000	1,386,513
Series 2019-4A, Class D		
4.09%, due 8/17/26	1,125,000	1,114,553
lertz Vehicle Financing III LP		
Series 2021-2A, Class D		
4.34%, due 12/27/27 (a)	2,070,000	1,878,315
lertz Vehicle Financing LLC		
Series 2021-1A, Class B		
1.56%, due 12/26/25 (a)	1,235,000	1,195,792
		14,149,457
ome Equity Asset-Backed Securities 0.0% ‡		
.P. Morgan Mortgage Acquisition Trust		
Series 2007-HE1, Class AF1		
4.266% (1 Month SOFR + 0.214%), due 3/25/47 (b)	288,923	173,331
Asset-Backed Securities Trust	200,020	
Series 2006-HE4, Class A1		
5.55% (1 Month SOFR + 0.214%), due 11/25/36 (b)	467,848	146,056
	0+0,10+	
		319,387

	Principal Amount	Value
Asset-Backed Securities		
Other Asset-Backed Securities 1.6%		
American Airlines Pass-Through Trust		
Series 2016-2, Class AA		
3.20%, due 6/15/28	\$ 458,660	\$ 420,487
Series 2016-2, Class A		
3.65%, due 6/15/28	1,065,710	965,084
British Airways Pass-Through Trust		
Series 2021-1, Class A		
2.90%, due 3/15/35 (United Kingdom) (a)	1,840,466	1,589,837
CF Hippolyta Issuer LLC (a)		
Series 2021-1A, Class A1		
1.53%, due 3/15/61	1,333,563	1,200,615
Series 2020-1, Class A1		
1.69%, due 7/15/60	1,236,747	1,153,022
Series 2020-1, Class A2		
1.99%, due 7/15/60	1,220,591	1,051,030
CVS Pass-Through Trust		
5.789%, due 1/10/26 (a)	48,639	48,214
DB Master Finance LLC		
Series 2021-1A, Class A23		
2.791%, due 11/20/51 (a)	1,798,300	1,500,971
FORA Financial Asset Securitization LLC		
Series 2021-1A, Class A		
2.62%, due 5/15/27 (a)	720,000	686,205
Home Partners of America Trust		
Series 2021-2, Class B		
2.302%, due 12/17/26 (a)	485,866	443,515
Navient Private Education Refi Loan Trust (a)		-,
Series 2021-BA, Class A		
0.94%, due 7/15/69	455,658	399,346
Series 2020-EA, Class A	;	,
1.69%, due 5/15/69	663,992	602,297
New Economy Assets Phase 1 Sponsor LLC (a)	;	,
Series 2021-1, Class A1		
1.91%, due 10/20/61	1,585,000	1,394,355
Series 2021-1, Class B1	.,,	.,
2.41%, due 10/20/61	1,640,000	1,337,595
Taco Bell Funding LLC	.,	.,,
Series 2021-1A, Class A23		
2.542%, due 8/25/51 (a)	1,404,975	1,148,722
U.S. Airways Pass-Through Trust	1,101,010	.,. 10,122
Series 2012-1, Class A		
5.90%, due 10/1/24	834,363	834,098
0.00 /0, dd0 10/ 1/2T	004,000	004,090

	Principal Amount	Value
Asset-Backed Securities	Anount	Value
Ither Asset-Backed Securities		
Inited Airlines Pass-Through Trust		
Series 2020-1, Class A		
5.875%, due 10/15/27	\$ 1,179,973	\$ 1,190,168
	φ	15,965,561
		13,903,301
otal Asset-Backed Securities		
(Cost \$32,734,870)		30,434,405
orporate Bonds 15.9%		
griculture 0.1%		
AT Capital Corp.		
3.734%, due 9/25/40 (United Kingdom)	1,005,000	741,066
	,	
irlines 0.6%		
merican Airlines, Inc. (a)		
5.50%, due 4/20/26	1,050,000	1,038,461
5.75%, due 4/20/29	850,000	834,726
elta Air Lines, Inc. (a)		
4.50%, due 10/20/25	630,000	622,559
4.75%, due 10/20/28	2,125,000	2,092,590
fileage Plus Holdings LLC		
6.50%, due 6/20/27 (a)	1,302,000	1,303,949
		5,892,285
pparel 0.1%		
apestry, Inc.		
7.85%, due 11/27/33	690,000	737,429
uto Manufacturers 1.1%		
ord Motor Credit Co. LLC		
2.30%, due 2/10/25	200,000	193,061
2.70%, due 8/10/26	940,000	873,682
4.125%, due 8/17/27	1,050,000	997,320
6.80%, due 5/12/28	730,000	758,550
6.95%, due 3/6/26	660,000	674,818
eneral Motors Financial Co., Inc.	010.000	074 070
2.35%, due 1/8/31	810,000	671,676
2.70%, due 6/10/31	2,015,000	1,684,064
4.30%, due 4/6/29	1,125,000	1,080,881
issan Motor Acceptance Co. LLC (a)	1 005 000	1 077 004
1.125%, due 9/16/24	1,935,000	1,877,301
1.85%, due 9/16/26	3,205,000	2,900,065
anks 6.1%		
anco Santander SA		
5.294%, due 8/18/27 (Spain)	1,800,000	1,803,591

Same S         Same S           Same S         2075%, die S14/29         \$ 820,000         \$ 725,772           2.409%, die S14/29         1,600,000         1,393,297           2.572%, die 17231         1,600,000         1,392,297           2.572%, die 1725         1,195,000         996,234           4.30%, die 1728/25 (d)         1,424,000         1,372,531           Strings pic (blinds findsgom) (hi)d         4         4         4.30%, die 1728/25 (d)         1,420,000         1,580,273           8.00% (s) Year Treasury Constant Maturity Rate + 5,431%, die 2/15/29         1,035,000         1,001,167           Pherbitas & (Arman) (h)         1,470,000         1,038,050         1,001,167           2.625%, (SW ream reasury Constant Maturity Rate + 3,195%, die 1/12/27 (b)(d)         1,450,000         1,289,263           2.645%, die 1748,28         2,200,000         1,687,233           9/CE & (France) (h)         2,255,000         1,460,099           2.055%, die 1748/28         2,200,000         1,897,233           9/CE & (France) (h)         1,255,000         1,460,099           2.155%, die 1749/28 (c)         1,416,009         1,255,000         1,583,591           3.686%, die 1749/28 (c)         3,868, die 37/201 (c)         2,370,000         2,268,676      <		Principal	
Sarks         Sarks of America Carp. (c)         S         800.000         \$         766.772           2.405%, due 2/13/31         1,600.000         1,882.397         1,600.000         1,882.397           2.575%, due 1/20/32         1,800.000         1,822.397         1,800.000         1,872.513           2.675%, due 1/26/25 (c)         1,424.000         1,372.513         1,372.513         1,300.00         1,560.737           3.005%, due 1/26/25 (c)         1,424.000         1,372.531         1,000.00         1,560.737           3.005%, due 1/13/31 (c)         1,470.000         1,370.000         1,030.800         1,000.1167           Phentos & Africanse (no)         1,170.000         1,030.800         1,289.268         1,480.000         1,289.268           4.625%, (s)         1,470.000         1,387.293         1,300.00         1,897.293           97C SA (France) (n)         1,470.000         1,387.293         1,300.00         1,289.268           4.625%, (s)         1,410.019.27 (c)         1,255.000         1,460.000         1,285.000         1,450.000         1,285.000         1,450.000         1,285.000         1,555.93           1.970, (s)         1,970,000         1,386.861         2,370.000         2,238.766         3,600%, (s),600         1,255.000 </th <th></th> <th>Amount</th> <th>Value</th>		Amount	Value
Same of America Corp. (c)         \$         820070         \$         72.727.72           2.049%, dos 21/331         1.000.000         1.988.237           2.572%, dos 10/20/32         1.915.000         1.988.237           2.572%, dos 10/20/32         1.942.000         1.972.531           Bardey Mu         1.424.000         1.972.531           A.30%, dus 1/28/25 (d)         1.907.330         1.907.330           A.30% (bus 1/28/25 (d)         2.000.000         1.907.330           8.00% (breal Finasary Constant Maturity Rate + 3.41%), dus 3/15/29         2.000.000         1.903.305           3.052%, dus 1/13/31 (c)         1.170.000         1.103.000         1.903.305           3.052%, dus 1/13/31 (c)         1.170.000         1.903.305         1.907.372           3.052%, dus 1/13/31 (c)         1.170.000         1.903.305         1.907.372           3.052%, dus 1/13/31 (c)         1.170.000         1.903.305         1.907.372           3.052%, dus 1/19/27 (e)         2.909.000         1.907.333         1.907.332           3.056%, dus 1/19/27 (e)         2.909.000         1.914.6900         1.914.6900           5.125%, dus 1/19/28 (e)         2.307.000         1.914.6900         1.925.696           3.068%, dus 2/20/20 (c)         2.307.000	Corporate Bonds		
2.83%, due 6/14/20         \$ 820,000         \$ 725.72           2.436%, due 2/13/31         1,830,207           2.436%, due 2/13/31         1,185,0000           2.72%, due 1/12/20/20         1,185,0000           Series MM         1,424,000           4.30%, due 1/12/82/5 (d)         1,424,000           8acays plc (lahind Kingdom) (b)(d)         1,422,000           4.30%, for 1/783/7 (c)         1,105,000           4.30%, due 1/13/37 (c)         1,105,000           4.25% (5 Yean Transary Constant Maturity Rate + 3,14%), due 3/15/29         1,105,000           3.052/hi, due 1/13/37 (c)         1,107,000         1,038,000           4.625% (5 Yean Transary Constant Maturity Rate + 3,34%), due 2/15/27 (b)(d)         1,170,000         1,180,7233           2.045%, due 1/14/27 (c)         1,107,000         1,180,7233           2.045%, due 1/14/28         420,000         2,452,000           5.125%, due 1/14/28         420,000         1,1169,400           5.125%, due 1/10/29         (c)         1,1169,400           5.125%, due 3/20302         770,000	Banks		
2.498%, due 21/331         1,800,000         1,383,297           2.572%, due 10/20/32         1,950,00         986,234           3.056, due 17.8275 (d)         1,424,000         1,372,531           Bardes pite (linthe Khurthy Rate + 3,41%), due 3/15/28         2,000,000         1,560,737           8.00% (fver Treasury Constant Maturhy Rate + 3,41%), due 3/15/29         1,035,000         1,001,167           Phathus SA (fremore) (a)         1,170,000         1,282,825         4,255%, (5 Year Treasury Constant Maturhy Rate + 3,196%), due 1/12/27 (b)(d)         1,170,000         1,282,825           4,255%, (5 Year Treasury Constant Maturhy Rate + 3,196%), due 1/12/27 (b)(d)         1,285,000         1,146,099           2,145%, due 10/19/27 (c)         1,285,000         1,146,099         5,5359           9/CE SA (fermoni (a)         2,000,000         1,282,826         4,200,000         1,282,826           2,145%, due 10/19/29 (c)         1,800,000         1,282,826         4,200,000         1,285,000           3,686%, due 7/24/28 (c)         1,146,099         1,285,000         1,146,099         1,285,000         1,285,000         1,285,800         1,285,000         1,285,800         1,285,000         1,285,800         1,285,000         1,285,800         1,285,000         1,285,800         1,286,800         3,985,400,900         2,285,876	Bank of America Corp. (c)		
2.572%, due 10/20/32       1,195,000       996,234         Saries MM	2.087%, due 6/14/29	\$ 820,000 \$	\$ 726,772
Series MM         1.30%, don 1/28/25 (d)         1.372, 531           4.30%, don 1/28/25 (d)         1.362, 500         1.560, 737           8.00% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28         2.000, 000         1.560, 737           8.00% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/29         1.035, 000         1.001, 167           7.00% (5 Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(d)         1.450,000         1.282,825           4.625%, (5 Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(d)         2.050,000         1.166,7233           2.045%, due 1/019/27 (c)         1.255,000         1.146,009         5.125%, due 1/18/28         420,000         422,060           6.714%, due 1/019/29 (c)         1.256,000         1.146,009         5.125%, due 1/18/28         420,000         422,060           6.714%, due 1/019/29 (c)         1.060,000         1.289,463         3.98%, due 3/20/20 (c)         2.370,000         2.258,676           3.98%, due 3/20/20 (c)         2.370,000         2.258,676         3.98%, due 3/20/20 (c)         3.688%, due 3/20/20 (c)	2.496%, due 2/13/31	1,600,000	1,383,297
4.30%, due 1/29/25 (g)     1,424,000     1,372,531       Barcleys pic United Kingdom) (b)(d)     2,000,000     1,550,737       8.00% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28     2,000,000     1,001,167       MP Partas SA (France) (a)     1,170,000     1,033,805       3.052%, die 1/13/31 (c)     1,170,000     1,289,265       4.625% (5 Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(d)     1,450,000     1,289,265       4.625% (5 Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(d)     1,255,000     1,146,099       5.125%, due 1/19/27 (c)     1,265,000     1,146,099       5.125%, due 1/19/28 (c)     420,000     51,555       2.045%, due 3/273/01 (c)     2,256,076     1,128,946       3.668%, due 3/273/02 (c)     2,370,000     2,256,076       2.878     1,180,000     1,128,946       3.878, due 3/273/03 (c)     2,370,000     2,555,000       2.878     7,700,000     1,568,561       3.688, due 3/2013 (c)     555,000     553,301       2.878     1,972,0000     1,368,816       2.878     1,972,0000     1,368,816       2.878     1,972,0000     1,368,816       2.878     1,972,0000     1,368,816       2.887     4,013/2425 (c)     555,000     553,301       2.887	2.572%, due 10/20/32	1,195,000	996,234
Barclays pic (United Kingdom) (b)(d)         1,560,737           4.375% (5) Year Treasury Constant Maturity Rate + 5.431%), due 3/15/28         2,000,000         1,001,167           S00% (5) Kar Treasury Constant Maturity Rate + 5.431%), due 3/15/29         1,035,000         1,289,265           S052%, due 1/13/31 (c)         1,400,000         1,289,265           A625% (5) Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(d)         1,450,000         1,289,265           A625% (5) Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(d)         1,255,000         1,166,099           5.125%, due 1/13/28         420,000         422,060           6.714%, due 10/19/29 (c)         1,255,000         1,128,946           3.268%, due 3/20/30 (c)         2,370,000         2,258,67           3.268%, due 3/20/30 (c)         2,370,000         2,258,67           Safe%, due 3/20/30 (c)         2,370,000         2,258,67           Safe%, due 3/20/30 (c)         2,370,000         2,533,01           Titzers Francial Group, Inc.         770,000         1,338,816           2.638%, due 3/20/32         1,720,000         1,338,816           Zomerica, Inc.         5         5         5           5.928%, due 3/20/32         6         6         6           2.638%, due 3/20/32         1	Series MM		
4.375% (6) Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28         2,000,000         1,560,737           8.00% (6) Year Treasury Constant Maturity Rate + 5.43%), due 3/15/29         1,031,001,107         1,033,000           3.052%, due 1/13/31 (c)         1,170,000         1,033,805         1,033,805           4.625% (5) Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(d)         1,450,000         1,289,265           4.625% (5) Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(d)         1,450,000         1,285,000           2.045%, due 10/19/27 (c)         1,255,000         1,146,090         67,148, due 10/19/29 (c)         420,000           5.125%, due 1/18/28         420,000         422,060         36,858, due 72/428 (c)         1,180,000         1,128,946           3.968%, due 72/428 (c)         1,180,000         1,128,946         39,868, due 72/428 (c)         2,370,000         2,258,676           Safes Y         1,180,000         1,128,946         1,565,501         55,500         55,5301           1.15% (5) Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(d)         1,760,000         1,565,561         55,500         55,5301           2.15%, due 1/30/32 (c)         555,000         555,301         1,220,000         1,368,816           2.15% (due 1/30/32 (c)         555,000         555,301	4.30%, due 1/28/25 (d)	1,424,000	1,372,531
8.00% (6 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29       1,031,000       1,031,000         NP Paritas SA (France) (a)       1,170.000       1,033,805         3.052%, due 1/13/31 (c)       1,170.000       1,289,265         4.625% (5 Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(d)       1,450,000       1,289,265         4.625%, die Yar Treasury Constant Maturity Rate + 3.34%), due 2/25/31 (b)(d)       2,090,000       1,697,293         2.045%, due 10/19/27 (c)       1,255,000       1,146,099         5.125%, due 1/18/28       420,000       422,000         6.714%, due 10/19/29 (c)       3,00%       490,000       515,589         3.068%, due 3/20/30 (c)       2,370,000       2,258,676         3.96%, due 3/20/30 (c)       2,370,000       1,568,561         6.064%, due 10/24/25 (c)       3,00%       455,3301         2.086%, due 3/20/30 (c)       565,000       553,3301         2.0876%, due 10/24/25 (c)       655,000       653,3361         2.088%, due 10/24/25 (c)       655,000       653,3361         2.088%, due 10/24/25 (c)       655,000       653,306         2.088%, due 10/24/25 (c)       655,000       653,036         2.088%, due 10/24/25 (c)       650,000       502,233         2.088%, due 3/20/30 (c)	Barclays plc (United Kingdom) (b)(d)		
BMP Parbias SA (France) (a)         1,170,000         1,033,805           3.052%, due 1/13/31 (c)         1,170,000         1,033,805           4.625%, S (Year Treasury Constant Maturity Rate + 3.34%), due 1/12/27 (b)(d)         2,090,000         1,697,293           9/CE SA (France) (a)         2,2045%, due 1/19/27 (b)         1,255,000         1,146,099           5.125%, due 1/18/28         420,000         422,060         422,060           6.714%, due 10/19/27 (c)         1,180,000         1,128,946         3,96%, due 3/20/30 (c)         2,370,000         2,256,676           3.668%, due 3/20/30 (c)         2,370,000         1,585,561         6,625%, due 6/15/32         770,000         839,752           4.15% (S Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(d)         1,760,000         1,585,561         6,625%, due 6/15/32         770,000         839,752           2.638%, due 3/20/30 (c)         555,000         555,300         553,301         555,000         553,301           2.648%, due 10/24/25 (c)         555,000         555,000         553,301         556,900         552,900         552,900         552,900         552,900         552,900         552,900         552,900         552,900         552,900         552,900         552,900         552,900         552,900         552,923	4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28	2,000,000	1,560,737
3.052%, due 1/13/31 (c) 1,70,000 1,033,805     4.625% (5 Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(d) 4,625% (5 Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(d) 4,625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 (b)(d) 4,255,000 1,255,000 1,255,000 4,22,060 6,714%, due 10/19/27 (c) 1,255,000 1,146,099 4,20,000 4,22,060 6,714%, due 10/19/27 (c) 1,255,000 1,148,099 4,20,000 4,22,060 6,714%, due 10/19/29 (c) 1,189,266 4,000 1,128,946 3,308%, due 3/20/20 (c) 2,370,000 2,2268,676 4,155 2,270,000 2,2268,676 4,155 2,270,000 2,2268,576 2,555,000 1,168,561 6,625%, due 6/15/32 770,000 1,568,561 6,625%, due 6/15/32 770,000 1,368,561 6,625%, due 6/15/32 770,000 1,368,561 5,550,00 5,553,301 1,200,200 1,1368,16 2,200,200,200 1,1368,16 2,200,200 1,1368,16 2,200,200 1,1368,16 2,200,200 1,1368,16 2,200,200 1,1368,16 2,200,200 1,1368,16 2,200,200 1,1368,16 2,200,200 1,1368,16 2,200,200 1,1368,16 2,200,200 1,1368,16 2,200,200 1,1368,16 2,200,200 1,1368,16 2,200,200 1,200 1,308,816 2,200,200 1,200 1,308,816 2,200 1,200 1,308,816 2,200 1,200 1,308,816 2,200 1,200 1,308,816 2,200 1,200 1,308,816 2,200 1,200 1,308,816 2,200 1,200 1,308,816 2,200 1,200 1,308,816 2,200 1,200 1,308,816 2,200 1,200 1,308,816 2,200 1,200 1,200 1,200 1,308,816 2,200 1	8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29	1,035,000	1,001,167
4.625% (5 Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(d)         1,450,000         1,289,265           4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 (b)(d)         2,090,000         1,289,265           2.045%, due 10/19/27 (c)         1,255,000         422,060           6.714%, due 10/19/29 (c)         420,000         422,060           6.714%, due 10/19/29 (c)         420,000         1,128,946           3.868%, due 7/24/28 (c)         1,180,000         1,128,946           3.98%, due 3/20/20 (c)         2,370,000         2,256,676           Series Y         -         -         -           4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(d)         1,760,000         1,568,561           6.625%, due 6/15/32         770,000         839,762           2.787 Maturity Rate + 3.00%), due 11/15/26 (b)(d)         1,720,000         1,368,561           6.045%, due 10/24/25 (c)         555,000         555,000           2.636%, due 10/30/20 (c)         555,000         553,036           2.787 Moturity Rate + 3.237%), due 3/23/29 (France) (a)(b)(d)         2,400,000         502,223           6.589%, GOFR + 1.219%), due 11/16/27 (b)         1,902,474         1,902,474           11.816 Maturity Rate + 3.237%), due 3/23/29 (France) (a)(b)(d)         2,900,000 <td< td=""><td>BNP Paribas SA (France) (a)</td><td></td><td></td></td<>	BNP Paribas SA (France) (a)		
4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 (b)(d) 2,090,000 1,697,293 PDE SA (France) (a) 1 2.045%, due 17/19/27 (c) 1,256,000 422,060 6.714%, due 17/19/27 (c) 490,000 515,399 Digroup, Inc. 3.668%, due 7/2428 (c) 1,180,000 1,128,946 3.98%, due 3/20/30 (c) 2,370,000 2,256,676 Series Y 4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(d) 1,760,000 1,166,561 6.625%, due 6/15/32 770,000 339,762 Diterse Branc NA 6.064%, due 10/24/25 (c) 555,000 555,000 Diterse Francial Group, Inc. 3.035%, due 5/20/32 (c) 555,000 555,000 555,000 555,000 Diterse Francial Group, Inc. 3.035%, due 5/28/32 (c) 655,004 52/23/29 (France) (a)(b)(d) 2,940,000 502,233 6.589% (SDFR + 1.219%), due 11/16/27 (b) 1,945,974 1.555,000 1,555,000 5,523,301 Diterse Francial Group, Inc. 3.035%, due 5/28/32 (c) 600,000 502,233 6.589% (SDFR + 1.219%), due 11/16/27 (b) 1,945,974 1.575%, due 5/1/30 1,555,000 1,555,000 1,556,207 Tiet Horizon Cop. 4.00%, due 5/28/32 (c) 700,000 1,502,233 6.589%, due 5/28/32 (c) 700,000 1,502,233 6.589%, GDFR + 1.219%), due 11/16/27 (b) 1,945,974 1.945%, due 5/28/32 (c) 700,000 1,502,233 6.589%, due 5/28/32 (c) 700,000 1,502,233 6.589%, due 5/28/32 (c) 700,000 1,502,234 7.675%, due 5/1/30 1,555,000 1,555,000 1,556,007 1.555,000 1,555,000 1,555,000 1,556,007 1.555,000 1,555,000 1,555,000 1,556,007 1.555,000 1,555,000 1,556,007 1.555,000 1,555,000 1,555,000 1,556,007 1.555,000 1,555,000 1,555,000 1,556,007 1.555,000 1,555,000 1,556,007 1.555,000 1,555,000 1,555,000 1,556,007 1.555,000 1,555,0	3.052%, due 1/13/31 (c)	1,170,000	1,033,805
4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 (b)(d) 2,090,000 1,697,293 PDE SA (France) (a) 1 2.045%, due 17/19/27 (c) 1,256,000 422,060 6.714%, due 17/19/27 (c) 490,000 515,399 Digroup, Inc. 3.668%, due 7/2428 (c) 1,180,000 1,128,946 3.98%, due 3/20/30 (c) 2,370,000 2,256,676 Series Y 4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(d) 1,760,000 1,166,561 6.625%, due 6/15/32 770,000 339,762 Diterse Branc NA 6.064%, due 10/24/25 (c) 555,000 555,000 Diterse Francial Group, Inc. 3.035%, due 5/20/32 (c) 555,000 555,000 555,000 555,000 Diterse Francial Group, Inc. 3.035%, due 5/28/32 (c) 655,004 52/23/29 (France) (a)(b)(d) 2,940,000 502,233 6.589% (SDFR + 1.219%), due 11/16/27 (b) 1,945,974 1.555,000 1,555,000 5,523,301 Diterse Francial Group, Inc. 3.035%, due 5/28/32 (c) 600,000 502,233 6.589% (SDFR + 1.219%), due 11/16/27 (b) 1,945,974 1.575%, due 5/1/30 1,555,000 1,555,000 1,556,207 Tiet Horizon Cop. 4.00%, due 5/28/32 (c) 700,000 1,502,233 6.589%, due 5/28/32 (c) 700,000 1,502,233 6.589%, GDFR + 1.219%), due 11/16/27 (b) 1,945,974 1.945%, due 5/28/32 (c) 700,000 1,502,233 6.589%, due 5/28/32 (c) 700,000 1,502,233 6.589%, due 5/28/32 (c) 700,000 1,502,234 7.675%, due 5/1/30 1,555,000 1,555,000 1,556,007 1.555,000 1,555,000 1,555,000 1,556,007 1.555,000 1,555,000 1,555,000 1,556,007 1.555,000 1,555,000 1,556,007 1.555,000 1,555,000 1,555,000 1,556,007 1.555,000 1,555,000 1,555,000 1,556,007 1.555,000 1,555,000 1,556,007 1.555,000 1,555,000 1,555,000 1,556,007 1.555,000 1,555,0			
3PCE SA (France) (a)       1,265,000       1,146,090         2.045%, due 10/19/27 (c)       420,000       422,080         6.714%, due 10/19/29 (c)       480,000       515,359         2.058%, due 17/24/28 (c)       1,120,940       1,128,940         3.058%, due 27/24/28 (c)       1,120,940       2,258,676         Sares Y       2,370,000       2,258,676         4.15% (5 Year Treasury Constant Maturity Rate + 3,00%), due 11/15/26 (b)(d)       1,760,000       1,568,561         6.625%, due 6/15/32       770,000       833,762         Zitzens Bank NA       2       2       3,686,486         2.638%, due 13/03/20 (c)       555,000       553,301         Zitzens Bank A       2       3       3,686,486         Conderia, Inc.       2       3,680,400       2,200,00         2.638%, due 13/03/26 (c)       665,000       653,036         Zietar Binancial Group, Inc.       3       3,0358,400       2,200,00         2.638%, due 5/3/03/26 (c)       660,000       552,030         Zietar Binancial Group, Inc.       3,0358,400       2,000,00         Sietar Binancial Group, Inc.       3,0358,400       2,000,00         Sietar Binancial Group, Inc.       3,0358,400       2,000,00         Zietar Binanc			
2.045%, due 10/19/27 (c)         1,255,000         1,146,099           5.125%, due 1/19/29 (c)         420,000         422,060           6.714%, due 10/19/29 (c)         490,000         515,59           Zugroup, Inc.         3.668%, due 7/24/28 (c)         1,180,000         1,128,946           3.98%, due 3/20/30 (c)         2,370,000         2,258,676           Series Y         1.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(d)         1,760,000         1,568,561           6.625%, due 6/15/32         770,000         839,762           Zitzens Bank NA         -         -           6.064%, due 10/24/25 (c)         555,000         553,301           Zitzens Ginacial Group, Inc.         -         -           2.638%, due 9/30/32         1,720,000         1,336,816           Zinterns Ginacial Group, Inc.         -         -           3.035%, due 528/32 (c)         600,000         552,233           5.842%, due 1/30/30 (c)         2,300,001         52,223           7.65 (5 Year Treasury Constant Maturity Rate + 3,237%), due 3/23/29 (France) (a)(b)(d)         2,400,000         562,233           7.65 (% due 5/1/30         1,902,474         -         -           7.65 %, due 5/1/30         1,902,474         -         - <td></td> <td>· · · · · · · ·</td> <td>,,</td>		· · · · · · · ·	,,
5.125%, due 1/18/28       420,000       422,060         6.714%, due 10/19/29 (c)       490,000       515,359         201group, Inc.       1,180,000       1,128,946         3.068%, due 7/24/28 (c)       2,370,000       2,258,676         Series Y       1,176,000       1,568,561         4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(d)       1,760,000       1,568,561         6.064%, due 10/24/25 (c)       770,000       839,762         Zitzens Bank NA       6.064%, due 10/24/25 (c)       555,000       553,001         Zitzens Kank, due 6/15/32       770,000       839,762         Zitzens Kank NA       6.064%, due 10/24/25 (c)       555,000       553,001         Zitzens Kank NA       5.982%, due 1/30/30 (c)       655,000       653,036         Coild Agricole SA       2.304,000       2.200,151       2.304,000       502,233         G.589% (50FR + 1.219%), due 11/16/27 (b)       1,945,000       1,902,474       1,945,000       1,902,474         Tie Horizon Corp.       4.005, due 5/1/26 (a)       790,000       786,783       2,000,000       502,233         G.589% (50FR + 1.219%), due 11/16/27 (b)       1,945,000       1,902,474       1,902,474       1,902,474       1,902,474       1,902,474       1,945,000		1 255 000	1.146.099
6.714%, due 10/19/29 (c)       490,000       515,559         2htgroup, Inc.       1,180,000       1,128,946         3.668%, due 3/20/30 (c)       2,370,000       2,258,676         Series Y       1,760,000       1,566,561         6.625%, due 6/15/32       770,000       839,762         2.636%, due 10/24/25 (c)       555,000       553,301         2.636%, due 10/24/25 (c)       555,000       553,301         2.636%, due 10/24/25 (c)       555,000       553,301         2.636%, due 10/24/25 (c)       555,000       653,036         2.636%, due 10/24/25 (c)       555,000       1,368,816         2.636%, due 10/24/25 (c)       555,000       653,036         2.636%, due 10/24/25 (c)       555,000       653,036         2.636%, due 10/23/30 (c)       655,000       653,036         2.636%, due 5/20/32 (c)       600,000       502,233         3.035%, due 5/2/32 (c)       1,00,000       2,068,622         Tist Horizan Bank       7       7       7         3.055%, due 5/1/30       1,555,000 <td></td> <td></td> <td></td>			
Stigroup, Inc.       1,180,000       1,128,946         3.968%, due 7/24/28 (c)       1,180,000       1,128,946         3.98%, due 3/20/30 (c)       2,370,000       2,258,676         Series Y			
3.668%, due 7/24/28 (c)       1,180,000       1,128,946         3.98%, due 3/20/30 (c)       2,370,000       2,258,676         Series Y       1,15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(d)       1,760,000       1,568,567         4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(d)       1,760,000       839,762         Chitzens Bank NA       6.064%, due 10/24/25 (c)       555,000       553,301         Dittzens Financial Group, Inc.       2.2638%, due 1/30/32 (c)       1,336,816         Correrica, Inc.       2.2638%, due 1/30/30 (c)       655,000       653,036         Credit Agricole SA       4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (France) (a)(b)(d)       2,340,000       2,020,151         Subsche Bank AG (Germany)       3.035%, due 5/28/32 (c)       600,000       502,233         3.035%, due 5/28/32 (c)       600,000       502,233       6,589% (SOFR + 1.219%), due 11/16/27 (b)       1,945,000       1,902,474         Tirst Horizon Corp.       1,555,000       1,506,207       1,506,207       1,506,207         Tirst Horizon Corp.       2,100,000       2,068,622       1,600,000       502,233       504,617,130       1,616,000       848,147         Soldman Sachs Group, Inc. (The)       1,431%, due 5/1/26 (a)       790,000       786,7			010,000
3.98%, due 3/20/30 (c)       2,370,000       2,258,676         Series Y       1,760,000       1,568,561         4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(d)       1,760,000       1,568,561         6.625%, due 6/15/32       770,000       839,762         Zitzens Bank NA       6.064%, due 10/24/25 (c)       555,000       553,301         Zitzens Financial Group, Inc.       2.638%, due 9/30/32       1,720,000       1,336,816         Comerica, Inc.       5.982%, due 1/30/30 (c)       655,000       653,036         Sold H Agrocle SA       1       5.982%, due 1/30/32 (c)       600,000       502,233         3.035%, due 5/23 (c)       600,000       502,233       6598% (SOFR + 1.219%), due 11/16/27 (b)       1,945,000       1,902,474         Sold Sold Corp.       3.035%, due 5/1/30       1,555,000       1,506,207       1,904,500         Sold Mark Sold Corp.       4.00%, due 5/26/25       790,000       786,783       304         Altor Dorp.       1       4.154, due 3/9/27 (c)       1,614,39       1,914,40         1.982%, due 10/21/27 (c)       1,255,000       1,161,439       1,945,000       1,319,744         1.992%, due 10/21/27 (c)       1,435,000       1,319,744       1,992%, due 10/21/37       1,319,744      <		1 180 000	1 128 9/6
Series Y         1,15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(d)         1,760,000         1,568,561           6.625%, due 6/15/32         770,000         839,762           Zhitzens Bank NA         50.64%, due 10/24/25 (c)         555,000         553,301           Chitzens Financial Group, Inc.         1,720,000         1,336,816           Comerica, Inc.         5.982%, due 1/30/30 (c)         655,000         653,036           Sold H, due 10/24/25 (c)         655,000         653,036           Ceittl Agricole SA         -         -           4.75% (5 Year Treasury Constant Maturity Rate + 3,237%), due 3/23/29 (France) (a)(b)(d)         2,340,000         2,000,151           Jeutsche Bank AG (Germany)         -         -         -           3.035%, due 5/28/32 (c)         600,000         502,233         6,589% (SOFR + 1,219%), due 11/16/27 (b)         1,902,474           Site Horizon Corp.         -         -         -         -           4.00%, due 5/26/25         790,000         786,783         -           Soldman Sachs Group, Inc. (The)         -         -         -           1.431%, due 3/9/27 (c)         1,265,000         1,161,439         1,944,41           1.992%, due 10/21/27 (c)         1,4317,44         1,992%, due 10/21/27 (c)			
4.15% (6 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(d)       1,760,000       1,568,561         6.625%, due 6/15/32       770,000       833,762         Zitzens Bank NA		2,57 0,000	2,200,070
6.625%, due 6/15/32       770,000       839,762         Chizens Bank NA       555,000       553,301         6.064%, due 10/24/25 (c)       555,000       553,301         Chizens Financial Group, Inc.       2.638%, due 9/30/32       1,720,000       1,336,816         Comerica, Inc.       5.982%, due 1/30/30 (c)       655,000       653,036         S.982%, due 1/30/30 (c)       655,000       653,036         Credit Agricole SA       2,340,000       2,340,000       2,000,151         Jeusche Bank AG (Germany)       3.035%, due 5/28/32 (c)       600,000       502,233         6.589% (SOFR + 1.219%), due 11/16/27 (b)       1,945,000       1,902,000       502,233         6.589% (GOFR + 1.219%), due 11/16/27 (b)       1,945,000       1,505,000       1,506,207         First Horizon Dank       5.75%, due 5/1/30       1,505,000       1,506,207         First Horizon Corp.       2,100,000       2,068,622         4.00%, due 5/26/25       2,100,000       2,068,622         Freedom Mortgage Corp.       7       7         7.625%, due 5/1/26 (a)       790,000       786,783         Soldman Sachs Group, Inc. (The)       1,255,000       1,161,439         1.943%, due 10/21/27 (c)       1,435,000       1,319,744		1 760 000	1 569 561
Citizens Bank NA         6.064%, due 10/24/25 (c)       555,000       553,301         Citizens Financial Group, Inc.       1,720,000       1,336,816         Comerica, Inc.       559,20%       655,000       653,036         S.982%, due 9/30/32       655,000       653,036         Comerica, Inc.       555,000       655,000       653,036         Credit Agricole SA       2,340,000       2,340,000       2,000,151         Deutsche Bank AG (Germany)       3,035%, due 5/28/32 (c)       600,000       502,233         3,035%, due 5/28/32 (c)       600,000       502,233         6,589% (SOFR + 1.219%), due 11/16/27 (b)       1,945,000       1,902,474         First Horizon Bank       5,75%, due 5/1/30       1,555,000       1,505,000         5,75%, due 5/1/30       1,555,000       1,505,000       2,068,622         First Horizon Corp.       2       2       2         4,00%, due 5/26/25       2,100,000       2,068,622       7         7,625%, due 5/1/26 (a)       790,000       786,783         Soldman Sachs Group, Inc. (The)       1,255,000       1,161,439         1,431%, due 3/9/27 (c)       1,265,000       1,319,744         1,992%, due 1/27/32 (c)(e)       1,165,000       948,147			
6.064%, due 10/24/25 (c)       555,000       553,301         Citizens Financial Group, Inc.       1,720,000       1,336,816         Comerica, Inc.       5.882%, due 1/30/30 (c)       655,000       653,036         S.882%, due 1/30/30 (c)       655,000       653,036         Credit Agricole SA       -       -       -         4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (France) (a)(b)(d)       2,340,000       2,340,000       502,233         0.365%, due 5/28/32 (c)       600,000       502,233       6.589% (SOFR + 1.219%), due 11/16/27 (b)       1,945,000       1,92,474         First Horizon Bank       -       -       -       -       -         5.75%, due 5/1/30       1,555,000       1,506,207       1,555,000       1,506,207         First Horizon Corp.       -       -       -       -         4.00%, due 5/26/25       2,100,000       2,068,622       -       -         7.625%, due 5/1/26 (a)       790,000       786,783       -       -         30idman Sachs Group, Inc. (The)       -       -       -       -         1.431%, due 3/9/27 (c)       1,435,000       1,161,439       1,319,744         1.992%, due 1/27/32 (c)(e)       1,455,000       1,319,744       1.992		770,000	039,702
Citizens Financial Group, Inc.       1,720,000       1,336,816         Comerica, Inc.       5.982%, due 1/30/30 (c)       655,000       653,036         Credit Agricole SA       655,000       653,036         4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (France) (a)(b)(d)       2,340,000       2,000,151         Deutsche Bank AG (Germany)       3.035%, due 5/28/32 (c)       600,000       502,233         0.589% (SOFH + 1.219%), due 11/16/27 (b)       1,945,000       1,902,474         First Horizon Bank       1,555,000       1,506,207         S.75%, due 5/1/30       1,555,000       1,506,207         Tirst Horizon Corp.       2,100,000       2,068,622         4.00%, due 5/28/25       2,100,000       2,068,622         Treedom Mortgage Corp.       7       7.625%, due 5/1/26 (a)       790,000       786,783         Soldman Sachs Group, Inc. (The)       1,431%, due 3/9/27 (c)       1,431,800       1,161,439         1.948%, due 10/21/27 (c)       1,435,000       1,319,744       1.992%, due 1/27/32 (c)(e)       1,435,000       1,319,744         1.992%, due 10/1/37       829,000       922,120       4880       929,000       922,120		555 000	EE2 201
2.638%, due 9/30/32       1,720,000       1,336,816         Comerica, Inc.       5.982%, due 1/30/30 (c)       655,000       653,036         Credit Agricole SA       2,340,000       2,340,000       2,000,151         Deutsche Bank AG (Germany)       3.035%, due 5/28/32 (c)       600,000       502,233         3.035%, due 5/28/32 (c)       600,000       502,233         6.589% (SOFR + 1.219%), due 11/16/27 (b)       1,945,000       1,902,474         First Horizon Bank       5.75%, due 5/1/30       1,555,000       1,555,000         5.75%, due 5/1/30       1,555,000       1,506,207         First Horizon Corp.       2,100,000       2,068,622         4.00%, due 5/26/25       2,100,000       2,068,622         Freedom Mortgage Corp.       7       7         7. 625%, due 5/1/26 (a)       790,000       786,783         Soldman Sachs Group, Inc. (The)       1,255,000       1,161,439         1.431%, due 3/9/27 (c)       1,255,000       1,319,744         1.992%, due 1/27/32 (c)(e)       1,435,000       1,319,744         1.992%, due 1/27/32 (c)(e)       1,65,000       948,147         6.75%, due 10/1/37       829,000       922,120         4SBC Holdings plc       525,000       1,255,000   <		555,000	000,301
Comerica, Inc.         5.982%, due 1/30/30 (c)         655,000         655,000           5.982%, due 1/30/30 (c)         6.55,000         6.55,000         2,340,000         2,000,151           2.4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (France) (a)(b)(d)         2,340,000         2,000,151           Deutsche Bank AG (Germany)         3.035%, due 5/28/32 (c)         600,000         502,233           3.035%, due 5/28/32 (c)         1,945,000         1,902,474           First Horizon Bank         1,945,000         1,902,474           5.75%, due 5/1/30         1,555,000         1,506,207           First Horizon Corp.         2,100,000         2,068,622           reedom Mortgage Corp.         700,000         2,068,783           Coldman Sachs Group, Inc. (The)         1,255,000         1,61,439           1.431%, due 3/9/27 (c)         1,255,000         1,61,439           1.431%, due 10/21/27 (c)         1,435,000         1,319,744           1.992%, due 10/21/27 (c)         1,435,000         1,319,744           1.992%, due 10/1/37         829,000         922,120           4SBC Holdings plc         829,000         922,120		1 700 000	1 000 010
5.982%, due 1/30/30 (c)       655,000       653,036         Credit Agricole SA       2,340,000       2,000,151         Deutsche Bank AG (Germany)       3.035%, due 5/28/32 (c)       600,000       502,233         3.035%, due 5/28/32 (c)       600,000       502,233         6.589% (SOFR + 1.219%), due 11/16/27 (b)       1,945,000       1,902,474         First Horizon Bank       1       5.75%, due 5/1/30       1,555,000       1,506,207         First Horizon Corp.       1       2,100,000       2,068,622         Freedom Mortgage Corp.       7       7.625%, due 5/1/26 (a)       790,000       786,783         Soldman Sachs Group, Inc. (The)       1,2155,000       1,161,439       1,319,744         1.948%, due 10/21/27 (c)       1,435,000       1,319,744         1.992%, due 1/27/32 (c)(e)       1,435,000       1,319,744         1.992%, due 1/27/32 (c)(e)       1,165,000       948,147         6.75%, due 10/1/37       829,000       922,120         HSBC Holdings plc       1582,000       1,2127		1,720,000	1,330,810
Credit Agricole SA       4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (France) (a)(b)(d)       2,340,000       2,000,151         Deutsche Bank AG (Germany)       3.035%, due 5/28/32 (c)       600,000       502,233         3.035%, due 5/28/32 (c)       1,945,000       1,902,474         First Horizon Bank       1,555,000       1,506,207         5.75%, due 5/1/30       1,506,207       1,506,207         First Horizon Corp.       2,100,000       2,068,622         4.00%, due 5/26/25       2,100,000       2,068,622         Freedom Mortgage Corp.       7       7.625%, due 5/1/26 (a)       790,000       786,783         Soldman Sachs Group, Inc. (The)       1,431%, due 3/9/27 (c)       1,255,000       1,161,439         1.948%, due 10/21/27 (c)       1,435,000       1,319,744         1.992%, due 1/27/32 (c)(e)       1,165,000       948,147         6.75%, due 10/1/37       829,000       922,120         4SBC Holdings plc       1550,000       1,212			050.000
4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (France) (a)(b)(d)       2,340,000       2,000,151         Deutsche Bank AG (Germany)       3.035%, due 5/28/32 (c)       600,000       502,233         6.589% (SOFR + 1.219%), due 11/16/27 (b)       1,945,000       1,902,474         First Horizon Bank       1,555,000       1,506,207         5.75%, due 5/1/30       1,555,000       2,000,000         First Horizon Corp.       1,555,000       2,068,622         4.00%, due 5/26/25       2,100,000       2,068,622         Freedom Mortgage Corp.       7       7         7.625%, due 5/1/26 (a)       790,000       786,783         Soldman Sachs Group, Inc. (The)       1,255,000       1,161,439         1.431%, due 3/9/27 (c)       1,255,000       1,319,744         1.992%, due 1/27/32 (c)(e)       1,319,744       1,992%, due 1/27/32 (c)(e)       1,435,000       948,147         6.75%, due 10/1/37       829,000       922,120       4SBC Holdings plc       429,000       922,120		655,000	653,036
Deutsche Bank AG (Germany)       600,000       502,233         3.035%, due 5/28/32 (c)       600,000       502,233         6.589% (SOFR + 1.219%), due 11/16/27 (b)       1,945,000       1,902,474         First Horizon Bank       1,555,000       1,506,207         5.75%, due 5/1/30       1,555,000       1,506,207         First Horizon Corp.       2,100,000       2,068,622         Freedom Mortgage Corp.       2,100,000       2,068,622         Freedom Mortgage Corp.       7       7.625%, due 5/1/26 (a)       790,000       786,783         Soldman Sachs Group, Inc. (The)       1,255,000       1,161,439       1.948%, due 10/21/27 (c)       1,435,000       1,319,744         1.992%, due 1/27/32 (c)(e)       1,165,000       948,147       6.75%, due 10/1/37       829,000       922,120         4SBC Holdings plc       10/1/37       829,000       922,120       1	•		
3.035%, due 5/28/32 (c)600,000502,2336.589% (SOFR + 1.219%), due 11/16/27 (b)1,945,0001,902,474First Horizon Bank1,555,0001,506,2075.75%, due 5/1/301,555,0001,506,207First Horizon Corp.2,100,0002,068,622Freedom Mortgage Corp.2790,0007.625%, due 5/1/26 (a)790,000786,783Soldman Sachs Group, Inc. (The)1,255,0001,161,4391.943%, due 1/21/27 (c)1,435,0001,319,7441.992%, due 1/27/32 (c)(e)1,65,000948,1476.75%, due 10/1/37829,000922,120HSBC Holdings plc11		2,340,000	2,000,151
6.589% (SOFR + 1.219%), due 11/16/27 (b)1,945,0001,902,474First Horizon Bank1,555,0001,506,2075.75%, due 5/1/301,555,0001,506,207First Horizon Corp.2,100,0002,068,622Freedom Mortgage Corp.2,100,000786,783Coldman Sachs Group, Inc. (The)1,255,0001,161,4391.431%, due 3/9/27 (c)1,255,0001,319,7441.992%, due 1/27/32 (c)(e)1,165,000948,1476.75%, due 10/1/37829,000922,120HSBC Holdings plc11			
First Horizon Bank       1,555,000       1,506,207         5.75%, due 5/1/30       1,555,000       1,506,207         First Horizon Corp.       2,100,000       2,068,622         Freedom Mortgage Corp.       7       7         7.625%, due 5/1/26 (a)       790,000       786,783         Goldman Sachs Group, Inc. (The)       1,255,000       1,161,439         1.948%, due 10/21/27 (c)       1,435,000       1,319,744         1.992%, due 1/27/32 (c)(e)       1,165,000       948,147         6.75%, due 10/1/37       829,000       922,120         4SBC Holdings plc       1       1			
5.75%, due 5/1/30       1,555,000       1,506,207         First Horizon Corp.       2,100,000       2,068,622         4.00%, due 5/26/25       2,100,000       2,068,622         Freedom Mortgage Corp.       7       7         7.625%, due 5/1/26 (a)       790,000       786,783         Soldman Sachs Group, Inc. (The)       1,255,000       1,161,439         1.943%, due 10/21/27 (c)       1,255,000       1,319,744         1.992%, due 1/27/32 (c)(e)       1,165,000       948,147         6.75%, due 10/1/37       829,000       922,120         HSBC Holdings plc       1       1		1,945,000	1,902,474
First Horizon Corp.2,100,0002,068,6224.00%, due 5/26/252,100,0002,068,622Freedom Mortgage Corp.790,000786,7837.625%, due 5/1/26 (a)790,000786,783Goldman Sachs Group, Inc. (The)1,255,0001,161,4391.431%, due 3/9/27 (c)1,255,0001,319,7441.992%, due 1/27/32 (c)(e)1,165,000948,1476.75%, due 10/1/37829,000922,1204SBC Holdings plc11			
4.00%, due 5/26/252,100,0002,068,622Freedom Mortgage Corp.790,000786,7837.625%, due 5/1/26 (a)790,000786,783Goldman Sachs Group, Inc. (The)111.431%, due 3/9/27 (c)1,255,0001,161,4391.948%, due 10/21/27 (c)1,435,0001,319,7441.992%, due 1/27/32 (c)(e)1,165,000948,1476.75%, due 10/1/37829,000922,1204SBC Holdings plc11		1,555,000	1,506,207
Freedom Mortgage Corp.       790,000       786,783         7.625%, due 5/1/26 (a)       790,000       786,783         Goldman Sachs Group, Inc. (The)       1,255,000       1,161,439         1.948%, due 10/21/27 (c)       1,435,000       1,319,744         1.992%, due 1/27/32 (c)(e)       1,165,000       948,147         6.75%, due 10/1/37       829,000       922,120         4SBC Holdings plc       1400       1400			
7.625%, due 5/1/26 (a)790,000786,783Goldman Sachs Group, Inc. (The)1.431%, due 3/9/27 (c)1.255,0001.161,4391.948%, due 10/21/27 (c)1.435,0001.319,7441.992%, due 1/27/32 (c)(e)1.165,000948,1476.75%, due 10/1/37829,000922,1204SBC Holdings plc700,000786,783		2,100,000	2,068,622
Goldman Sachs Group, Inc. (The)       1,255,000       1,161,439         1.943%, due 3/9/27 (c)       1,435,000       1,319,744         1.992%, due 1/27/32 (c)(e)       1,165,000       948,147         6.75%, due 10/1/37       829,000       922,120         4SBC Holdings plc       1       1	Freedom Mortgage Corp.		
1.431%, due 3/9/27 (c)1,255,0001,161,4391.948%, due 10/21/27 (c)1,435,0001,319,7441.992%, due 1/27/32 (c)(e)1,165,000948,1476.75%, due 10/1/37829,000922,120ISBC Holdings plc		790,000	786,783
1.948%, due 10/21/27 (c)1,435,0001,319,7441.992%, due 1/27/32 (c)(e)1,165,000948,1476.75%, due 10/1/37829,000922,120HSBC Holdings plc11	Goldman Sachs Group, Inc. (The)		
1.992%, due 1/27/32 (c)(e)1,165,000948,1476.75%, due 10/1/37829,000922,120ISBC Holdings plc922,120	1.431%, due 3/9/27 (c)	1,255,000	1,161,439
6.75%, due 10/1/37 829,000 922,120 HSBC Holdings plc	1.948%, due 10/21/27 (c)	1,435,000	1,319,744
HSBC Holdings plc	1.992%, due 1/27/32 (c)(e)	1,165,000	948,147
	6.75%, due 10/1/37	829,000	922,120
3.973%, due 5/22/30 (United Kingdom) (c) 1,350,000 1,264,094	HSBC Holdings plc		
	3.973%, due 5/22/30 (United Kingdom) (c)	1,350,000	1,264,094

	Principal Amount	Value
Corporate Bonds		
Banks		
Huntington Bancshares, Inc.		
5.709%, due 2/2/35 (c)	\$ 1,085,000	\$ 1,092,763
Intesa Sanpaolo SpA		
7.00%, due 11/21/25 (Italy) (a)	585,000	599,144
KeyBank NA		
4.90%, due 8/8/32	870,000	779,754
Lloyds Banking Group plc (United Kingdom)		
4.582%, due 12/10/25 (e)	1,038,000	1,021,106
4.65%, due 3/24/26 (e)	1,690,000	1,662,876
4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b)	870,000	844,395
Macquarie Group Ltd.		
2.871%, due 1/14/33 (Australia) (a)(c)	1,925,000	1,591,739
Mizuho Financial Group, Inc.		
3.261% (1 Year Treasury Constant Maturity Rate + 1.25%), due 5/22/30 (Japan) (b)	795,000	722,972
Morgan Stanley (c)		
2.484%, due 9/16/36	2,115,000	1,690,182
2.511%, due 10/20/32	1,530,000	1,274,297
NatWest Group plc		
3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 (United Kingdom) (b)	910,000	850,319
Santander Holdings USA, Inc.		
6.499%, due 3/9/29 (c)	735,000	760,668
Societe Generale SA (France) (a)(b)		
4.75% (5 Year Treasury Constant Maturity Rate + 3.931%), due 5/26/26 (d)	935,000	825,780
5.375% (5 Year Treasury Constant Maturity Rate + 4.514%), due 11/18/30 (d)	2,240,000	1,830,173
7.132% (1 Year Treasury Constant Maturity Rate + 2.95%), due 1/19/55	540,000	537,687
10.00% (5 Year Treasury Constant Maturity Rate $\pm$ 5.448%), due 11/14/28 (d)	785,000	837,514
Standard Chartered pic	,	,-
1.822% (1 Year Treasury Constant Maturity Rate + 0.95%), due 11/23/25 (United Kingdom) (a)(b)	2,510,000	2,428,642
UBS Group AG (Switzerland) (a)	2,010,000	2,120,012
3.091%, due 5/14/32 (c)	1,040,000	892,954
4.375% (5 Year Treasury Constant Maturity Rate + 3.313%), due 2/10/31 (b)(d)	2,350,000	1,863,300
4.751% (1 Year Treasury Constant Maturity Rate + $1.75%$ ), due $5/12/28$ (b)	410,000	404,131
6.442%, due 8/11/28 (c)	365,000	379,223
Wells Fargo & Co. (c)	000,000	010,220
3.35%, due 3/2/33	935,000	820,687
5.557%, due 7/25/34	665,000	678,927
Westpac Banking Corp.	000,000	010,521
3.02% (5 Year Treasury Constant Maturity Rate + 1.53%), due 11/18/36 (Australia) (b)(e)	1,255,000	1,038,359
	1,200,000	
		63,096,914
Biotechnology 0.0% ‡		
Amgen, Inc.		
5.75%, due 3/2/63	540,000	556,446
Chemicals 0.3%		
Braskem Netherlands Finance BV		
4.50%, due 1/10/28 (Brazil) (a)	1,535,000	1,332,066

	Principal Amount	Value
Corporate Bonds		
Chemicals		
Huntsman International LLC		
4.50%, due 5/1/29	\$ 1,862,000	\$ 1,789,544
		3,121,610
Commercial Services 0.1%		
Ashtead Capital, Inc.		
4.00%, due 5/1/28 (United Kingdom) (a)	935,000	885,239
California Institute of Technology		000,200
3.65%, due 9/1/2119	898,000	651,504
		1,536,743
		1,550,745
Computers 0.3%		
Dell International LLC		
3.375%, due 12/15/41	2,090,000	1,586,840
8.10%, due 7/15/36	1,242,000	1,531,019
		3,117,859
Diversified Financial Services 1.7%		
AerCap Ireland Capital DAC		
2.45%, due 10/29/26 (Ireland)	1,585,000	1,470,115
Air Lease Corp.	1,000,000	1,+70,110
2.30%, due 2/1/25	1,915,000	1,853,692
4.25%, due 9/15/24	630,000	624,111
Aircastle Ltd.	000,000	021,111
5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(d)	1,150,000	1,007,693
Ally Financial, Inc.	1,100,000	1,007,000
6.992%, due 6/13/29 (c)	550,000	569,653
8.00%, due 11/1/31	1,685,000	1,864,391
American Express Co.	, ,	j j
5.625%, due 7/28/34 (c)(e)	570,000	585,446
Aviation Capital Group LLC		
1.95%, due 1/30/26 (a)	1,210,000	1,129,471
Avolon Holdings Funding Ltd. (Ireland) (a)		
2.125%, due 2/21/26	1,515,000	1,408,482
2.875%, due 2/15/25	1,830,000	1,772,444
Banco BTG Pactual SA		
2.75%, due 1/11/26 (Brazil) (a)	1,050,000	991,164
Capital One Financial Corp. (c)		
6.051%, due 2/1/35	400,000	406,482
6.312%, due 6/8/29	1,070,000	1,103,067
Nomura Holdings, Inc.		
5.099%, due 7/3/25 (Japan)	1,845,000	1,837,713
OneMain Finance Corp.		
3.50%, due 1/15/27	885,000	809,712
		17,433,636
Electric 1.3%		
AEP Texas, Inc.		
4.70%, due 5/15/32	1,135,000	1,107,227

	Principal Amount	Value
Corporate Bonds		
Electric		
Alabama Power Co.		
3.00%, due 3/15/52	\$ 785,000	\$ 540,858
Arizona Public Service Co.		
2.20%, due 12/15/31	1,930,000	1,575,413
Calpine Corp.		
5.125%, due 3/15/28 (a)	615,000	586,843
Duke Energy Progress LLC		
5.35%, due 3/15/53	535,000	535,010
Duquesne Light Holdings, Inc.		
3.616%, due 8/1/27 (a)	2,265,000	2,121,405
Jersey Central Power & Light Co.		
2.75%, due 3/1/32 (a)	1,655,000	1,394,907
Nevada Power Co.		
Series GG		
5.90%, due 5/1/53	530,000	560,046
Dhio Power Co.		
Series R		
2.90%, due 10/1/51	1,000,000	658,516
Public Service Co. of Oklahoma		
5.25%, due 1/15/33	415,000	418,550
Sempra		
5.50%, due 8/1/33	1,115,000	1,136,560
Southern California Edison Co.		
4.00%, due 4/1/47	660,000	536,313
5.70%, due 3/1/53	795,000	817,437
Virginia Electric and Power Co.		
2.95%, due 11/15/51	1,035,000	693,465
5.45%, due 4/1/53	480,000	488,423
		13,170,973
Entertainment 0.1%		
Namermedia Holdings, Inc.	1 0 10 000	1 000 010
4.279%, due 3/15/32	1,340,000	1,226,918
Food 0.3%		
J M Smucker Co. (The)		
6.50%, due 11/15/53	370,000	418,054
JBS USA LUX SA		
5.75%, due 4/1/33	1,690,000	1,673,199
Smithfield Foods, Inc.		
4.25%, due 2/1/27 (a)	1,180,000	1,138,841
		3,230,094
Gas 0.3%		
Brooklyn Union Gas Co. (The)	005 000	007 70 1
6.388%, due 9/15/33 (a)	865,000	897,721
National Fuel Gas Co.	075 000	010 100
2.95%, due 3/1/31	375,000	316,162

Base         Surfeen Galifornia Gas Co.           Series W         4.30%, due 1/15/49         \$ 845,000         \$ 714,28           Surfeer OLA         115/49         \$ 845,000         \$ 714,28           Surfeer OLA         115/49         \$ 845,000         \$ 714,28           Surfeer OLA         1180,000         75564         2,723,81           Insurance 0.5%         940,000         923,97           Prachter Elic Outp,         940,000         923,97           Surfer OLA         1,95,000         1,496,59           Parachter Elic Outp,         940,000         2,259,79           Surfer OLA         1,95,000         1,496,59           Surfer OLA         2,420,000         2,359,79           Surfer OLA         2,420,000         2,359,79           Surfer OLA         2,420,000         2,359,79           Surfer OLA         440,000         338,05           Surfer OLA         1,415,000         1,394,67           Surfer OLA         1,415,000         1,394,67           Surfer OLA         1,415,000         1,296,27           Surfer OLA         1,180,000         733,81           Surfer OLA         1,180,000         733,81           Surfer OLA		Principal Amount	Value
Southern California Gas Co. Series VI 4.00%, due 1/15/49 Southern Co. Gas Capital Corp. Series 21 A 3.15%, due 9/30/51 1.180,000 7.255,64 Parachters Corrers Funding Trust 3.376%, due 1/15/29 (a) 4.0000 9.2357 Parachter Corrers Funding Trust 3.376%, due 1/15/29 (a) 4.0000 2.35973 Mue 2/15/29 (a) 4.0000 3.3875%, due 10/15/39 4.0000 3.3875%, due 10/15/39 4.0000 3.3875%, due 10/15/49 4.0000 3.3875%, due 9/15/49 4.0000 4.	Corporate Bonds		
Series W       4.30%, due 1715/49       S       845,000       \$       714,28         A30%, due 1715/49       2       795,64       2723,81         Series 27A       315%, due 9/30/51       1,180,000       795,64         Series 27A       315%, due 9/30/51       1,180,000       923,97         Insurance 0.5%       940,000       923,97         Pachtres Comers Funding Tust       33,976%, due 2/15/25 (a)       940,000       923,97         Insurance 0.5%       940,000       923,97         Pachtres Comers Funding Tust       2,200,000       2,359,73         A.45%, due 10/15/39       1,195,000       1,496,59         Pachtres Contanct Tub Colcal Funding II       2,50%, due 10/30/24 (a)       2,400,000       2,389,00         3.87,5%, due 10/30/24 (a)       2,400,000       338,656       5,118,36         Lodging 0.3%       320%, due 8/92/4       1,415,000       1,296,57         Sards Corp.       3,20%, due 8/92/4       1,415,000       1,296,57         Sards Loads Corp.       3,20%, due 8/92/4       1,415,000       1,296,57         Sards Corp.       3,20%, due 8/92/4       1,415,000       2,296,01         Sards Corp.       3,20%, due 8/92/4       1,415,000       2,296,01         Misc	Gas		
4.30%, due 1/15/49       \$ 845,000       \$ 714,28         Summer Do. Gas Capital Corp.       2,723,81         3.15%, due 9/30/51       1,180,000       725,64         3.15%, due 9/30/51       1,180,000       725,64         Summer Do. Sas Capital Corp.       940,000       923,97         Summer Do. Sas Capital Corp.       940,000       923,97         Summer Do. Sas Capital Corp.       940,000       923,97         Summer Do. 107,529       940,000       923,97         Pater Cores Funding Trust       3,976%, due 2/15/25 (p)       940,000       923,97         Values Standard Life Gobal Funding II       2,000,00       2,359,73       338,06         Values Standard Life Gobal Funding II       2,420,000       2,359,73       338,06         Sums Mark Markmering, Inc.       33,875%, due 10/15/39       1,195,000       1,394,67         Subs Stands Corp.       3,20%, due 8/025 (Macao) (t)       1,310,000       1,296,27         Stands Corp.       1,310,000       1,296,27       2,2690,94         Midela 0.1%       1,180,000       733,81       33,806         Midela 0.1%       1,310,000       2,226,001       2,2690,94         Midela 0.1%       1,310,000       2,226,001       2,2690,94         Midel	Southern California Gas Co.		
Suthern Do. Gas Capital Corp.         Series 21A         1,160,000         775564           3.15%, due 9/30/51         1,160,000         72564         2.723,81           Insurance 0.5%         2         2         23,975%, due 9/15/25 (a)         940,000         923,97           Vintative Life Corp.         3,975%, due 2/15/25 (a)         940,000         923,97         1,985,000         1,496,59           Vintative Life Corp.         8,45%, due 10/15/39         1,195,000         1,496,59         2,420,000         2,359,73           Vintative Life Corp.         3,875%, due 10/10/24 (a)         2,420,000         2,359,73         5,118,36           Lodging 0.3%         5,118,36         5,118,36         5,118,36         5,118,36           Lodging 0.3%         3,20%, due 8/8/25 (Macae) (f)         1,310,000         1,296,27         2,690,94           Media 0.1%         1,310,000         1,296,27         2,690,94         1,415,000         1,296,27         2,690,94           Media 0.1%         1,310,000         1,296,27         2,290,001         1,296,27         2,690,94           Media 0.1%         1,310,000         1,296,27         2,290,001         1,296,27         2,690,94           Media 0.1%         1,310,000         793,81         3,375%, due 8/8/25	Series W		
Series 21A       1,180,000       785,64         3,15%, due 9/30/51       1,180,000       785,64         Peachtree Corners Funding Tust       39768, due 2/15/25 (a)       940,000       923,97         Peachtree Corners Funding Tust       39768, due 10/15/39       1,195,000       1,496,59         8,45%, due 10/15/39       1,195,000       1,496,59       2,260%, due 10/02/4 (a)       2,420,000       2,359,73         Standard Life Global Funding II       2,260%, due 10/02/4 (a)       2,400,000       338,05       5,118,36         Lodging 0.3%       3,875%, due 9/15/49       400,000       338,05       5,118,36         Lodging 0.3%       3,20%, due 8/8/25 (Macae) (f)       1,394,67       3,1394,67         Stards China Lid.       3,20%, due 8/8/25 (Macae) (f)       1,394,67       3,20%, due 8/8/25 (Macae) (f)       1,296,27         Stards China Lid.       5,375%, due 8/8/25 (Macae) (f)       1,310,000       1,296,27       2,890,94         Weifa 0.1%       3,20%, due 8/8/25 (Macae) (f)       1,310,000       1,296,27       2,298,01         Stards China Lid.       5,375%, due 8/8/25 (Macae) (f)       1,310,000       7,33,81         Wilsellaneous—Manufacturing 0.2%       Externor Financial Cap.       7,376% (g) Month SOFR + 1,997%), due 2/1542 (g)(b)       2,720,000       2,298,01     <	4.30%, due 1/15/49	\$ 845,000	\$ 714,288
3.15%, due 9/30/51       1,180,000       795,64         -2,723,81       -2,723,81         startance 0.5%       940,000       923,97         Predictive Line Corp.       940,000       923,97         8,45%, due 10/15/39       1,195,000       1,496,59         Belance Standard Line Global Funding II       2,609, due 10/30/24 (a)       2,400,000       2,359,73         Wills North America, Inc.       3,875%, due 9/15/49       400,000       338,05         3,875%, due 9/15/49       400,000       338,05       5,118,36         Lodging 0.3%       3,875%, due 9/15/49       400,000       338,05         sas Vegas Sands Corp.       3,20%, due 8/8/26 (Macao) (h       1,310,000       1,296,27         Sands China Lid.       1,415,000       1,296,27       2,890,94         Media 0.1%       310,000       793,81       32,890,94         Media 0.1%       5,75%, due 12/1/28 (a)       1,180,000       793,81         Media 0.1%       7,376% (S Month SOFR + 1.997%), due 2/15/42 (a)(b)       2,720,000       2,298,01         Di & Cas 0.0% t       1       3207,000       2,298,01         Bary Global, Inc.       4,875%, due 715/26 (a)       20,000       196,74         Mererrow Global, Inc.       4,875%, due 715/26 (a)	Southern Co. Gas Capital Corp.		
Insurance 0.5%         2.723.81           Peachter Corners Funding Trust         3.976%, due 2/15/26 (a)         940.000         923.97           3.976%, due 2/15/25 (a)         940.000         923.97           Predetive Life Corp.         1.195.000         1.496.59           8.45%, due 10/15/39         1.195.000         1.496.59           Palance Standard Life Global Funding II         2.250%, due 10/03/24 (a)         2.420.000         2.359.73           Villis North America, Inc.         3.875%, due 9/15/49         40.000         338.05         5.118.36           Lodging 0.3%			
Insurance 0.5%         940,000         923.37           Peachtree Corners Funding Tust         3.976%, due 2/15/25 (a)         940,000         923.37           Peachtree Lice Corners         1.195.000         1.496.59         1.496.59           Pelance Standard Lice Global Funding II         2.50%, due 10/30/24 (a)         2.420,000         2.359.73           Willis North America, Inc.         3.875%, due 9/15/49         440,000         338.05           3.875%, due 9/15/49         440,000         338.05           3.00%, due 8/8/24         1.415,000         1.394.67           3.00%, due 8/8/24         1.415,000         1.296.27           3.01%         2.680.94         2.680.94           Media 0.1%         2.680.94         2.680.94           DISH DBS Corp.         5.75%, due 12/1/28 (a)         1.180.000         793.81           Miscellaneous—Manufacturing 0.2%         1.480.000         2.296.01         2.296.01           Miscellaneous—Manufacturing 0.2%         1.280.77.37         2.298.01         2.720.000         2.298.01           Dist G as 0.0% ‡         3         3.205.40         2.720.000         2.729.00         2.729.00           Start S as 0.056 At 1.327 (a)         7.45.00         7.737         5.77.37         5.77.37	3.15%, due 9/30/51	1,180,000	
Peachtree Comes Funding Trust       940.000       923.97         3.976%, die 2/15/25 (a)       940.000       923.97         Protective Life Corp.       1,195.000       1,496.59         Felance Standard Life Global Funding II       2,420.000       2,359,73         Wills North America, Inc.       33.875%, due 9/15/49       440.000       338.05         3.875%, due 9/15/49       440,000       338.05       5,118.36         Lodging 0.3%       320%, due 8/8/24       1,415.000       1,394.67         a.se Vagas Stands Corp.       32.05%, due 8/8/24       1,415.000       1,296.27         Sands China Lid.       1,310.000       1,296.27       2,690.94         Media 0.1%       318       2,60%, due 8/8/25 (Macao) (f)       1,310.000       1,296.27         Sands Corp.       5,75%, due 12/1/28 (a)       1,180.000       793.81         Miscellaneous-Manufacturing 0.2%       1,180.000       2,298.01         Nisk Das Corp.       5,775%, due 12/1/28 (a)       2,720.000       2,298.01         Dil & Gas 0.0% ‡       3       3275%, due 7/15/26 (a)       200.000       196.74         Sarporn PJSC Via Gaz Capital SA       72.88%, due 7/15/26 (a)       200.000       196.74         Part Global, Inc.       4.875%, due 7/15/26 (a)       200			2,723,816
3.976%, due 2/15/25 (a)       940,000       923,97         Protective Life Corp.       1,195,000       1,496,59         8.45%, due 10/15/39       1,195,000       2,490,000       2,359,73         Wills North America, Inc.       38,75%, due 9/15/49       440,000       338,05         5.118,36       5,118,36       5,118,36       5,118,36         Lodging 0.3%       32,0%, due 8/8/25 (Macao) (f)       1,415,000       1,296,27         .as Vegas Sands Corp.       3,20%, due 8/8/25 (Macao) (f)       1,310,000       1,296,27         .as Vegas Sands Corp.       2,690,94       2,690,94         Media 0.1%       3,310,000       1,296,27         .26%, due 8/8/25 (Macao) (f)       1,310,000       1,296,27         .2680,94       1,415,000       1,296,27         .2680,94       1,415,000       1,296,27         .2680,94       1,310,000       793,81         Media 0.1%       3,305,55       3,375%, due 12/1/28 (a)       1,80,000       793,81         MiscellaneousManufacturing 0.2%       2,220,000       2,298,01       2,298,01         Dil & Gas 0.0% ‡       3       3,275,00       5,77,37         Packaging & Containers 0.1%       3,375%, due 18,1637 (Fussia) (a)(g)       745,000       5,77,37 <td>Insurance 0.5%</td> <td></td> <td></td>	Insurance 0.5%		
Protective Life Corp.       1,195,000       1,496,59         8,45%, due 10/15/39       1,195,000       2,359,73         Pellance Standard Life Global Funding II       2       2,50%, due 10/30/24 (a)       2,420,000       2,359,73         Villis North America, Inc.       3,875%, due 9/15/49       440,000       338,05       5,118,36         Lodging 0.3%       .       .       .       .       .         .as Vegas Sands Corp.       .       .       .       .       .       .         .as Vegas Sands Corp.       .	Peachtree Corners Funding Trust		
8.45%, due 10/15/39       1,195,000       1,496,59         Palance Standard Life Global Funding II       2.50%, due 10/30/24 (g)       2,420,000       2,359,73         Wills North America, Inc.       3.875%, due 9/15/49       440,000       338,05         3.875%, due 9/15/49       440,000       338,05       5,118,36         Lodging 0.3%	3.976%, due 2/15/25 (a)	940,000	923,975
Palance Standard Life Global Funding II       2.539, 40e       0.730, 724 (a)       2.420,000       2.339, 73         Willis North America, Inc.       3.875%, due 9/15/49       440,000       338,05         3.875%, due 9/15/49       440,000       5.118,36         Lodging 0.3%       1.415,000       1.319,467         .as. Vegas Sands Corp.       3.20%, due 8/8/24       1.415,000       1.296,27         .as. Vegas Sands Corp.       2.680,94       2.680,94         Macia 0.1%       2.680,94       2.680,94         Millis DBS Corp.       5.75%, due 8/8/25 (Macao) (f)       1.310,000       793,81         Storp R       5.375%, due 12/1/28 (a)       1.180,000       793,81         Miscellaneous—Manufacturing 0.2%       1.180,000       2.289,01         Featron Financial Corp.       7.376% (3 Month SOFR + 1.997%), due 2/15/42 (a)(b)       2.720,000       2.289,01         Dil & Gas O.0% ±       3.3276%, due 8/16/37 (Russia) (a)(g)       745,000       5.77,37         Packaging & Containers 0.1%       2.00,000       1.967,4         Sarpror PJSC Via Gaz Capital SA       2.00,000       1.96,74         Venes-Brockway Glass Container, Inc.       2.00,000       1.96,74         Venes-Brockway Glass Container, Inc.       3.000,727,85       731,000       727,85<	Protective Life Corp.		
2.50%, due 10/30/24 (a)       2,420,000       2,359,73         Mills North America, Inc.       3.875%, due 9/15/49       440,000       338,05         3.875%, due 9/15/49       440,000       338,05       5,118,36         Lodging 0.3%       1,415,000       1,394,67         as Vegas Sands Corp.       1,415,000       1,296,27         3.075%, due 8/8/24       1,415,000       1,296,27         3.075%, due 8/8/25 (Macao) (f)       1,310,000       1,296,27         5.375%, due 8/8/25 (Macao) (f)       1,310,000       1,296,27         5.75%, due 12/1/28 (a)       1,180,000       793,81         Miscellaneous—Manufacturing 0.2%       1       1,180,000       2,298,01         Restron Financial Corp.       7,376% (3 Month SOFR + 1.997%), due 2/15/42 (a)(b)       2,720,000       2,298,01         Dil & Gas 0.0% ‡       1       1,80,000       745,000       577,37         Packaging & Containers 0.1%       200,000       196,74         2mry Giobal, Inc.       200,000       196,74         A875%, due 7/15/26 (a)       200,000       196,74         Owens-Brockway Glass Container, Inc.       6,825%, due 5/13/27 (a)       731,000       727,85	8.45%, due 10/15/39	1,195,000	1,496,599
Wills North America, Inc.       3.875%, due 9/15/49       440,000       338,05         3.875%, due 9/15/49       440,000       338,05         Lodging 0.3%	Reliance Standard Life Global Funding II		
3.875%, due 9/15/49       440,000       338,05         Lodging 0.3%       5,118,36         .as Vegas Sands Corp.       1,415,000       1,394,67         3.00%, due 8/8/24       1,415,000       1,296,27         2.690,34       1,310,000       1,296,27         2.690,34       2.690,34       2.690,34         Media 0.1%       1,310,000       1,296,27         JISH DBS Corp.       5,75%, due 12/1/28 (a)       1,180,000       793,81         Miscellaneous—Manufacturing 0.2%       1,180,000       2,720,000       2,298,01         Vilse Gas 0.0% ‡       338,05       2       2,298,01         Di & Gas 0.0% ‡       338,05       3       3         3erry Global, Inc.       48,75%, due 7/15/28 (a)       200,000       196,74         Oveen-Brockway Glass Container, Inc.       6,825%, due 5/13/27 (a)       731,000       727,85		2,420,000	2,359,739
Lodging 0.3% .as Vegas Sands Corp. 3.20%, due 8/8/24 1,415,000 1,394,67 Sands China Ltd. 5.375%, due 8/8/25 (Macao) (f) 1,296,27 2.690,94 Media 0.1% DISH DBS Corp. 5.75%, due 1/1/128 (a) 1,180,000 793,81 Miscellaneous—Manufacturing 0.2% Textorn Financial Corp. 7.376% (a) Month SOFR + 1.997%), due 2/15/42 (a)(b) 2,720,000 2,298,01 DI & Gas 0.0% ‡ Sazprom PJSC Via Gaz Capital SA 7.288%, due 8/16/37 (Russia) (a)(g) 745,000 577,37 Packaging & Containers 0.1% Sarry Global, Inc. 4.875%, due 7/15/26 (a) 200,000 196,74 Ovens-Brockway Glass Container, Inc. 6.625%, due 5/13/27 (a) 731,000 727,85			
Lodging 0.3%	3.875%, due 9/15/49	440,000	338,052
Las Vegas Sands Corp. 3.20%, due 8/8/24 1,415,000 1,310,000 1,296,27 2,690,94 Media 0.1% DISH DBS Corp. 5.75%, due 12/1/28 (a) Miscellaneous—Manufacturing 0.2% Textron Financial Corp. 7.376% (3 Month SOFR + 1.997%), due 2/15/42 (a)(b) DI & Gas 0.0% ‡ Gazprom PJSC Via Gaz Capital SA 7.288%, due 8/16/37 (Russia) (a)(g) 745,000 745,000 745,000 277,37 Packaging & Containers 0.1% Serry Global, Inc. 4.875%, due 7/15/26 (a) DU & Gas Container, Inc. 6.625%, due 5/13/27 (a) 727,85			5,118,365
3.20%, due 8/8/24       1,415,000       1,394,67         Sands China Ltd.       1,310,000       1,296,27         5.375%, due 8/8/25 (Macao) (f)       1,310,000       1,296,27         Wedia 0.1%       2,690,94         Media 0.1%       1,180,000       793,81         S.75%, due 12/1/28 (a)       1,180,000       793,81         Miscellaneous—Manufacturing 0.2%       1,180,000       2,298,01         Fextron Financial Corp.       2,720,000       2,298,01         7.376% (3 Month SOFR + 1.997%), due 2/15/42 (a)(b)       2,720,000       2,298,01         Dil & Gas 0.0% ‡       53277,37       577,37         Gazprom PJSC Via Gaz Capital SA       745,000       577,37         Packaging & Containers 0.1%       200,000       196,74         Serry Global, Inc.       4.875%, due 7/15/26 (a)       200,000       196,74         A.875%, due 5/13/27 (a)       731,000       727,85	Lodging 0.3%		
Sands China Ltd.       1,310,000       1,296,27         5.375%, due 8/8/25 (Macao) (f)       1,310,000       1,296,27         2,690,94       2,690,94         Media 0.1%       JISH DBS Corp.       5,75%, due 12/1/28 (a)         5.75%, due 12/1/28 (a)       1,180,000       793,81         Miscellaneous—Manufacturing 0.2%       Image: Constant of the second seco	Las Vegas Sands Corp.		
5.375%, due 8/8/25 (Macao) (f)       1,310,000       1,296,27         2.690,94       2.690,94         Media 0.1%       DISH DBS Corp.         5.75%, due 12/1/28 (a)       1,180,000       793,81         Miscellaneous—Manufacturing 0.2%       Image: Corp.       7.376% (3 Month SOFR + 1.997%), due 2/15/42 (a)(b)       2,720,000       2,298,01         Dil & Gas 0.0% ‡       Image: Containers 0.1%       Image: Containers 0.1%       Image: Containers 0.1%       Image: Containers 0.1%         Packaging & Containers 0.1%       Image: Container, Inc.       200,000       196,74         Owens-Brockway Glass Container, Inc.       Container, Inc.       200,000       196,74         G.625%, due 5/13/27 (a)       731,000       727,85	3.20%, due 8/8/24	1,415,000	1,394,670
2,690,94         Media 0.1%         DISH DBS Corp.         5.75%, due 12/1/28 (a)         Miscellaneous — Manufacturing 0.2%         Fextron Financial Corp.         7.376% (3 Month SOFR + 1.997%), due 2/15/42 (a)(b)         2,720,000         2,720,000         2,298,01         Dil & Gas 0.0% ‡         Sazprom PJSC Via Gaz Capital SA         7.288%, due 8/16/37 (Russia) (a)(g)         745,000         577,37         Packaging & Containers 0.1%         Berry Global, Inc.         4.875%, due 7/15/26 (a)         200,000         196,74         Owens-Brockway Glass Container, Inc.         6.625%, due 5/13/27 (a)	Sands China Ltd.		
Media 0.1%         Image: Constraint of the second sec	5.375%, due 8/8/25 (Macao) (f)	1,310,000	1,296,278
DISH DBS Corp.       1,180,000       793,81         5.75%, due 12/1/28 (a)       1,180,000       793,81         Miscellaneous—Manufacturing 0.2%       1       1         Fextron Financial Corp.       7.376% (3 Month SOFR + 1.997%), due 2/15/42 (a)(b)       2,720,000       2,298,01         Dil & Gas 0.0% ‡       1       1       1       1         Gazprom PJSC Via Gaz Capital SA       745,000       577,37         Packaging & Containers 0.1%       200,000       196,74         Wens-Brockway Glass Container, Inc.       200,000       196,74         6.625%, due 5/13/27 (a)       731,000       727,85			2,690,948
DISH DBS Corp.       1,180,000       793,81         5.75%, due 12/1/28 (a)       1,180,000       793,81         Miscellaneous—Manufacturing 0.2%       1       1         Fextron Financial Corp.       7.376% (3 Month SOFR + 1.997%), due 2/15/42 (a)(b)       2,720,000       2,298,01         Dil & Gas 0.0% ‡       1       1       1       1         Gazprom PJSC Via Gaz Capital SA       745,000       577,37         Packaging & Containers 0.1%       200,000       196,74         Wens-Brockway Glass Container, Inc.       200,000       196,74         6.625%, due 5/13/27 (a)       731,000       727,85	Media 0.1%		
5.75%, due 12/1/28 (a)       1,180,000       793,81         Miscellaneous — Manufacturing 0.2%       Image: Constraint of the second se			
Textron Financial Corp.       2,720,000       2,298,01         7.376% (3 Month SOFR + 1.997%), due 2/15/42 (a)(b)       2,720,000       2,298,01         Dil & Gas 0.0% ‡       3       3         Gazprom PJSC Via Gaz Capital SA       745,000       577,37         Packaging & Containers 0.1%       3       3         Berry Global, Inc.       4.875%, due 7/15/26 (a)       200,000       196,74         Owens-Brockway Glass Container, Inc.       6.625%, due 5/13/27 (a)       731,000       727,85		1,180,000	793,816
Textron Financial Corp.       2,720,000       2,298,01         7.376% (3 Month SOFR + 1.997%), due 2/15/42 (a)(b)       2,720,000       2,298,01         Dil & Gas 0.0% ‡       3       3         Gazprom PJSC Via Gaz Capital SA       745,000       577,37         Packaging & Containers 0.1%       3       3         Berry Global, Inc.       4.875%, due 7/15/26 (a)       200,000       196,74         Owens-Brockway Glass Container, Inc.       6.625%, due 5/13/27 (a)       731,000       727,85			
7.376% (3 Month SOFR + 1.997%), due 2/15/42 (a)(b)       2,720,000       2,298,01         Dil & Gas 0.0% ‡	Miscellaneous—Manufacturing 0.2%		
Dil & Gas 0.0% ‡         Gazprom PJSC Via Gaz Capital SA         7.288%, due 8/16/37 (Russia) (a)(g)       745,000         Packaging & Containers 0.1%         Berry Global, Inc.         4.875%, due 7/15/26 (a)       200,000         Owens-Brockway Glass Container, Inc.         6.625%, due 5/13/27 (a)       731,000	Textron Financial Corp.		
Gazprom PJSC Via Gaz Capital SA       7.288%, due 8/16/37 (Russia) (a)(g)       745,000       577,37         Packaging & Containers 0.1%       500,000       196,74         Berry Global, Inc.       200,000       196,74         4.875%, due 7/15/26 (a)       200,000       196,74         Owens-Brockway Glass Container, Inc.       731,000       727,85	7.376% (3 Month SOFR + 1.997%), due 2/15/42 (a)(b)	2,720,000	2,298,016
Gazprom PJSC Via Gaz Capital SA       7.288%, due 8/16/37 (Russia) (a)(g)       745,000       577,37         Packaging & Containers 0.1%       500,000       196,74         Berry Global, Inc.       200,000       196,74         4.875%, due 7/15/26 (a)       200,000       196,74         Owens-Brockway Glass Container, Inc.       731,000       727,85			
7.288%, due 8/16/37 (Russia) (a)(g)       745,000       577,37         Packaging & Containers 0.1%         Berry Global, Inc.       200,000       196,74         4.875%, due 7/15/26 (a)       200,000       196,74         Owens-Brockway Glass Container, Inc.       731,000       727,85			
Packaging & Containers 0.1%           Berry Global, Inc.           4.875%, due 7/15/26 (a)         200,000         196,74           Owens-Brockway Glass Container, Inc.         731,000         727,85		745.000	
Berry Global, Inc.       4.875%, due 7/15/26 (a)       200,000       196,74         Divens-Brockway Glass Container, Inc.       5.625%, due 5/13/27 (a)       731,000       727,85	7.288%, due 8/16/37 (Russia) (a)(g)	745,000	077,375
Berry Global, Inc.       4.875%, due 7/15/26 (a)       200,000       196,74         Divens-Brockway Glass Container, Inc.       5.625%, due 5/13/27 (a)       731,000       727,85	Packaging & Containers 0.1%		
4.875%, due 7/15/26 (a)       200,000       196,74         Owens-Brockway Glass Container, Inc.       731,000       727,85         6.625%, due 5/13/27 (a)       731,000       727,85	Berry Global, Inc.		
Owens-Brockway Glass Container, Inc.         731,000         727,85           6.625%, due 5/13/27 (a)         731,000         727,85		200,000	196,740
	Owens-Brockway Glass Container, Inc.		
924,59	6.625%, due 5/13/27 (a)	731,000	727,858
			924,598

	Principal Amount	Value
Corporate Bonds	, unounc	Fuldo
Pharmaceuticals 0.2%		
Teva Pharmaceutical Finance Netherlands III BV (Israel)		
3.15%, due 10/1/26	\$ 575,000	\$ 534,917
4.75%, due 5/9/27	1,335,000	1,289,944
		1,824,861
Pipelines 1.0%		
Cheniere Corpus Christi Holdings LLC	1 500 000	1 001 040
2.742%, due 12/31/39	1,580,000	1,261,348
Columbia Pipelines Operating Co. LLC	740.000	010.040
6.544%, due 11/15/53 (a)	740,000	812,640
DT Midstream, Inc.	1 000 000	007 000
4.30%, due 4/15/32 (a)	1,000,000	897,600
Enbridge, Inc.	705,000	
5.70%, due 3/8/33 (Canada)	735,000	758,256
Energy Transfer LP	1 000 000	000.051
5.35%, due 5/15/45	1,000,000	929,951
EnLink Midstream LLC		
5.625%, due 1/15/28 (a)	565,000	558,455
Flex Intermediate Holdco LLC	2 020 000	1 666 500
3.363%, due 6/30/31 (a)	2,030,000	1,666,532
MPLX LP 2.65%, due 8/15/30	1,050,000	010 710
	1,050,000	910,712
Transcontinental Gas Pipe Line Co. LLC	1.025.000	021 007
4.60%, due 3/15/48	1,035,000	931,007
/enture Global LNG, Inc.	620.000	660 505
9.875%, due 2/1/32 (a)	630,000	662,525
Nestern Midstream Operating LP	860,000	769 604
5.25%, due 2/1/50 (f)	860,000	768,604
		10,157,630
Real Estate Investment Trusts 0.7%		
American Tower Corp.		
3.60%, due 1/15/28	1,025,000	978,740
Digital Realty Trust LP		
4.45%, due 7/15/28	2,255,000	2,211,061
GLP Capital LP		
3.35%, due 9/1/24	1,280,000	1,257,002
nvitation Homes Operating Partnership LP		
2.00%, due 8/15/31	1,600,000	1,265,657
Starwood Property Trust, Inc. (a)		
3.75%, due 12/31/24	1,120,000	1,094,447
4.375%, due 1/15/27	940,000	870,224
		7,677,131
D-4-:1 0 40/		
Retail 0.1%		
AutoNation, Inc.	F04.000	F74 400
4.75%, due 6/1/30	594,000	571,180

	Principal Amount	Value
Corporate Bonds		
Retail		
Nordstrom, Inc.		
4.25%, due 8/1/31	\$ 660,000	\$ 548,061
		1,119,241
Telecommunications 0.2%		
Altice France SA		
5.125%, due 7/15/29 (France) (a)	1,008,000	736,944
AT&T, Inc.		
3.50%, due 9/15/53	1,344,000	959,862
T-Mobile USA, Inc.		
2.625%, due 2/15/29	715,000	643,420
		2,340,226
Trucking & Leasing 0.1%		
Penske Truck Leasing Co. LP		
6.05%, due 8/1/28 (a)	845,000	877,047
Total Corporate Bonds		
(Cost \$179,667,911)		164,696,461
		104,030,401
Foreign Government Bonds 0.3%		
Chile 0.1%		
Empresa Nacional del Petroleo		
3.45%, due 9/16/31 (a)	1,695,000	1,425,842
Colombia 0.2%		
Colombia Government Bond	1 700 000	1 000 000
3.25%, due 4/22/32	1,780,000 560,000	1,393,268
4.50%, due 1/28/26	560,000	548,544
		1,941,812
Total Foreign Government Bonds		
(Cost \$4,014,561)		3,367,654
Loan Assignments 0.1%		
Diversified/Conglomerate Service 0.1%		
TruGreen LP (b)		
First Lien Second Refinancing Term Loan		
9.433% (1 Month SOFR + 4.00%), due 11/2/27	744,751	718,374
Second Lien Initial Term Loan		
14.074% (3 Month SOFR + 8.50%), due 11/2/28	580,000	461,100
		1,179,474
Total Loan Assignments		.,
(Cost \$1,312,189)		1,179,474
(000t \u014) 100j		1,173,474

	Principal Amount	Value
Nortgage-Backed Securities 17.6%		
Agency (Collateralized Mortgage Obligations) 8.7%		
HLMC		
REMIC, Series 5326, Class QO		
(zero coupon), due 9/25/50	\$ 1,648,961	\$ 1,161,852
REMIC, Series 5021, Class SA		
(zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h)	2,941,775	83,071
REMIC, Series 5187, Class SA		
(zero coupon) (SOFR 30A + 1.80%), due 1/25/52 (b)(h)	2,232,064	4,128
REMIC, Series 5200, Class SA		
(zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h)	425,462	12,312
REMIC, Series 5326		
(zero coupon), due 8/25/53	508,326	404,622
REMIC, Series 5351, Class DO		
(zero coupon), due 9/25/53	979,864	802,38
REMIC, Series 5357, Class OE		
(zero coupon), due 11/25/53	879,687	706,00
REMIC, Series 5363		
(zero coupon), due 12/25/53	935,062	785,00
REMIC, Series 5315, Class OQ		
(zero coupon), due 1/25/55	817,152	661,35
REMIC, Series 5328, Class JY		
0.25%, due 9/25/50	1,542,831	1,033,92
REMIC, Series 4993, Class KS		
0.591% (SOFR 30A + 5.936%), due 7/25/50 (b)(h)	3,205,743	465,13
REMIC, Series 4994, Class TS		
0.641% (SOFR 30A + 5.986%), due 7/25/50 (b)(h)	1,885,073	254,78
REMIC, Series 5092, Class XA		
1.00%, due 1/15/41	1,148,554	963,36
REMIC, Series 4988, Class BA		
1.50%, due 6/25/50	465,452	333,62
REMIC, Series 4120, Class ZA		
3.00%, due 10/15/42	833,505	748,05
REMIC, Series 5070, Class Pl		
3.00%, due 8/25/50 (h)	1,573,217	273,42
REMIC, Series 5011, Class MI		
3.00%, due 9/25/50 (h)	1,779,529	277,00
REMIC, Series 5023, Class LI		
3.00%, due 10/25/50 (h)	1,260,490	200,48
REMIC, Series 5094, Class IP		
3.00%, due 4/25/51 (h)	1,388,789	215,98
REMIC, Series 5160		
3.00%, due 10/25/51 (h)	1,568,802	180,36
REMIC, Series 4710, Class WZ		
3.50%, due 8/15/47	1,038,655	937,24
REMIC, Series 4725, Class WZ		
3.50%, due 11/15/47	1,865,182	1,678,74
REMIC, Series 5040		
3.50%, due 11/25/50 (h)	1,120,201	174,91

	Principal Amount	Value
lortgage-Backed Securities		
gency (Collateralized Mortgage Obligations)		
HLMC		
REMIC, Series 5304, Class UB		
4.00%, due 2/25/52	\$ 1,333,127	\$ 1,246,101
REMIC, Series 5268, Class B		
4.50%, due 10/25/52	2,092,849	2,024,491
HLMC, Strips		
Series 272		
(zero coupon), due 8/15/42	1,106,296	847,946
Series 311		
(zero coupon), due 8/15/43	648,434	493,201
Series 402	1 100 050	
(zero coupon), due 9/25/53	1,162,856	945,524
Series 311, Class S1	1 040 007	016 007
0.49% (SOFR 30A + 5.836%), due 8/15/43 (b)(h) Series 389, Class C35	1,849,327	216,227
2.00%, due 6/15/52 (h)	2,762,260	337,618
2.007), dd 0713732 (1) NMA	2,702,200	557,010
REMIC, Series 2022-5, Class SN		
(zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h)	1,322,743	2,173
REMIC, Series 2022-3, Class YS	1,022,1110	_,
(zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h)	9,058,622	66,286
REMIC, Series 2023-45		
(zero coupon), due 10/25/53	974,339	745,701
REMIC, Series 2023-24, Class 0Q		
(zero coupon), due 7/25/54	1,051,494	857,729
REMIC, Series 2022-10, Class SA		
0.405% (SOFR 30A + 5.75%), due 2/25/52 (b)(h)	1,859,675	255,572
REMIC, Series 2021-40, Class SI		
0.491% (SOFR 30A + 5.836%), due 9/25/47 (b)(h)	2,238,697	246,745
REMIC, Series 2016-57, Class SN		
0.591% (SOFR 30A + 5.936%), due 6/25/46 (b)(h)	1,808,449	206,753
REMIC, Series 2020-47, Class BD		
1.50%, due 7/25/50	403,843	287,666
REMIC, Series 2020-70, Class AD	0.440.007	1 000 000
1.50%, due 10/25/50	2,110,267	1,682,660
REMIC, Series 2021-12, Class JI	1 200 042	202 110
2.50%, due 3/25/51 (h) REMIC, Series 2021-10, Class LI	1,290,942	203,118
2.50%, due 3/25/51 (h)	878,267	124,177
REMIC, Series 2021-34, Class MI	070,207	124,177
2.50%, due 3/25/51 (h)	3,634,659	402,598
REMIC, Series 2021-54, Class HI	0,001,000	102,000
2.50%, due 6/25/51 (h)	597,298	78,240
REMIC, Series 2013-77, Class CY	001,200	10,210
3.00%, due 7/25/43	1,253,457	1,091,649
REMIC, Series 2021-53, Class Gl	.,,	.,,010
3.00%, due 7/25/48 (h)	4,896,267	721,926

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
ENMA		
REMIC, Series 2019-13, Class PE		
3.00%, due 3/25/49	\$ 693,250	\$ 624,612
REMIC, Series 2021-85, Class Bl		
3.00%, due 12/25/51 (h)	3,452,731	562,492
REMIC, Series 2021-12, Class GC		
3.50%, due 7/25/50	1,475,522	1,344,341
REMIC, Series 2021-8, Class ID		
3.50%, due 3/25/51 (h)	2,288,167	452,874
REMIC, Series 2020-10, Class DA	1 100 010	1 0 10 750
3.50%, due 3/25/60	1,406,318	1,246,758
FNMA, Strips (h)		
REMIC, Series 426, Class C32	4 020 506	270 400
1.50%, due 2/25/52 REMIC, Series 427, Class C77	4,032,506	378,490
2.50%, due 9/25/51	3,297,880	473,150
GNMA	3,237,000	473,130
Series 2019-136, Class YS		
(zero coupon) (1 Month SOFR + 2.716%), due 11/20/49 (b)(h)	984,568	12,851
Series 2020-1, Class YS		12,001
(zero coupon) (1 Month SOFR + 2.716%), due 1/20/50 (b)(h)	3,177,484	42,439
Series 2023-101, Class KO		
(zero coupon), due 1/20/51	2,386,283	1,625,187
Series 2021-77, Class SN		
(zero coupon) (1 Month SOFR + 2.486%), due 5/20/51 (b)(h)	6,638,788	83,738
Series 2021-97, Class SA		
(zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(h)	6,126,350	40,705
Series 2021-136, Class SB		
(zero coupon) (SOFR 30A + 3.20%), due 8/20/51 (b)(h)	16,535,543	302,326
Series 2021-158, Class SB		
(zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h)	3,576,364	105,733
Series 2021-205, Class DS		
(zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(h)	6,601,654	103,403
Series 2022-19, Class SG	E 070 404	40,110
(zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h)	5,672,404	42,116
Series 2022-24, Class SC	20,200,020	174.040
(zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) Series 2023-66, Class OQ	29,308,938	174,042
(zero coupon), due 7/20/52	1,459,137	1,128,123
Series 2023-53	1,439,137	1,120,123
(zero coupon), due 4/20/53	675,564	495,025
Series 2023-80, Class SA	010,004	100,020
(zero coupon) (SOFR 30A + 5.25%), due 6/20/53 (b)(h)	6,002,875	242,650
Series 2023-60, Class ES	0,002,010	2.2,000
0.509% (SOFR 30A + 11.20%), due 4/20/53 (b)	1,564,104	1,422,631
Series 2020-34, Class SC	.,,	,,

Series 2021-179, Class SA         3,049,319         411           D.8495 (1 Month SOFF A 6.186%), due 11/20/50 (b)(h)         1,025,753         141           Series 2020-176, Class SM         3,049,319         415           O.8495 (1 Month SOFF A 6.186%), due 11/20/50 (b)(h)         3,432,465         511           Series 2020-189, Class SM         3,432,465         511           O.8495 (1 Month SOFF A 6.186%), due 12/20/50 (b)(h)         3,432,465         511           Series 2021-167, Class SA         2,382,504         333           Series 2021-67, Class SD         0,8495 (1 Month SOFF A 6.186%), due 3/20/51 (b)(h)         7,385,563         966           Series 2021-67, Class SD         0,8495 (1 Month SOFF A 6.186%), due 3/20/51 (b)(h)         7,385,563         966           Series 2021-67, Class SD         0,8495 (1 Month SOFF A 6.186%), due 3/20/51 (b)(h)         7,385,563         966           Series 2021-67, Class SD         0,8495 (1 Month SOFF A 6.186%), due 2/20/51 (b)(h)         2,685,439         340           Series 2021-60, Class NS         0,8495 (1 Month SOFF A 6.186%), due 7/20/51 (b)(h)         2,469,472         353           Series 2021-160, Class NS         0,8495 (1 Month SOFF A 6.186%), due 7/20/51 (b)(h)         2,469,472         353           Series 2021-160, Class NS         0         0,8495 (1 Month SOFF A 6.186%), due 7/20/51 (b)(h)		Principal Amount	Valu
Animal         Statist         Statist <th< th=""><th>Nortgage-Backed Securities</th><th></th><th></th></th<>	Nortgage-Backed Securities		
Series 2020-146, Class SA         2,425, 21, Month SUPT, 4,5 189%), due 10/20/50 (b)(h)         3,42,23,3 \$         5         3,33           0.849% (I Month SUPT, 4,5 189%), due 11/20/50 (b)(h)         3,049,819         441           0.849% (I Month SUPT, 4,5 189%), due 11/20/50 (b)(h)         1,025,753         144           Series 2020-170, Class NA         3,432,485         5,511           0.849% (I Month SUPT, 4,5 189%), due 11/20/50 (b)(h)         3,432,485         5,511           Series 2020-170, Class SA         3,432,401         3,432,485         5,813           0.849% (I Month SUPT, 4,5 189%), due 12/20/50 (b)(h)         2,382,504         3,332,	Agency (Collateralized Mortgage Obligations)		
0.849% (1 Month SOFR + 6.186%), due 10/20/50 (b)(h)         \$ 2.282.333         \$ 2.282.333         \$ 3.33           Series 2021-179, Class SA         3.0498 (1 Month SOFR + 6.186%), due 11/20/50 (b)(h)         3.049.819         14'           Series 2020-167, Class SN         3.0498 (1 Month SOFR + 6.186%), due 11/20/50 (b)(h)         3.432.495         5.11           0.8498 (1 Month SOFR + 6.186%), due 11/20/50 (b)(h)         3.432.495         5.11         5.11           0.8498 (1 Month SOFR + 6.186%), due 12/20/50 (b)(h)         6.98,386         98         5.11         5.11           0.8498 (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)         2.382,514         3.33         5.11         5.11           0.8498 (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)         2.382,514         3.32         5.11         5.11           0.8498 (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)         2.382,514         3.33         5.11	NMA		
Series 2021-179, Class SA         3,449,419         441           D.849% (1 Month SOFF + 6.186%), due 11/20/50 (b)(h)         1,025,753         147           Series 2020-178, Class SN         3,432,465         511           D.849% (1 Month SOFF + 6.186%), due 12/20/50 (b)(h)         3,432,465         511           Series 2020-189, Class SN         3,432,465         511           D.849% (1 Month SOFF + 6.186%), due 12/20/50 (b)(h)         3,432,465         511           Series 2021-77, Class SN         2,382,504         333           D.849% (1 Month SOFF + 6.186%), due 3/20/51 (b)(h)         7,385,563         966           D.849% (1 Month SOFF + 6.186%), due 3/20/51 (b)(h)         7,395,563         966           Series 2021-96, Class SN         2,282,504         333           D.849% (1 Month SOFF + 6.186%), due 3/20/51 (b)(h)         7,395,563         966           Series 2021-96, Class SN         2,282,504         334           D.849% (1 Month SOFF + 6.186%), due 6/20/51 (b)(h)         2,695,439         340           Series 2021-96, Class SN         2,049,49,11         2,695,439         340           Series 2021-96, Class SN         2,249,423         384         384         384           Series 2021-96, Class SN         2,241,423         384         384         384	Series 2020-146, Class SA		
0.849% (1 Month SOFR + 6.168%), due 11/20/50 (b)(h)         3,049,819         443           Series 2020-167, Class SN         10,25,753         144           Series 2020-188, Class NS         10,25,753         144           Series 2020-180, Class SN         10,849% (1 Month SOFR + 6.168%), due 12/20/50 (b)(h)         698,386         90           0.849% (1 Month SOFR + 6.168%), due 12/20/50 (b)(h)         698,386         90         50           0.849% (1 Month SOFR + 6.168%), due 3/20/51 (b)(h)         2,382,504         633         50           Series 2021-17, Class SN         2,382,504         638         90         50	0.849% (1 Month SOFR + 6.186%), due 10/20/50 (b)(h)	\$ 2,282,333	\$ 338,38
Series 2020-167, Class SN         144           0.849%, (1 Month SOFH + 6.168%), due 12/20/50 (b)(h)         3,432,485         510           0.849%, (1 Month SOFH + 6.168%), due 12/20/50 (b)(h)         698,386         998,386         998,386           0.849%, (1 Month SOFH + 6.168%), due 12/20/50 (b)(h)         698,386         998,386         998,386           0.849%, (1 Month SOFH + 6.168%), due 3/20/51 (b)(h)         698,386         998,386         998,386           0.849%, (1 Month SOFH + 6.168%), due 3/20/51 (b)(h)         7,395,563         966           Series 2021-57, Class SD         7         7,395,563         966           Series 2021-66, Class SD         7         7,395,563         966           Series 2021-66, Class SD         7         7,395,563         966           Series 2021-66, Class SD         7         7,495,439         449           0.849%, (1 Month SOFH + 6.168%), due 6/20/51 (b)(h)         2,695,439         449           Series 2021-66, Class SD         7         365         7           0.849%, (1 Month SOFH + 6.168%), due 7/20/51 (b)(h)         2,459,972         353           Series 2021-66, Class SD         7         366           0.849%, (1 Month SOFH + 6.168%), due 7/20/51 (b)(h)         2,459,972         353           Series 2022-160, Class SD	Series 2021-179, Class SA		
0.849% (f Month SOFH + 6.186%), due 11/20/50 (b)(h)         1,025,753         14'           Series 2020-189, Class N         3,432,485         510           0.849% (f Month SOFH + 6.186%), due 12/20/50 (b)(h)         98,385         98           0.849% (f Month SOFH + 6.186%), due 12/20/50 (b)(h)         2,382,504         333           Series 2021-75, Class SA         2,382,504         333           0.849% (f Month SOFH + 6.186%), due 3/20/51 (b)(h)         2,382,504         333           Series 2021-7, Class SA         1,496,900         200           0.849% (f Month SOFH + 6.186%), due 3/20/51 (b)(h)         1,496,900         200           Series 2021-66, Class NS         0         4,630,005         662           Series 2021-122, Class IS         0         4,630,005         662           0.849% (f Month SOFH + 6.186%), due 6/20/51 (b)(h)         2,695,439         340           Series 2021-122, Class IS         2         350         340           0.849% (f Month SOFH + 6.186%), due 7/20/51 (b)(h)         2,495,972         353           0.849% (f Month SOFH + 6.186%), due 7/20/51 (b)(h)         2,491,243         340           Series 2021-162, Class IS         1         1,005, due 1/20/50         1,106           Series 2021-162, Class IS         1         1,1001         1,002	0.849% (1 Month SOFR + 6.186%), due 11/20/50 (b)(h)	3,049,819	415,63
Series 2020-189, Class NS         3,432,485         5,11           0.849% (1 Month SOFR + 6,186%), due 12/20/50 (b)(h)         598,386         98           0.849% (1 Month SOFR + 6,186%), due 3/20/51 (b)(h)         598,386         98           0.849% (1 Month SOFR + 6,186%), due 3/20/51 (b)(h)         2,382,504         33           0.849% (1 Month SOFR + 6,186%), due 3/20/51 (b)(h)         7,395,583         96           Series 2021-180, Class SD         -         -           0.849% (1 Month SOFR + 6,186%), due 3/20/51 (b)(h)         1,496,990         200           Series 2021-46, Class SN         -         -         -           0.849% (1 Month SOFR + 6,186%), due 6/20/51 (b)(h)         4,630,005         623         -           0.849% (1 Month SOFR + 6,186%), due 6/20/51 (b)(h)         2,695,499         340         -           Series 2021-182, Class SN         -         -         -         -           0.849% (1 Month SOFR + 6,186%), due 7/20/51 (b)(h)         2,459,972         333         -         -           0.849% (1 Month SOFR + 6,186%), due 7/20/51 (b)(h)         2,711,243         390         -         -           0.849% (1 Month SOFR + 6,186%), due 7/20/51 (b)(h)         2,711,243         391         -         -           0.849% (1 Month SOFR + 6,186%), due 1/20/50 (b)(h)	Series 2020-167, Class SN		
0.849% (1 Month SOFR + 6.186%), due 12/20/50 (b)(h)         3,432,485         511           Series 2020-189, Class SU         2,894,61 (Month SOFR + 6.186%), due 12/20/50 (b)(h)         2,382,594         333           0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)         2,382,594         333         366           0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)         7,395,563         966         967           0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)         7,395,563         966         967           0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)         7,498,990         200         967           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,695,439         344         968         967           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,695,439         344         968         967         968         967         968         967         968         967         968         967         968	0.849% (1 Month SOFR + 6.186%), due 11/20/50 (b)(h)	1,025,753	141,64
Series 2020-189, Class SU         698,396         99           0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)         698,396         333           Series 2021-76, Class SA         0         333           Series 2021-76, Class SA         0         966           0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)         7,395,563         966           Series 2021-66, Class TS         0         0         4498, (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)         4,630,005         622           Series 2021-96, Class SN         0         2,6495, (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         4,630,005         622           Series 2021-96, Class SN         0         2,6495, (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,6495, 439         344           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,459,972         353         356           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,459,972         353         366           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,412,43         390         366           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,161,062         255         367         366         366         371,546         547         371,546         547         371,546         547         371,546         547         371,54	Series 2020-189, Class NS		
0.849% (f Month SOFR + 6.186%), due 12/20/50 (b)(h)         698,386         99           0.849% (f Month SOFR + 6.186%), due 3/20/51 (b)(h)         2,382,504         333           0.849% (f Month SOFR + 6.186%), due 3/20/51 (b)(h)         7,395,563         960           Series 2021-56, Class SD         7,395,563         960           Series 2021-66, Class TS         7,498,96         4,630,005         622,           0.849% (f Month SOFR + 6.186%), due 6/20/51 (b)(h)         4,630,005         622,           Series 2021-96, Class NS         2,499,74         345           0.849% (f Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,695,439         344           Series 2021-92, Class HS         2,499,72         353           0.849% (f Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,459,972         353           Series 2021-92, Class HS         2,459,972         353           0.849% (f Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,741,243         394           Series 2021-92, Class JS         2         2         2           0.849% (f Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,741,243         394           Series 2021-96, Class JS         2         314,001         1,002           Series 2020-166, Class CA         1         1,005, due 1/20/50         1,314,001         1,0	0.849% (1 Month SOFR + 6.186%), due 12/20/50 (b)(h)	3,432,485	510,47
Series 2021-57, Class SA         2,382,504         333           Series 2021-57, Class SD         2,382,504         333           Series 2021-57, Class SD         7,395,563         966           Series 2021-64, Class TS         2         220           0.849% (f Month SOFR + 6.186%), due 3/20/51 (b)(h)         1,498,909         2203           Series 2021-66, Class NS         2         2203           0.849% (f Month SOFR + 6.186%), due 6/20/51 (b)(h)         4,630,005         6623           Series 2021-127, Class SB         2         333           0.849% (f Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,695,439         344           Series 2021-127, Class HS         2         353           0.849% (f Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,645,972         353           Series 2021-137, Class S         2         354           0.849% (f Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,741,243         394           Series 2021-137, Class HS         2         1004,940         100162         255           Series 2021-146, Class LS         2         1001         1016         255           Series 2021-146, Class LS         1,1004         1,1004         1,1005           Series 2020-146, Class LS         1,1004         1,1005	Series 2020-189, Class SU		
0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)       2,382,504       333         Series 2021-57, Class SD       7,395,563       966         0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)       1,498,990       203         Series 2021-46, Class TS       1       1,498,990       203         Series 2021-46, Class TS       1       1,498,990       203         Series 2021-96, Class SN       1       1,498,990       203         Series 2021-96, Class SN       2,695,439       344         Series 2021-96, Class SN       2,695,439       344         Series 2021-122, Class HS       1       1       1,004,99,11       2,695,439       344         Series 2021-122, Class HS       2,741,243       394       394       394       394         Series 2021-137, Class S       2,741,243       394	0.849% (1 Month SOFR + 6.186%), due 12/20/50 (b)(h)	698,386	99,40
Series 2021-57, Class SD       7,395,563       967         Series 2021-46, Class TS       0       0         0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)       1,498,990       200         Series 2021-96, Class NS       0       0         0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)       4,630,005       622         Series 2021-96, Class NS       0       0         0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)       2,695,439       344         Series 2021-122, Class HS       0       0       0         0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)       2,459,972       353         Series 2021-122, Class HS       0       0       0         0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)       2,459,972       353         Series 2021-16, Class JS       0       0       0         0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)       2,161,062       255         Series 2020-146, Class JS       0       0       0         0.989% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)       2,161,062       255         Series 2020-146, Class JS       0       1       1.005         0.989% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)       1,314,001       1.005         1.00%, due 1/20/50       1,314,0	Series 2021-57, Class SA		
0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)         7,395,563         966           Series 2021-46, Class TS         0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)         4,630,005         622           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         4,630,005         622           Series 2021-96, Class NS         0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,695,439         344           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,695,439         344           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,459,972         353           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,459,972         353           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,4741,243         398           0.849% (1 Month SOFR + 6.236%), due 6/20/51 (b)(h)         2,161,062         253           Series 2020-196, Class JS         731,546         541           0.849% (1 Month SOFR + 6.236%), due 6/20/51 (b)(h)         731,546         541           1.00%, due 1/20/50         1,314,001         1,002           Series 2020-146, Class JS         731,546         541           1.00%, due 1/20/50         1,314,001         1,003           Series 2020-146, Class JU         1,205         1,205           Series 2020-146, Class JD         1,455,661 <td>0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)</td> <td>2,382,504</td> <td>333,50</td>	0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)	2,382,504	333,50
Series 2021-46, Class TS         1,498,990         203           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         4,630,005         623           Series 2021-96, Class NS         2,695,439         344           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,695,439         344           Series 2021-12, Class SN         2,695,439         344           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,695,439         344           Series 2021-12, Class SN         2,695,439         344           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,619,972         353           Series 2021-137, Class SN         2,741,243         398           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,741,243         398           Series 2021-140, Class JN         2,711,022         253           0.899% (1 Month SOFR + 6.236%), due 6/20/51 (b)(h)         2,711,022         253           Series 2021-46, Class JN         100%, due 1/20/50         1,101         1,002           1.00%, due 10/20/50         1,314,001         1,001         1,005           Series 2020-166, Class SE         1         1         1,405,661         1,166           1.00%, due 11/20/50         565,190         433         5665,190         433	Series 2021-57, Class SD		
0.849% (1 Morth SOFR + 6.186%), due 3/20/51 (b)(h)         1,498,990         203           0.849% (1 Morth SOFR + 6.186%), due 6/20/51 (b)(h)         4,630,005         623           0.849% (1 Morth SOFR + 6.186%), due 6/20/51 (b)(h)         2,695,439         344           Series 2021-06, Class SN         2         353           0.849% (1 Morth SOFR + 6.186%), due 7/20/51 (b)(h)         2,695,439         344           Series 2021-122, Class IS         2         353           0.849% (1 Morth SOFR + 6.186%), due 7/20/51 (b)(h)         2,741,243         394           Series 2021-132, Class JS         2         100%, due 7/20/51 (b)(h)         2,741,243         394           Series 2021-96, Class JS         2         100%, due 7/20/50         2,161,062         255           0.849% (1 Morth SOFR + 6.286%), due 6/20/51 (b)(h)         2,161,062         265         267           1.00%, due 1/20/50         1,314,001         1,000         1,010         1,000           Series 2020-146, Class K         1         1,000         1,820,793         255           Series 2020-146, Class LD         1,956,651         1,160         1,425,651         1,100           Series 2020-166, Class LD         1         1,005, due 11/20/50         1,495,661         1,455         1,455         1,455	0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)	7,395,563	967,01
Series 2021-96, Class NS         4,630,005         622           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,695,439         344           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,695,439         344           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,459,972         355           Series 2021-122, Class IS         2         349% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,741,243         398           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,741,243         398         349           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,741,243         398         349           0.849% (1 Month SOFR + 6.286%), due 6/20/51 (b)(h)         2,161,062         255         356           0.899% (1 Month SOFR + 6.286%), due 6/20/51 (b)(h)         2,161,062         255         356           0.899% (1 Month SOFR + 6.286%), due 6/20/51 (b)(h)         1,314,001         1,000           Series 2020-746, Class JK         1         1         1.00%, due 11/20/50         1,314,001         1,000           Series 2020-166, Class CA         1         1,314,001         1,000         3,427,671         368           Series 2020-166, Class JE         1         1.305% (SOFR 30A + 6.29%), due 9/20/50 (b)(h)         3,427,671         368	Series 2021-46, Class TS		
0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,695,439         3,44           Series 2021-96, Class SN         2,695,439         3,44           Series 2021-122, Class HS         3         3           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,459,972         35           Series 2021-137, Class S         3         3           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,741,243         396           Series 2021-96, Class JS         2         3         3           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,741,243         396           Series 2021-96, Class JS         3         3         3           0.899% (1 Month SOFR + 6.266%), due 6/20/51 (b)(h)         2,741,243         396           Series 2020-97, Class HB         3         3         5           1.00%, due 17/20/50         731,546         54         5           Series 2020-166, Class CA         1         1,005         1,314,001         1,005           Series 2020-166, Class CB         1         1,005% (SOFR 30A + 6.55%), due 9/20/50 (b)(h)         1,820,793         255           Series 2020-166, Class CB         1         1,605% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)         3,427,671         3,66           Series 2021-66, Class IC<	0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)	1,498,990	205,96
Series 2021-96, Class SN         2,695,439         3,40           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,695,439         3,40           Series 2021-122, Class HS         2,459,972         3,50           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,741,243         3,96           series 2021-137, Class S         2,011,062         2,55           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,741,243         3,96           Series 2021-96, Class JS         2,016,062         2,65           Series 2020-97, Class HB         2,016,062         2,151,062           1.00%, due 1/20/50         1,314,001         1,006           Series 2020-146, Class CA         1         1           1.00%, due 11/20/50         1,314,001         1,006           Series 2020-166, Class CA         1         1           1.00%, due 11/20/50         1,820,793         255           Series 2020-166, Class MP         1         1           1.609% (SOFR 30A + 0.65%), due 9/20/50 (b)(h)         1,820,793         255           Series 2020-166, Class MP         1         1         1           1.609% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)         3,427,671         366           Series 2020-166, Class IC         2         2<			
Series 2021-96, Class SN         2,695,439         340           0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)         2,695,439         340           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,459,972         353           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,741,243         394           Series 2021-137, Class S         0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,741,243         394           Series 2021-96, Class JS         0.849% (1 Month SOFR + 6.236%), due 6/20/51 (b)(h)         2,161.062         255           Series 2020-97, Class HB         0.00%, due 1/20/50         731,546         547           Series 2020-146, Class SK         1.00%, due 1/20/50         1,314,001         1,006           Series 2020-146, Class SK         1.00%, due 11/20/50         1,314,001         1,006           Series 2020-146, Class SA         1.00%, due 11/20/50         1,820,793         255           Series 2020-166, Class SA         1.00%, due 11/20/50         1,820,793         255           Series 2020-166, Class SM         1.609% (SOFR 30A + 0.65%), due 9/20/50 (b)(h)         1,820,793         255           Series 2020-166, Class MP         1.609% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)         3,427,671         365           Series 2020-166, Class IC         2.00% (due 11/20/50 (b))(due 10	0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)	4,630,005	623,42
Series 2021-122, Class HS         2,459,972         353           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,459,972         353           Series 2022-137, Class S         2         394           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,161,062         253           Series 2021-96, Class JS         2         2,161,062         253           Series 2020-97, Class HB         1         0.0%, due 6/20/51 (b)(h)         2,161,062         253           Series 2020-97, Class HB         1         0.0%, due 0/20/50         731,546         541           Series 2020-97, Class HB         1         1.00%, due 10/20/50         1,161         1.00%, due 10/20/50         1,161           Series 2020-146, Class VK         1         1.00%, due 11/20/50         1,566,501         1,166           Series 2020-166, Class SE         1         1.00%, (SOFR 30A + 6.65%), due 9/20/50 (b)(h)         1,820,793         255           Series 2020-166, Class UD         1         1.50%, due 11/20/50         3,427,671         365           Series 2020-166, Class ID         1         1.495,661         1,455         1,455           Series 2021-66, Class IC         2         2         2.00%, due 11/20/50 (b)(h)         3,427,671         365           Series 2020-			
0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,459,972         355           Series 2022-137, Class S         0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,741,243         396           Series 2021-96, Class JS         0.899% (1 Month SOFR + 6.286%), due 6/20/51 (b)(h)         2,161,062         255           Series 2020-97, Class HB         731,546         544           1.00%, due 1/20/50         731,546         544           Series 2020-146, Class YK         1,314,001         1,006           1.00%, due 10/20/50         1,314,001         1,006           Series 2020-166, Class CA         1         1,006           1.00%, due 11/20/50         1,820,793         255           Series 2020-166, Class SE         1         1           1.305% (SOFR 30A + 6.65%), due 9/20/50 (b)(h)         1,820,793         255           Series 2020-166, Class UD         1         1           1.50%, due 11/20/50         565,190         433           Series 2020-166, Class UD         1         1,495,661         1,455           Series 2021-41, Class FS         2         2         2         3         2         3           1.609% (SOFR 30A + 12.30%), due 10/20/50 (b)(h)         3,427,671         366         3         3	0.849% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)	2,695,439	340,18
Series 2022-137, Class S         2,741,243         398           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,161,062         255           Series 2021-96, Class JS         2,161,062         255           Series 2020-97, Class HB         1         1           1.00%, due 7/20/50         731,546         54'           Series 2020-97, Class KB         1         1           1.00%, due 1/20/50         1,314,001         1,006           Series 2020-146, Class KK         1         1           1.00%, due 1/20/50         1,314,001         1,006           Series 2020-166, Class CA         1         1           1.00%, due 11/20/50         1,566,501         1,166           Series 2023-86, Class SE         1         1         1           1.305% (SOFR 30A + 6.65%), due 9/20/50 (b)(h)         1,820,793         255           Series 2020-165, Class UD         1         1         1           1.50%, due 11/20/50         565,190         437           Series 2021-46, Class FS         1         1           2.00% (SOFR 30A + 12.30%), due 5/20/53 (b)         1,456,561         1,455           Series 2021-41, Class FS         2         2         2         2         2         3,427,671	Series 2021-122, Class HS		
Series 2022-137, Class S         2,741,243         398           0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)         2,161,062         255           Series 2021-96, Class JS         2,161,062         255           Series 2020-97, Class HB         1         1         1           1.00%, due 7/20/50         731,546         54'           Series 2020-146, Class YK         1         1         1           1.00%, due 10/20/50         1,314,001         1,001         1           1.00%, due 11/20/50         1,566,501         1,166           Series 2023-86, Class CA         1         1         1           1.00%, due 11/20/50         1,820,793         255           Series 2023-86, Class SE         1         1         1           1.50%, due 11/20/50         1,820,793         255           Series 2023-86, Class MP         1         1           1.60% (SOFR 30A + 12.30%), due 5/20/53 (b)         1,455         1,455           Series 2021-41, Class FS         2         1         2           2.00% (SOFR 30A + 12.30%), due 5/20/53 (b)         3,427,671         3,655           2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)         3,427,671         3,657           Series 2020-166, Class IC         2	0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)	2,459,972	353,72
Series 2021-96, Class JS         2,161,062         253           0.899% (1 Month SOFR + 6.236%), due 6/20/51 (b)(h)         2,161,062         253           Series 2020-97, Class HB         731,546         543           1.00%, due 7/20/50         731,546         543           Series 2020-146, Class YK         1         1,003           1.00%, due 10/20/50         1,314,001         1,003           Series 2020-166, Class CA         1         1,166           1.00%, due 11/20/50         1,566,501         1,166           Series 2023-86, Class SE         1         1           1.305% (SOFR 30A + 6.65%), due 9/20/50 (b)(h)         1,820,793         255           Series 2020-165, Class MD         1         433           Series 2020-165, Class MP         1         433           1.609% (SOFR 30A + 12.30%), due 5/20/53 (b)         1,495,661         1,455           Series 2020-166, Class IC         2         200% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)         3,427,671         366           Series 2020-166, Class IC         2         2         762,081         76           Series 2020-166, Class IC         2         2         762,081         76           Series 2020-168         2         762,081         76         76			
Series 2021-96, Class JS         2,161,062         253           0.899% (1 Month SOFR + 6.236%), due 6/20/51 (b)(h)         2,161,062         253           Series 2020-97, Class HB         731,546         543           1.00%, due 7/20/50         1,314,001         1,006           Series 2020-146, Class YK         1         1           1.00%, due 10/20/50         1,314,001         1,006           Series 2020-166, Class CA         1         1           1.00%, due 11/20/50         1,566,501         1,166           Series 2023-86, Class SE         1         1           1.305% (SOFR 30A + 6.65%), due 9/20/50 (b)(h)         1,820,793         255           Series 2020-165, Class MP         1         1,450,651         1,455           Series 2021-41, Class FS         1         1,455,651,90         433           Series 2021-41, Class FS         1         1,455,651,91         1,455,651,91           2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)         3,427,671         366         3676           Series 2020-166, Class IC         2         2         762,081         762           2.00%, due 11/20/50 (h)         762,081         762         762           Series 2020-188         2         200%, due 12/20/50 (h)         3,595,8	0.849% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)	2,741,243	398,03
Series 2020-97, Class HB         731,546         541           1.00%, due 7/20/50         731,546         541           Series 2020-146, Class YK         1,314,001         1,005           1.00%, due 10/20/50         1,314,001         1,005           Series 2020-166, Class CA         1         1.005           1.00%, due 11/20/50         1,566,501         1,165           Series 2023-86, Class SE         1         1.005           1.305% (SOFR 30A + 6.65%), due 9/20/50 (b)(h)         1,820,793         255           Series 2020-165, Class UD         1         1.50%, due 11/20/50         433           Series 2023-66, Class MP         1         435         1.455           1.609% (SOFR 30A + 12.30%), due 5/20/53 (b)         1,495,661         1.455           Series 2021-141, Class FS         1         1.455,661         1.455           2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)         3,427,671         366           Series 2020-166, Class IC         1         1.455           2.00%, due 11/20/50 (h)         762,081         76           Series 2020-188         1         1.455           2.00%, due 12/20/50 (h)         3,595,837         366           Series 2020-185, Class BI         1         365			
Series 2020-97, Class HB         731,546         541           1.00%, due 7/20/50         731,546         541           Series 2020-146, Class YK         1,314,001         1,005           1.00%, due 10/20/50         1,314,001         1,005           Series 2020-166, Class CA         1         1.005           1.00%, due 11/20/50         1,566,501         1,165           Series 2023-86, Class SE         1         1.005           1.305% (SOFR 30A + 6.65%), due 9/20/50 (b)(h)         1,820,793         255           Series 2020-165, Class UD         1         1.50%, due 11/20/50         433           Series 2023-66, Class MP         1         435         1.455           1.609% (SOFR 30A + 12.30%), due 5/20/53 (b)         1,495,661         1.455           Series 2021-141, Class FS         1         1.455,661         1.455           2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)         3,427,671         366           Series 2020-166, Class IC         1         1.455           2.00%, due 11/20/50 (h)         762,081         76           Series 2020-188         1         1.455           2.00%, due 12/20/50 (h)         3,595,837         366           Series 2020-185, Class BI         1         365	0.899% (1 Month SOFR + 6.236%), due 6/20/51 (b)(h)	2,161,062	253,29
Series 2020-146, Class YK       1,014,001       1,005         1.00%, due 10/20/50       1,314,001       1,005         Series 2020-166, Class CA       1       1.006         1.00%, due 11/20/50       1,566,501       1,166         Series 2023-86, Class SE       1       1.305% (SOFR 30A + 6.65%), due 9/20/50 (b)(h)       1.820,793       255         Series 2020-165, Class UD       1.820,793       255       255         Series 2020-165, Class UD       1.609% (soFR 30A + 6.65%), due 9/20/50 (b)(h)       565,190       437         Series 2023-66, Class MP       1.495,661       1.455       1.455         1.609% (SOFR 30A + 12.30%), due 5/20/53 (b)       1,495,661       1.455         Series 2021-41, Class FS       2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)       3.427,671       365         Series 2020-166, Class IC       2.00%, due 11/20/50 (h)       762,081       762         2.00%, due 11/20/50 (h)       762,081       762       762         Series 2020-188       2.00%, due 12/20/50 (h)       3,595,837       365         2.00%, due 12/20/50 (h)       3,595,837       365         Series 2020-185, Class BI       3.595,837       365			
1.00%, due 10/20/50       1,314,001       1,005         Series 2020-166, Class CA       1,566,501       1,166         1.00%, due 11/20/50       1,566,501       1,660         Series 2023-86, Class SE       1,820,793       255         1.305% (SOFR 30A + 6.65%), due 9/20/50 (b)(h)       1,820,793       255         Series 2020-165, Class UD       1,820,793       255         1.50%, due 11/20/50       565,190       435         Series 2023-66, Class MP       1,495,661       1,455         1.609% (SOFR 30A + 12.30%), due 5/20/53 (b)       1,495,661       1,455         Series 2021-41, Class FS       1       3,427,671       365         2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)       3,427,671       365         Series 2020-166, Class IC       1       2       3,427,671       365         2.00%, due 11/20/50 (h)       762,081       76       762,081       76         Series 2020-186       2       3,595,837       365       365         2.00%, due 12/20/50 (h)       3,595,837       365       365         Series 2020-185, Class BI       3,595,837       365	1.00%, due 7/20/50	731,546	541,49
Series 2020-166, Class CA       1,00%, due 11/20/50       1,566,501       1,168         Series 2023-86, Class SE       1       1,305% (SOFR 30A + 6.65%), due 9/20/50 (b)(h)       1,820,793       257         Series 2020-165, Class UD       1,820,793       257         1.50%, due 11/20/50       565,190       437         Series 2023-66, Class MP       1       435         1.609% (SOFR 30A + 12.30%), due 5/20/53 (b)       1,495,661       1,453         Series 2021-41, Class FS       2       1         2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)       3,427,671       366         Series 2020-166, Class IC       2       2         2.00%, due 11/20/50 (h)       762,081       76         Series 2020-188       2       3,595,837       366         2.00%, due 12/20/50 (h)       3,595,837       366         Series 2020-185, Class BI       3,595,837       366	Series 2020-146, Class YK		
1.00%, due 11/20/50       1,566,501       1,166         Series 2023-86, Class SE       1,820,793       257         1.305% (SOFR 30A + 6.65%), due 9/20/50 (b)(h)       1,820,793       257         Series 2020-165, Class UD       565,190       437         1.50%, due 11/20/50       565,190       437         Series 2023-66, Class MP       1,495,661       1,455         1.609% (SOFR 30A + 12.30%), due 5/20/53 (b)       1,495,661       1,455         Series 2021-41, Class FS       1       1,455,611       1,455         2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)       3,427,671       366         Series 2020-166, Class IC       762,081       762         2.00%, due 11/20/50 (h)       762,081       762         Series 2020-188       1,200%, due 12/20/50 (h)       3,595,837       366         Series 2020-185, Class BI       3,595,837       366	1.00%, due 10/20/50	1,314,001	1,005,40
1.00%, due 11/20/50       1,566,501       1,166         Series 2023-86, Class SE       1,820,793       257         1.305% (SOFR 30A + 6.65%), due 9/20/50 (b)(h)       1,820,793       257         Series 2020-165, Class UD       565,190       437         1.50%, due 11/20/50       565,190       437         Series 2023-66, Class MP       1,495,661       1,455         1.609% (SOFR 30A + 12.30%), due 5/20/53 (b)       1,495,661       1,455         Series 2021-41, Class FS       1       1,455         2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)       3,427,671       366         Series 2020-166, Class IC       762,081       762         2.00%, due 11/20/50 (h)       762,081       762         Series 2020-188       1,200%, due 12/20/50 (h)       3,595,837       366         Series 2020-185, Class BI       3,595,837       366	Series 2020-166, Class CA		
1.305% (SOFR 30A + 6.65%), due 9/20/50 (b)(h)       1,820,793       257         Series 2020-165, Class UD       1.50%, due 11/20/50       565,190       437         Series 2023-66, Class MP       1.409% (SOFR 30A + 12.30%), due 5/20/53 (b)       1,495,661       1,455         Series 2021-41, Class FS       2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)       3,427,671       368         Series 2020-166, Class IC       2.00%, due 11/20/50 (h)       762,081       762         2.00%, due 11/20/50 (h)       762,081       762       762         Series 2020-168       3,595,837       368         2.00%, due 12/20/50 (h)       3,595,837       368         Series 2020-188       3,595,837       368         Series 2020-188       3,595,837       368	1.00%, due 11/20/50	1,566,501	1,165,17
Series 2020-165, Class UD       565,190       437         1.50%, due 11/20/50       565,190       437         Series 2023-66, Class MP       1.495,661       1.495,661         1.609% (SOFR 30A + 12.30%), due 5/20/53 (b)       1.495,661       1.495,661         Series 2021-41, Class FS       2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)       3.427,671       3.65         Series 2020-166, Class IC       2.00%, due 11/20/50 (h)       762,081       76         Series 2020-188       2.00%, due 12/20/50 (h)       3,595,837       3.65         Series 2020-185, Class BI       3,595,837       3.65	Series 2023-86, Class SE		
Series 2020-165, Class UD       565,190       437         1.50%, due 11/20/50       565,190       437         Series 2023-66, Class MP       1.495,661       1.495,661         1.609% (SOFR 30A + 12.30%), due 5/20/53 (b)       1.495,661       1.495,661         Series 2021-41, Class FS       2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)       3.427,671       3.65         Series 2020-166, Class IC       2.00%, due 11/20/50 (h)       762,081       76         Series 2020-188       2.00%, due 12/20/50 (h)       3,595,837       3.65         Series 2020-185, Class BI       3,595,837       3.65	1.305% (SOFR 30A + 6.65%), due 9/20/50 (b)(h)	1,820,793	257,84
1.50%, due 11/20/50       565,190       437         Series 2023-66, Class MP       1.495,661       1.495,661         1.609% (SOFR 30A + 12.30%), due 5/20/53 (b)       1.495,661       1.495,661         Series 2021-41, Class FS       3.427,671       3.65         2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)       3.427,671       3.65         Series 2020-166, Class IC       762,081       762         2.00%, due 11/20/50 (h)       762,081       762         Series 2020-188       3.595,837       3.65         Series 2020-185, Class BI       3.595,837       3.65			
1.609% (SOFR 30A + 12.30%), due 5/20/53 (b)       1,495,661       1,495,661       1,455         Series 2021-41, Class FS       3,427,671       365         2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)       3,427,671       365         Series 2020-166, Class IC       2       2         2.00%, due 11/20/50 (h)       762,081       765         Series 2020-188       3,595,837       365         Series 2020-185, Class BI       3,595,837       365		565,190	437,32
Series 2021-41, Class FS       3,427,671       365         2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)       3,427,671       365         Series 2020-166, Class IC       762,081       762         2.00%, due 11/20/50 (h)       762,081       762         Series 2020-188       3,595,837       365         Series 2020-185, Class BI       3,595,837       365			
Series 2021-41, Class FS       3,427,671       365         2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)       3,427,671       365         Series 2020-166, Class IC       762,081       765         2.00%, due 11/20/50 (h)       762,081       765         Series 2020-188       3,595,837       365         Series 2020-185, Class BI       3,595,837       365	1.609% (SOFR 30A + 12.30%), due 5/20/53 (b)	1,495,661	1,453,87
Series 2020-166, Class IC       762,081       76         2.00%, due 11/20/50 (h)       762,081       76         Series 2020-188       3,595,837       365         Series 2020-185, Class Bl       3,595,837       365			
2.00%, due 11/20/50 (h)     762,081     76       Series 2020-188     3,595,837     365       2.00%, due 12/20/50 (h)     3,595,837     365       Series 2020-185, Class Bl     56     365	2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)	3,427,671	365,20
2.00%, due 11/20/50 (h)     762,081     76       Series 2020-188     3,595,837     365       2.00%, due 12/20/50 (h)     3,595,837     365       Series 2020-185, Class Bl     56     56			,
Series 2020-188         3,595,837         365           2.00%, due 12/20/50 (h)         3,595,837         365           Series 2020-185, Class Bl         3,595,837         365		762.081	76,81
2.00%, due 12/20/50 (h) 3,595,837 365 Series 2020-185, Class Bl			,-
Series 2020-185, Class Bl		3,595.837	365,72
		_,_00,001	
1:140 111 17	2.00%, due 12/20/50 (h)	1,548,111	171,17

	Principal Amount	Value
Nortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
SIMA		
Series 2022-10, Class IC		
2.00%, due 11/20/51 (h)	\$ 2,240,951	\$ 265,942
Series 2021-97, Class IN		
2.50%, due 8/20/49 (h)	3,831,552	396,57
Series 2019-159, Class P		
2.50%, due 9/20/49	1,320,068	1,145,579
Series 2022-1, Class IA		
2.50%, due 6/20/50 (h)	592,599	79,004
Series 2020-122, Class IW		
2.50%, due 7/20/50 (h)	1,908,647	249,22
Series 2020-151, Class TI		
2.50%, due 10/20/50 (h)	1,785,440	231,06
Series 2020-173, Class El		
2.50%, due 11/20/50 (h)	2,001,426	270,540
Series 2020-188, Class DI		
2.50%, due 12/20/50 (h)	4,646,189	633,66
Series 2021-1, Class Pl		
2.50%, due 12/20/50 (h)	982,942	125,35
Series 2021-83, Class FM		
2.50% (SOFR 30A + 0.51%), due 5/20/51 (b)	3,152,028	2,590,45
Series 2021-140, Class GF		
2.50% (1 Month SOFR + 0.764%), due 8/20/51 (b)	1,065,623	877,17
Series 2021-188		
2.50%, due 10/20/51 (h)	3,872,770	561,17
Series 2021-177, Class Cl		
2.50%, due 10/20/51 (h)	2,075,608	270,56
Series 2022-83		
2.50%, due 11/20/51 (h)	3,124,718	410,404
Series 2021-1, Class IT		
3.00%, due 1/20/51 (h)	2,134,725	340,40
Series 2021-44, Class IQ		
3.00%, due 3/20/51 (h)	3,543,430	561,954
Series 2021-74, Class HI		
3.00%, due 4/20/51 (h)	373,762	53,56
Series 2021-97, Class FA		
3.00% (SOFR 30A + 0.40%), due 6/20/51 (b)	3,985,279	3,435,85
Series 2021-98, Class IN		
3.00%, due 6/20/51 (h)	1,432,191	248,47
Series 2021-98, Class Kl		
3.00%, due 6/20/51 (h)	3,787,169	601,50
Series 2022-189, Class AT		
3.00%, due 7/20/51	2,233,843	1,941,52
Series 2022-207		
3.00%, due 8/20/51 (h)	2,393,442	378,88
Series 2021-139, Class IA		
3.00%, due 8/20/51 (h)	4,978,827	769,26

	Principal Amount	Valu
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2021-158, Class NI		
3.00%, due 9/20/51 (h)	\$ 3,714,640	\$ 550,43
Series 2021-177, Class IM		
3.00%, due 10/20/51 (h)	3,283,983	514,06
Series 2023-19, Class Cl		
3.00%, due 11/20/51 (h)	2,727,478	418,18
Series 2022-207, Class NA		
3.00%, due 1/20/52	5,054,721	4,410,01
Series 2022-206, Class CN		
3.00%, due 2/20/52	3,577,743	3,093,48
Series 2019-92, Class GF		
3.50% (1 Month SOFR + 0.804%), due 7/20/49 (b)	685,482	609,47
Series 2019-97, Class FG		
3.50% (1 Month SOFR + 0.804%), due 8/20/49 (b)	1,440,325	1,280,77
Series 2019-110, Class FG		
3.50% (1 Month SOFR + 0.764%), due 9/20/49 (b)	497,993	440,35
Series 2019-128, Class KF		
3.50% (1 Month SOFR + 0.764%), due 10/20/49 (b)	770,046	683,25
Series 2019-128, Class YF		
3.50% (1 Month SOFR + 0.764%), due 10/20/49 (b)	986,291	876,18
Series 2020-5, Class FA		
3.50% (1 Month SOFR + 0.814%), due 1/20/50 (b)	1,518,961	1,347,36
Series 2023-63, Class MA		
3.50%, due 5/20/50	1,218,259	1,119,05
Series 2021-125, Class AF		
3.50% (SOFR 30A + 0.25%), due 7/20/51 (b)	1,515,494	1,349,89
Series 2021-146, Class IN		
3.50%, due 8/20/51 (h)	2,370,852	410,40
Series 2023-1, Class HD		
3.50%, due 1/20/52	1,212,990	1,103,50
Series 2022-69, Class FA		
4.50% (SOFR 30A + 0.75%), due 4/20/52 (b)	836,604	786,78
Series 2023-81, Class LA		
5.00%, due 6/20/52	992,236	996,02
Series 2023-38, Class WT		
6.705%, due 12/20/51 (i)	647,539	692,73
Series 2023-59, Class YC		
6.96%, due 9/20/51 (i)	1,418,205	1,553,48
Series 2023-55, Class CG		
7.474%, due 7/20/51 (i)	1,596,413	1,762,97
Series 2023-55, Class LB		
7.796%, due 11/20/51 (i)	1,805,420	2,088,12
		89,998,68

	Principal Amount	Value
Mortgage-Backed Securities		
- Commercial Mortgage Loans (Collateralized Mortgage Obligations) 3.5%		
Bayview Commercial Asset Trust		
Series 2006-4A, Class A1		
5.795% (1 Month SOFR + 0.459%), due 12/25/36 (a)(b)	\$ 35,164	\$ 32,766
BBCMS Mortgage Trust (a)(b)		
Series 2018-TALL, Class C		
6.652% (1 Month SOFR + 1.318%), due 3/15/37	1,100,000	962,780
Series 2018-TALL, Class D		
6.98% (1 Month SOFR + 1.646%), due 3/15/37	1,045,000	872,575
Benchmark Mortgage Trust		
Series 2020-B19, Class A2		
1.691%, due 9/15/53	1,775,000	1,637,683
BX Commercial Mortgage Trust (a)(j)		
Series 2020-VIV2, Class C		
3.66%, due 3/9/44	1,070,000	929,310
Series 2020-VIV3, Class B		
3.662%, due 3/9/44	1,007,236	895,940
Series 2020-VIVA, Class D		
3.667%, due 3/11/44	170,000	144,624
BX Trust (a)		
Series 2019-0C11, Class B		
3.605%, due 12/9/41	250,000	225,241
Series 2019-0C11, Class D		
4.075%, due 12/9/41 (j)	975,000	859,996
Series 2019-0C11, Class E		
4.075%, due 12/9/41 (j)	700,000	602,152
Series 2021-ARIA, Class E		
7.692% (1 Month SOFR + 2.359%), due 10/15/36 (b)	2,440,000	2,377,475
Series 2022-PSB, Class B		
8.282% (1 Month SOFR + 2.949%), due 8/15/39 (b)	1,261,948	1,268,300
Series 2022-PSB, Class C		
9.03% (1 Month SOFR + 3.697%), due 8/15/39 (b)	337,396	339,262
BXHPP Trust		
Series 2021-FILM, Class B	1 000 000	1 004 041
6.347% (1 Month SOFR + 1.014%), due 8/15/36 (a)(b)	1,280,000	1,204,941
Citigroup Commercial Mortgage Trust		
Series 2016-GC36, Class A5	E60.000	E2E 000
3.616%, due 2/10/49 DROP Mortgage Trust	560,000	535,906
Series 2021-FILE, Class A		
	975 000	004 501
6.597% (1 Month SOFR + 1.264%), due 10/15/43 (a)(b) Extended Stay America Trust	875,000	834,531
Series 2021-ESH, Class D		
7.697% (1 Month SOFR + 2.364%), due 7/15/38 (a)(b)	1,461,132	1,444,694
FS Commercial Mortgage Trust	1,401,132	1,444,094
Series 2023-4SZN, Class D		
9.383%, due 11/10/39 (a)(i)	855,000	894,339
3.303 /0, uue + 17 10/33 (a)(1)	655,000	094,339

Mortgage-Backed Securities         Seminer Coll Mortgage Loans (Collisteralized Mortgage Obligations)           GMM         Semine 2021-164         Semine 2021-164           0.3495%, due 10/16/03 (h)()         \$.3,967,722         Semine 2021-163, Cass IA         Semine 2021-164, Cass IC         Semine 2021-164,	Principal Amount	Value
Commercial Mortgage Loans (Collateralized Mortgage Obligations)           GNMA           Series 2021-164           0.949%, due 10/16/63 (h)(h)         \$ 3,847,192           Series 2021-108         8,398,722           Series 2021-109         0.937%, due 16/16/17 (h)(h)         \$ 3,398,722           Series 2020-168, Class IA         2,931,671           Series 2021-124         0.937%, due 12/16/62 (h)(h)         \$ 6,859,379           Series 2024-20, Class B         2,250%, due 27/16/64 (h)         1,205,000           Hudson Yards Mortgage Trust         5         3,228%, due 7/10/39 (a)         1,540,000           J.P. Morgan Chase Commercial Mortgage Securities Trust         5         3,228%, due 7/10/39 (a)         1,540,000           J.P. Morgan Chase Commercial Mortgage Securities Trust         5         3,245%, due 17/16/49         560,000           Morgan Chase Commercial Mortgage Securities Trust         5         3,245%, due 17/16/49         560,000           Morgan Chase Commercial Mortgage Securities Trust         5         3,245%, due 17/16/49         560,000           Series 2016-208, Class A4         3,309%, due 17/16/49         560,000         560,000           Multifamily Connecticut Avenue Securities Trust (a)(b)         5         560,000         2,018,918           Series 2023-01, Class M10		
GMM           Series 2021-164           0.949%, dot 01/16/03 (hj0)         \$         \$, 347, 192         \$           0.947%, dot 61/616 (hj0)         \$, 396, 722           Series 2021-108         2, 3931, 671           0.957%, dot 61/616 (hj0)         2, 3931, 671           Series 2021-47         2, 3931, 671           0.992%, dot 21/1616 (hj0)         6, 859, 379           Series 2021-47         1, 205,000           0.992%, dot 21/1616 (hj0)         6, 859, 379           Series 2021-47         1, 205,000           Usdom Xrads Mortgage Totat         1, 205,000           Vaction Xrads Mortgage Securities Totat         1, 205,000           Vaction Xrads Mortgage Securities Totat         1, 200,000           Series 2019-30H/ Class A         1, 500,000           Xagan Sainty Back Ohmerical Mortgage Securities Totat         1, 000,000           Series 2019-30H/ Class A         1, 000,000           Morgan Sainty Back Ohmerical Mortgage Securities Totat         1, 000,000           Series 2019-30H/ Class A         1, 000,000           Morgan Sainty Capatol And Aradica Merill Lynch Totat         8, 000,000           Series 2015-UES8, Class A4         8, 000,000           XaltAY, due 11/24/4         8, 000,000           Series 2015-UES8, Clas	ollateralized Mortgage Obligations)	
0.949%, due 10/16/63 (%)0         \$ 3,847,192         3           Series 2021-108         0.8396, dez 2021-108         8,396,722           Series 2020-168, Class IA         2,931,671         3           0.937%, due 12/16/82 (%)0         2,931,671         3           Series 2021-127         6,859,379         6,859,379         5           0.932%, due 3/16/61 (%)0         6,859,379         6,859,379           Series 2021-47         6,859,379         5           0.932%, due 3/16/61 (%)0         6,859,379         5           Series 2021-47         1,205,000         6,859,379           Series 2014-29, Class B         2,250%, due 6/16/64 (%)         1,205,000           Hudson Yards Mortgage Tust         5         5           Series 2019-30/H, Class A         3,228%, due 7/10/36 (%)         1,540,000           J.P. Morgan Chase Commercial Mortgage Securities Trust         5         560,000           Morgan Stanley Bark of America Merrill Lynch Trust         5         560,000           Morgan Stanley Capital I Trust         5         560,000           Multamily Commercial Mort Mergan Stanley Scurities Trust (a)(b)         5         5           Series 2015-01, Class M10         1,743,139         5           Series 2019-01, Class M10         1,1455		
Series 2021-108         8.396,722           0.967%, due 6716/61 (h)(0)         8.396,722           Series 2021-47         2.931,671           Series 2021-47         6.559,379           Series 2021-47         1.205,000           Public Pub		
0.967%, due 6/16/61 (h)))     6,396,722       Series 2020-168, Class IA	\$ 3,847,192 \$	266,881
Series 2020-168, Class IA         2,931,671           0.975%, due 12/1672 (http)         2,931,671           Series 2021-47         6,859,379           0.992%, due 3/16/61 (http)         6,859,379           Series 2024-29, Class B         2           2.50%, due 8/16/64 (kt)         1,205,000           Hudson Yards Mortgage Trust         3           Series 2019-30HY, Class A         3           3.225%, due 7/10/39 (a)         1,540,000           J.P. Morgan Chase Commercial Mortgage Securities Trust         5           Series 2021-1MEM, Class C         2           2.742%, due 10/9/42 (a)()         1,000,000           Morgan Stanley Bank of America Merrill Lynch Trust         5           Series 2016-C22, Class A4         3           3.844%, due 1/15/49         560,000           Morgan Stanley Gank of America Merrill Lynch Trust         5           Series 2016-C22, Class A4         3           3.809%, due 12/15/48         860,000           Multifamily Connecticut Avenue Securities Trust (a)(b)         5           Series 2010-10, Class M10         1           9.209% (SOFR 30A + 3.364%), due 3/25/50         2,018,918           Series 2020-01, Class M10         2           1.8769K SOFR 30A + 4.364%), due 3/25/50         1,015,000<		
0.978%, due 12/16/62 (%)()       2,931,671         Series 2021-47       0         0.992%, due 3/16/61 (%)()       6,859,379         2.50%, due 8/16/64 (%)       1,205,000         Hudsen Yards Mortgage Trust       1,205,000         Series 2019-09/17 (Dass A       1,540,000         3.228%, due 7/10/39 (a)       1,540,000         J.P. Morgan Chase Commercial Mortgage Securities Trust       2         Series 2019-09/17 (Dass A       1,200,000         J.P. Morgan Chase Commercial Mortgage Securities Trust       2         Series 2019-028, Class A       1,540,000         J.544%, due 10/9/42 (µ)       1,000,000         Morgan Stanley Bank of America Merrill Lynch Trust       2         Series 2016-028, Class A4       360,000         J.544%, due 1/15/49       560,000         Multifamity Connecticut Avenue Securities Trust (a)(b)       2         Series 2015-UBS8, Class A4       360,000         J.809%, due 12/15/48       860,000         Multifamity Connecticut Avenue Securities Trust (a)(b)       2         Series 2019-01, Class M10       2         J.209% (SOFR 30A + 3.64%), due 3/25/50       2,018,918         Series 2023-01, Class M10       2         J.1.845% (SOFR 30A + 5.65%), due 11/25/53       2,040,000 <tr< td=""><td>8,396,722</td><td>584,057</td></tr<>	8,396,722	584,057
Series 2021-47         6.859,379           0.992%, due 3/16/61 (h)(h)()         6.859,379           Series 2024-29, Class B         2.50%, due 8/16/64 (h)         1.205,000           Hudson Yards Mortgage Trust         3.228%, due 7/10/29 (a)         1,540,000           J.P. Morgan Chase Commercial Mortgage Securities Trust         5         5           Series 2019-30H7, Class A         3.228%, due 10/9/42 (a)()         1,000,000           Morgan Statley Bank of America Merrill Lynch Trust         5         5           Series 2016-C28, Class A4         3.544%, due 1/15/49         560,000           Morgan Statley Gaptal Trust         5         5           Series 2016-C28, Class A4         3.544%, due 1/15/49         660,000           Murgan Statley Copatial Trust         5         5           Series 2015-01, Class M10         1         743,139           Series 2015-01, Class M10         2,018,918         2,018,918           Series 2020-01, Class M10         2,018,918         2,018,918           Series 2020-01, Class M10         2,018,918         2,040,000           Series 2020-01, Class M10         2,018,918         2,040,000           Series 2020-01, Class M10         1,015,000         1,015,000           One Pryant Park Trust         2,056,000,015,000		
0.992%, due 3/16/61 (h)(i)       6,859,379         Series 2024-29, Class B       1,205,000         2.50%, due 8/16/64 (k)       1,205,000         Middon Varids Mortgage Trust       1,540,000         3.228%, due 7/10/39 (a)       1,540,000         J.P. Morgan Chase Commercial Mortgage Securities Trust       1,540,000         Series 2011-MEM, Class C       1,000,000         Morgan Stanley Bark of America Merrill Lynch Trust       1,000,000         Series 2016-C28, Class A4       3,364%, due 1/15/49         Series 2016-C28, Class A4       560,000         Muffamily Connecticut Avenue Securities Trust (a)(b)       860,000         Muffamily Connecticut Avenue Securities Trust (a)(b)       860,000         Series 2015-0LBS8, Class A4       3,200%, due 1/15/49         3.00%, due 1/15/48       860,000         Muffamily Connecticut Avenue Securities Trust (a)(b)       860,000         Series 2010-01, Class M10       1,743,139         9.209% (SOFR 30A + 3,864%), due 3/25/50       2,018,918         Series 2020-01, Class M10       2,040,000         Series 2020-01, Class M10       2,040,000         Series 2019-0BF, Class A       2,350,000         2,184%, due 3/15/54 (a)       2,350,000         Orth Byrnt Park Trust       2,516%, due 3/15/54 (a)       2,350,0	2,931,671	204,979
Series 2024-29, Class B         1,205,000           J. SOW, due 8/16/64 (k)         1,205,000           Hudson Yards Mortgage Trust         1,200,000           Series 2019-30HY, Class A         1,540,000           J.P. Morgan Chase Commercial Mortgage Securities Trust         2,742%, due 10/9/42 (g)0         1,000,000           Morgan Stanley Bank of America Merrill Lynch Trust         2,742%, due 10/9/42 (g)0         1,000,000           Morgan Stanley Capital I Trust         5eries 2016-C28, Class A4         560,000           Morgan Stanley Capital I Trust         5eries 2015-UBS8, Class A4         560,000           Multifamily Connecticut Avenue Securities Trust (a)(b)         560,000         600,000           Series 2015-UBS8, Class A4         860,000         600,000           Multifamily Connecticut Avenue Securities Trust (a)(b)         560,000         600,000           Series 2015-UBS8, Class M10         1,743,139         58           Series 2020-01, Class M10         2,018,918         2,018,918           Series 2020-01, Class M10         2,040,000         58           Series 2020-01, Class M10         2,018,918         2,050,000           One Bryant Park Trust         58         2,516%, due 9/15/54 (a)         2,350,000           OHL Trust (a)(b)         59,235,050         2,350,000		
2.50%, due 8/16/64 (k)       1,205.000         Hudson Yards Mortgage Trust	6,859,379	473,479
Hudson Yards Mortgage Trust		
Series 2019-30HY, Class A         1,540,000           J.P. Morgan Chase Commercial Mortgage Securities Trust         1,540,000           Series 2021-1MEM, Class C         1,000,000           Morgan Stanley Bank of America Merrill Lynch Trust         1,000,000           Series 2016-C28, Class A4         560,000           Morgan Stanley Capital 1 Trust         560,000           Series 2015-USS8, Class A4         860,000           Multifamily Connecticut Avenue Securities Trust (a)(b)         8           Series 2015-USS8, Class A4         860,000           Multifamily Connecticut Avenue Securities Trust (a)(b)         1,743,139           Series 2019-01, Class M10         2,018,918           Series 2020-01, Class M10         2,040,000           Series 2020-01, Class CE         2,155/3           12.955% (SOFR 30A + 7.614%), due 3/25/50         1,015,000           One Bryant Park Trust         2,350,000           Series 2020-01, Class A         2,350,000           2.145% (SOFR 30A + 7.614%), due 10/19/36         940,000           Series 2023-GLKS, Class C         3,984% (1 Month SOFR + 4.301%), due 10/19/36         940,000	1,205,000	917,587
3.228%, due 7/10/39 (a)       1,540,000         J.P. Morgan Chase Commercial Mortgage Securities Trust       5         Series 2021-11MEM, Class C       1,000,000         Morgan Stanley Bank of America Merrill Lynch Trust       5         Series 2016-C28, Class A4       560,000         Morgan Stanley Capital Trust       560,000         Series 2015-UBS8, Class A4       560,000         Morgan Stanley Capital Trust       8         Series 2015-UBS8, Class A4       860,000         Multifamily Connecticut Avenue Securities Trust (a)(b)       8         Series 2019-01, Class M10       2,0148,918         Series 2020-01, Class M10       2,018,918         Series 2020-01, Class M10       2,040,000         Series 2020-01, Class M10       1,1435% (SOFR 30A + 6.50%), due 10/25/50       2,018,918         Series 2020-01, Class M10       1,2959% (SOFR 30A + 7.614%), due 3/25/50       1,015,000         One Bryant Park Trust       2,2165%, due 9/15/54 (a)       2,350,000         ORL Trust (a)(b)       2,350,000       2,350,000         Series 2023-GLKS, Class C       8,984% (1 Month SOFR + 3,651%), due 10/19/36       960,000         Series 2023-GLKS, Class D       9,634% (1 Month SOFR + 4,301%), due 10/19/36       760,000         Series 2023-GLKS, Class A       2,585%, due 7/15/41		
J.P. Morgan Chase Commercial Mortgage Securities Trust Series 2021-11MEM, Class C 2.742%, due 10/9/42 (a)(a) Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-028, Class A4 3.544%, due 1/15/49 Series 2015-028, Class A4 3.809%, due 12/15/48 Series 2015-018, Class A4 3.809%, due 12/15/48 860,000 Mutitfamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.864%), due 10/25/49 1.743, 139 Series 2020-01, Class M10 9.209% (SOFR 30A + 3.864%), due 3/25/50 2.018,918 Series 2020-01, Class M10 11.845% (SOFR 30A + 6.50%), due 11/25/53 Series 2020-01, Class M10 11.845% (SOFR 30A + 7.614%), due 3/25/50 Class M10 12.959% (SOFR 30A + 7.614%), due 3/25/50 Class M10 2.516%, due 9/15/54 (a) Class A 2.516%, due 9/15/54 (a) Series 2023-GLKS, Class D 9.634% (11 Month SOFR + 3.651%), due 10/19/36 Series 2023-OLKS, Class D 9.634% (11 Month SOFR + 4.301%), due 10/19/36 Series 2021-0UA, Class A 2.585%, due 7/15/41 2.498,076		
Series 2021-1MEM, Class C       1,000,000         Morgan Stanley Bank of America Merrill Lynch Trust       1,000,000         Series 2016-C28, Class A4       660,000         Morgan Stanley Capital 1 Trust       560,000         Morgan Stanley Capital 1 Trust       8         Series 2015-UBS8, Class A4       860,000         Multifamily Connecticut Avenue Securities Trust (a)(b)       8         Series 2010-01, Class M10       1,743,139         Series 2020-01, Class M10       1,743,139         Series 2020-01, Class M10       2,018,918         Series 2020-01, Class M10       2,040,000         Series 2020-01, Class M10       1,1845% (SOFR 30A + 6.50%), due 11/25/53       2,040,000         Series 2020-01, Class M10       1,015,000       0         9.209% (SOFR 30A + 6.50%), due 11/25/53       2,040,000       Series 2020-01, Class M10         11.845% (SOFR 30A + 7.614%), due 3/25/50       1,015,000       0         One Bryant Park Trust       2       2,516%, due 9/15/54 (a)       2,350,000         ORL Trust (a)(b)       Series 2023-GLKS, Class C       9       3,350,000         Series 2023-GLKS, Class D       940,000       3,564%) (1 Month SOFR + 3,651%), due 10/19/36       940,000         Series 2023-GLKS, Class D       9       9,634% (1 Month SOFR + 4,301%), due 10/19	1,540,000	1,387,434
2.742%, due 10/9/42 (a)(i) 1,000,000 Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-C28, Class A4 3.544%, due 1/15/49 560,000 Morgan Stanley Capital 1 Trust Series 2015-UES8, Class A4 3.809%, due 1/15/48 860,000 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 1,743,139 Series 2020-01, Class M10 9.209% (SOFR 30A + 3.364%), due 3/25/50 2,018,918 Series 2020-01, Class M10 11.845% (SOFR 30A + 6.50%), due 3/25/50 Series 2020-01, Class M10 11.845% (SOFR 30A + 6.50%), due 3/25/50 Series 2020-01, Class CE 12.959% (SOFR 30A + 7.614%), due 3/25/50 One Bryant Park Trust Series 2019-0BP, Class A 2.516%, due 9/15/54 (a) 2,350,000 ORL Trust (a)(b) Series 2023-GLKS, Class C 8.964% (1 Month SOFR + 3.651%), due 10/19/36 Series 2023-GLKS, Class A 9.634% (1 Month SOFR + 4.301%), due 10/19/36 Series 2021-0VA, Class A 2.516%, due 7/15/41 Series 2011-0VA, Class A	rtgage Securities Trust	
Morgan Stanley Bank of America Merrill Lynch Trust         5           Series 2016-C28, Class A4         3.544%, due 1/15/49         560,000           Morgan Stanley Capital I Trust         5         560,000           Series 2015-UBS8, Class A4         3.809%, due 12/15/48         860,000           Multifamily Connecticut Avenue Securities Trust (a)(b)         5         5           Series 2019-01, Class M10         1,743,139         5           9.209% (SOFR 30A + 3.364%), due 10/25/49         1,743,139         5           Series 2020-01, Class M10         9         2,018, 918         5           Series 2020-01, Class M10         1         11.845% (SOFR 30A + 3.864%), due 3/25/50         2,018, 918           Series 2020-01, Class M10         11.445% (SOFR 30A + 6.50%), due 11/25/53         2,040,000         5           Series 2020-01, Class CE         1,015,000         1,015,000         1,015,000           One Bryant Park Trust         5         2,350,000         1,015,000           Series 2019-0BP, Class A         2,350,000         2,350,000         0RL           Series 2023-GLKS, Class C         8,984% (1 Month SOFR + 3,651%), due 10/19/36         940,000         5           Series 2023-GLKS, Class C         9,634% (1 Month SOFR + 4,301%), due 10/19/36         760,000         5		
Series 2016-C28, Class A4         560,000           Morgan Stanley Capital I Trust         560,000           Series 2015-UES8, Class A4         860,000           Multifamily Connecticut Avenue Securities Trust (a)(b)         860,000           Series 2019-01, Class M10         1,743,139           Series 2020-01, Class M10         2,018,918           Series 2020-01, Class M10         2,018,918           Series 2020-01, Class M10         2,040,000           Series 2020-01, Class M10         11.845% (SOFR 30A + 3.864%), due 3/25/50         2,018,918           Series 2020-01, Class M10         11.455% (SOFR 30A + 5.50%), due 11/25/53         2,040,000           Series 2020-01, Class CE         11.455% (SOFR 30A + 7.614%), due 3/25/50         1,015,000           One Bryant Park Trust         Series 2019-0BP, Class A         2,350,000           Series 2019-0BP, Class A         2,350,000         0RL Trust (a)(b)         2,350,000           Series 2023-GLKS, Class C         8,984% (1 Month SOFR + 3.651%), due 10/19/36         940,000         340,000           Series 2023-GLKS, Class D         940,000         346,000         340,000         340,000           Series 2023-GLKS, Class D         940,000         346,000         340,000         340,000         340,000         340,000         340,000         340,000	1,000,000	704,789
3.544%, due 1/15/49       560,000         Morgan Stanley Capital I Trust       860,000         Multifamily Connecticut Avenue Securities Trust (a)(b)       860,000         Series 2019-01, Class M10       1,743,139         8.709% (SOFR 30A + 3.364%), due 10/25/49       1,743,139         Series 2020-01, Class M10       2,018,918         9.209% (SOFR 30A + 3.864%), due 3/25/50       2,018,918         Series 2023-01, Class M10       2,040,000         Series 2023-01, Class M10       2,040,000         Series 2020-01, Class M10       1,145% (SOFR 30A + 6.50%), due 11/25/53         11.845% (SOFR 30A + 7.614%), due 3/25/50       1,015,000         Series 2020-01, Class A       2,040,000         Series 2020-01, Class C       2,350,000         One Bryant Park Trust       2,350,000         Series 2019-OBP, Class A       2,350,000         OPL Trust (a)(b)       2,350,000         Series 2023-GLKS, Class C       3,984% (1 Month SOFR + 3.651%), due 10/19/36       940,000         Series 2023-GLKS, Class D       9,9634% (1 Month SOFR + 4.301%), due 10/19/36	errill Lynch Trust	
Morgan Stanley Capital I Trust         series 2015-UBS8, Class A4           3.809%, due 12/15/48         860,000           Multifamily Connecticut Avenue Securities Trust (a)(b)         series 2019-01, Class M10           Series 2019-01, Class M10         1,743,139           8.709% (SOFR 30A + 3.364%), due 10/25/49         2,018,918           9.209% (SOFR 30A + 3.364%), due 3/25/50         2,018,918           Series 2020-01, Class M10         2,014,918           11.845% (SOFR 30A + 6.50%), due 11/25/53         2,040,000           Series 2020-01, Class CE         2,040,000           12.959% (SOFR 30A + 7.614%), due 3/25/50         1,015,000           One Bryant Park Trust         2,019-0BP, Class A           2.516%, due 9/15/54 (a)         2,350,000           ORL Trust (a)(b)         2,350,000           Series 2023-GLKS, Class C         3,984% (1 Month SOFR + 3.651%), due 10/19/36         940,000           Series 2023-GLKS, Class C         9,9634% (1 Month SOFR + 4.301%), due 10/19/36         760,000           Series 2023-GLKS, Class D         9,0634% (1 Month SOFR + 4.301%), due 10/19/36         760,000           SLG Office Trust (a)         760,000         760,000           Series 2021-OVA, Class A         2.585%, due 7/15/41         2,498,076		
Series 2015-UBS8, Class A4         360,000           Multifamily Connecticut Avenue Securities Trust (a)(b)         860,000           Series 2019-01, Class M10         1,743,139           8.709% (SOFR 30A + 3.364%), due 10/25/49         1,743,139           Series 2020-01, Class M10         209% (SOFR 30A + 3.864%), due 3/25/50         2,018,918           Series 2020-01, Class M10         209% (SOFR 30A + 3.864%), due 3/25/50         2,018,918           Series 2020-01, Class M10         11.845% (SOFR 30A + 6.50%), due 11/25/53         2,040,000           Series 2020-01, Class CE         2         2           11.845% (SOFR 30A + 6.50%), due 11/25/53         2,040,000           Series 2020-01, Class CE         1         2           12.959% (SOFR 30A + 7.614%), due 3/25/50         1,015,000           One Bryant Park Trust         2         2           Series 2019-0BP, Class A         2,350,000         2           2.516%, due 9/15/54 (a)         2,350,000         2           ORL Trust (a)(b)         2         2         3           Series 2023-GLKS, Class C         8.984% (1 Month SOFR + 3.651%), due 10/19/36         940,000           Series 2023-GLKS, Class D         940,400         940,000           Series 2023-GLKS, Class A         760,000         2 <td< td=""><td>560,000</td><td>536,297</td></td<>	560,000	536,297
3.809%, due 12/15/48       860,000         Multifamily Connecticut Avenue Securities Trust (a)(b)		
Multifamily Connecticut Avenue Securities Trust (a)(b)       Series 2019-01, Class M10         8.709% (SOFR 30A + 3.364%), due 10/25/49       1,743,139         Series 2020-01, Class M10       2,018,918         9.209% (SOFR 30A + 3.864%), due 3/25/50       2,018,918         Series 2023-01, Class M10       2,040,000         11.845% (SOFR 30A + 6.50%), due 11/25/53       2,040,000         Series 2020-01, Class CE       1         12.959% (SOFR 30A + 7.614%), due 3/25/50       1,015,000         One Bryant Park Trust       2         Series 2019-0BP, Class A       2,350,000         ORL Trust (a)(b)       2,350,000         Series 2023-GLKS, Class C       8.984% (1 Month SOFR + 3.651%), due 10/19/36       940,000         Series 2023-GLKS, Class D       940,000       940,000         Series 2023-GLKS, Class A       760,000       940,000         Series 2023-GLKS, Class A       760,000       940,000         Series 2023-GLKS, Class A       2,498,076       760,000         SLG Office Trust (a)       760,000       940,000       940,000		
Series 2019-01, Class M10       1,743,139         8.709% (SOFR 30A + 3.364%), due 10/25/49       1,743,139         Series 2020-01, Class M10       2,018,918         9.209% (SOFR 30A + 3.864%), due 3/25/50       2,018,918         Series 2023-01, Class M10       2,040,000         11.845% (SOFR 30A + 6.50%), due 11/25/53       2,040,000         Series 2020-01, Class CE       1,015,000         12.959% (SOFR 30A + 7.614%), due 3/25/50       1,015,000         One Bryant Park Trust       2,2516%, due 9/15/54 (a)       2,350,000         Series 2019-OBP, Class A       2,350,000       2,350,000         ORL Trust (a)(b)       2,350,000       2,350,000         Series 2023-GLKS, Class C       8,984% (1 Month SOFR + 3.651%), due 10/19/36       940,000         Series 2023-GLKS, Class D       940,000       940,000         Series 2023-GLKS, Class A       760,000       940,000         Series 2023-GLKS, Class A       760,000       940,000         Series 2021-0VA, Class A       2,498,076       2,498,076	860,000	833,011
8.709% (SOFR 30A + 3.364%), due 10/25/49       1,743,139         Series 2020-01, Class M10       2,018,918         9.209% (SOFR 30A + 3.864%), due 3/25/50       2,018,918         Series 2023-01, Class M10       1         11.845% (SOFR 30A + 6.50%), due 11/25/53       2,040,000         Series 2020-01, Class CE       1,015,000         12.959% (SOFR 30A + 7.614%), due 3/25/50       1,015,000         One Bryant Park Trust       1,015,000         Series 2019-0BP, Class A       2,350,000         2.516%, due 9/15/54 (a)       2,350,000         ORL Trust (a)(b)       2,350,000         Series 2023-GLKS, Class C       8.984% (1 Month SOFR + 3.651%), due 10/19/36       940,000         Series 2023-GLKS, Class D       9.634% (1 Month SOFR + 4.301%), due 10/19/36       760,000         SLG Office Trust (a)       760,000       SLG Office Trust (a)         Series 2021-0VA, Class A       2,585%, due 7/15/41       2,498,076	curities Trust (a)(b)	
Series 2020-01, Class M10       2,018,918         9.209% (SOFR 30A + 3.864%), due 3/25/50       2,040,000         Series 2023-01, Class M10       2,040,000         11.845% (SOFR 30A + 6.50%), due 11/25/53       2,040,000         Series 2020-01, Class CE       1,015,000         12.959% (SOFR 30A + 7.614%), due 3/25/50       1,015,000         One Bryant Park Trust       2,250%         Series 2019-0BP, Class A       2,350,000         ORL Trust (a)(b)       2,350,000         Series 2023-GLKS, Class C       8.984% (1 Month SOFR + 3.651%), due 10/19/36       940,000         Series 2023-GLKS, Class D       940,000       940,000         Series 2023-GLKS, Class A       760,000       940,000         Series 2021-0VA, Class A       760,000       940,000         Series 2021-0VA, Class A       2,498,076       940,000         Series 2021-0VA, Class A       2,498,076       940,000		
9.209% (SOFR 30A + 3.864%), due 3/25/50       2,018,918         Series 2023-01, Class M10       2,040,000         11.845% (SOFR 30A + 6.50%), due 11/25/53       2,040,000         Series 2020-01, Class CE       1,015,000         12.959% (SOFR 30A + 7.614%), due 3/25/50       1,015,000         Orre Bryant Park Trust       2,350,000         Series 2019-0BP, Class A       2,350,000         ORL Trust (a)(b)       2,350,000         Series 2023-GLKS, Class C       8.984% (1 Month SOFR + 3.651%), due 10/19/36       940,000         Series 2023-GLKS, Class D       9.634% (1 Month SOFR + 4.301%), due 10/19/36       760,000         SLG Office Trust (a)       760,000       SLG Office Trust (a)       2,498,076	due 10/25/49 1,743,139	1,708,294
Series 2023-01, Class M10         2,040,000           11.845% (SOFR 30A + 6.50%), due 11/25/53         2,040,000           Series 2020-01, Class CE         1           12.959% (SOFR 30A + 7.614%), due 3/25/50         1,015,000           One Bryant Park Trust         1,015,000           Series 2019-0BP, Class A         2,350,000           ORL Trust (a)(b)         2,350,000           Series 2023-GLKS, Class C         8.984% (1 Month SOFR + 3.651%), due 10/19/36         940,000           Series 2023-GLKS, Class D         940,000           Series 2021-OVA, Class A         2,498,076           Series 2021-OVA, Class A         2,498,076		
11.845% (SOFR 30A + 6.50%), due 11/25/53       2,040,000         Series 2020-01, Class CE       1,015,000         12.959% (SOFR 30A + 7.614%), due 3/25/50       1,015,000         One Bryant Park Trust       2         Series 2019-0BP, Class A       2,350,000         ORL Trust (a)(b)       2,350,000         Series 2023-GLKS, Class C       8.984% (1 Month SOFR + 3.651%), due 10/19/36       940,000         Series 2023-GLKS, Class D       9.634% (1 Month SOFR + 4.301%), due 10/19/36       760,000         SLG Office Trust (a)       Series 2021-OVA, Class A       2,548,076	due 3/25/50 2,018,918	1,983,599
Series 2020-01, Class CE       1,015,000         12.959% (SOFR 30A + 7.614%), due 3/25/50       1,015,000         One Bryant Park Trust       2         Series 2019-0BP, Class A       2,350,000         2.516%, due 9/15/54 (a)       2,350,000         ORL Trust (a)(b)       2         Series 2023-GLKS, Class C       940,000         Series 2023-GLKS, Class D       940,000         Series 2023-GLKS, Class D       760,000         SLG Office Trust (a)       760,000         Series 2021-OVA, Class A       2,498,076		
12.959% (SOFR 30A + 7.614%), due 3/25/50       1,015,000         One Bryant Park Trust	due 11/25/53 2,040,000	2,102,407
One Bryant Park Trust         Series 2019-0BP, Class A         2.516%, due 9/15/54 (a)       2,350,000         ORL Trust (a)(b)       2,350,000         Series 2023-GLKS, Class C       940,000         Series 2023-GLKS, Class D       940,000         9.634% (1 Month SOFR + 3.651%), due 10/19/36       940,000         Series 2023-GLKS, Class D       9634% (1 Month SOFR + 4.301%), due 10/19/36         SLG Office Trust (a)       760,000         Series 2021-OVA, Class A       2,498,076		
Series 2019-0BP, Class A       2,350,000         2.516%, due 9/15/54 (a)       2,350,000         ORL Trust (a)(b)       2         Series 2023-GLKS, Class C       940,000         Series 2023-GLKS, Class D       940,000         9.634% (1 Month SOFR + 3.651%), due 10/19/36       940,000         Series 2023-GLKS, Class D       760,000         SLG Office Trust (a)       760,000         Series 2021-OVA, Class A       2,498,076	), due 3/25/50 1,015,000	1,003,727
2.516%, due 9/15/54 (a)       2,350,000         ORL Trust (a)(b)       2         Series 2023-GLKS, Class C       940,000         8.984% (1 Month SOFR + 3.651%), due 10/19/36       940,000         Series 2023-GLKS, Class D       96,34% (1 Month SOFR + 4.301%), due 10/19/36         9.634% (1 Month SOFR + 4.301%), due 10/19/36       760,000         SLG Office Trust (a)       2         Series 2021-OVA, Class A       2,498,076		
ORL Trust (a)(b)       Series 2023-GLKS, Class C         8.984% (1 Month SOFR + 3.651%), due 10/19/36       940,000         Series 2023-GLKS, Class D       9.634% (1 Month SOFR + 4.301%), due 10/19/36         9.634% (1 Month SOFR + 4.301%), due 10/19/36       760,000         SLG Office Trust (a)       Series 2021-OVA, Class A         2.585%, due 7/15/41       2,498,076		
Series 2023-GLKS, Class C       940,000         8.984% (1 Month SOFR + 3.651%), due 10/19/36       940,000         Series 2023-GLKS, Class D       9634% (1 Month SOFR + 4.301%), due 10/19/36         9.634% (1 Month SOFR + 4.301%), due 10/19/36       760,000         SLG Office Trust (a)       760,000         Series 2021-0VA, Class A       2,498,076	2,350,000	2,027,613
8.984% (1 Month SOFR + 3.651%), due 10/19/36       940,000         Series 2023-GLKS, Class D       9634% (1 Month SOFR + 4.301%), due 10/19/36         9.634% (1 Month SOFR + 4.301%), due 10/19/36       760,000         SLG Office Trust (a)       780,000         Series 2021-0VA, Class A       2,585%, due 7/15/41         2.585%, due 7/15/41       2,498,076		
Series 2023-GLKS, Class D         9.634% (1 Month SOFR + 4.301%), due 10/19/36         760,000           SLG Office Trust (a)         Series 2021-0VA, Class A         2.585%, due 7/15/41         2,498,076		
9.634% (1 Month SOFR + 4.301%), due 10/19/36       760,000         SLG Office Trust (a)       760,000         Series 2021-0VA, Class A       2,585%, due 7/15/41         2.585%, due 7/15/41       2,498,076	1%), due 10/19/36 940,000	941,469
SLG Office Trust (a)           Series 2021-0VA, Class A           2.585%, due 7/15/41         2,498,076		
Series 2021-0VA, Class A         2,585%, due 7/15/41         2,498,076	1%), due 10/19/36 760,000	761,188
2.585%, due 7/15/41 2,498,076		
2.585%, due 7/15/41 2,498,076		
	2,498,076	2,097,284
2.851%, due 7/15/41 785,000	785,000	558,062

	Principal Amount	Value
Mortgage-Backed Securities		
Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
Wells Fargo Commercial Mortgage Trust		
Series 2018-AUS, Class A		
4.194%, due 8/17/36 (a)(i)	\$ 1,745,000	\$ 1,635,807
	. , .,	36,790,479
Whole Loan (Collateralized Mortgage Obligations) 5.4%		
CIM Trust		
Series 2021-J2, Class AS		150 151
0.21%, due 4/25/51 (a)(h)(i)	41,066,436	452,454
Connecticut Avenue Securities Trust (a)(b)		
Series 2024-R01, Class 1B1		
8.045% (SOFR 30A + 2.70%), due 1/25/44	1,275,000	1,277,790
Series 2021-R03, Class 1B1		
8.095% (SOFR 30A + 2.75%), due 12/25/41	1,120,000	1,140,909
Series 2021-R01, Class 1B1		
8.445% (SOFR 30A + 3.10%), due 10/25/41	2,290,000	2,346,540
Series 2022-R02, Class 2B1		
9.845% (SOFR 30A + 4.50%), due 1/25/42	1,865,000	1,968,725
Series 2021-R03, Class 1B2		
10.845% (SOFR 30A + 5.50%), due 12/25/41	840,000	864,047
Series 2022-R08, Class 1B1		
10.945% (SOFR 30A + 5.60%), due 7/25/42	685,000	746,650
Series 2021-R01, Class 1B2		
11.345% (SOFR 30A + 6.00%), due 10/25/41	2,070,000	2,155,309
Series 2022-R01, Class 1B2		
11.345% (SOFR 30A + 6.00%), due 12/25/41	1,845,000	1,923,413
Series 2022-R02, Class 2B2	, <u>,</u>	yy-
12.995% (SOFR 30A + 7.65%), due 1/25/42	750,000	808,039
Series 2019-HRP1, Class B1	100,000	000,000
14.709% (SOFR 30A + 9.364%), due 11/25/39	1,530,000	1,717,425
Series 2022-R04, Class 1B2	1,000,000	1,717,420
14.845% (SOFR 30A + 9.50%), due 3/25/42	750,000	853,047
Series 2022-R03, Class 1B2	730,000	055,047
15.195% (SOFR 30A + 9.85%), due 3/25/42	530,000	606,006
CSMC Trust	550,000	000,000
Series 2021-NQM2, Class A1	001 700	750.007
1.179%, due 2/25/66 (a)(i)	861,762	750,387
FHLMC STACR REMIC Trust (a)(b)		
Series 2021-HQA4, Class M2		
7.695% (SOFR 30A + 2.35%), due 12/25/41	1,590,000	1,595,470
Series 2022-DNA1, Class M2		
7.845% (SOFR 30A + 2.50%), due 1/25/42	1,950,000	1,968,102
Series 2021-HQA1, Class B1		
8.345% (SOFR 30A + 3.00%), due 8/25/33	3,225,000	3,422,450
Series 2021-DNA5, Class B1		
8.395% (SOFR 30A + 3.05%), due 1/25/34	2,105,000	2,218,060
Series 2021-HQA2, Class B1		
8.495% (SOFR 30A + 3.15%), due 12/25/33	1,445,000	1,547,060

Martingape-Backed Securities         Vision (Colliseratized Mortinge Obligations)           Whole Cone (Colliseratized Mortinge Obligations)         Net Mort Cone (Colliseratized Mortinge Obligations)           Servise 2022: FMAN, Dass B1         S         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         510,000         \$         770,300           3.0456 (SOFR 30A + 4,75%), due 1/25/51         2,085,000         30,000         \$         770,300         \$         770,300         \$         \$         510,000         \$         2,146,455         \$		Principal Amount	Value
HH.MC SIGAR BEMC Tinst kniph           Saries 2022 PNA1, Cases B1           S. Ard5%, (KN RA)A + 3. AU%), due 1/25/42         \$ 510,000         \$ 510,000           Saries 2022 PNA7, Cases B1	Mortgage-Backed Securities		
Senies 2022-100.41, Class B1         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 3,91,86         \$ 5,00,00         \$ 3,91,86         \$ 5,00,00         \$ 3,91,86         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 5,00,00         \$ 7,05,000         \$ 5,00,00         \$ 7,05,000         \$ 5,000,000         \$ 2,125,311         \$ 1,05,000         \$ 1,69,1,760         \$ 5,000,00         \$ 2,125,311         \$ 5,000,00         \$ 2,125,311	Whole Loan (Collateralized Mortgage Obligations)		
8.745% (60/FR 30A + 3.40%), due 1/25/42     \$ 510,000     \$ 516,059       Senies 2021-10AV, Class B1     1.080,000     1.1117,765       Senies 2021-10AV, Class B1     380,000     331,856       Senies 2021-10AV, Class B1     380,000     331,856       Senies 2021-10AV, Class B1     700,000     779,300       Senies 2021-10AV, Class B1     700,000     779,300       Senies 2021-10AV, Class B1     700,000     742,152       10.095% (SOFR 30A + 4.514%), due 1/25/50     700,000     742,152       Senies 2021-10AV, Class B2     700,000     742,152       10.095% (SOFR 30A + 4.514%), due 1/25/50     700,000     742,152       Senies 2021-10AV, Class B2     1.025% (SOFR 30A + 5.15%), due 1/25/50     700,000     742,152       Senies 2021-10AV, Class B2     1.025% (SOFR 30A + 5.65%), due 3/25/32     716,000     7.42,152       Senies 2021-10AV, Class B2     1.035% (SOFR 30A + 5.65%), due 1/25/50     1.065%     7.716,000       10.45% (SOFR 30A + 5.65%), due 1/25/51     800,000     1.089,012     1.089,012       10.45% (SOFR 30A + 5.65%), due 1/25/41     800,000     1.089,012       10.45% (SOFR 30A + 5.65%), due 1/25/42     800,000     1.089,012       10.45% (SOFR 30A + 5.65%), due 1/25/42     800,000     1.089,012       11.45% (SOFR 30A + 7.0%), due 1/25/41     800,000     1.089,012 <td>FHLMC STACR REMIC Trust (a)(b)</td> <td></td> <td></td>	FHLMC STACR REMIC Trust (a)(b)		
Senies 2021-10AV, Class B1         1,080,000         1,117,766           8.985%, SOFR 30A + 3,55%, dus 12/25/41         30,000         391,856           9.385%, SOFR 30A + 3,65%, dus 12/25/41         20,005, Class B1         705,000         779,330           9.385%, SOFR 30A + 4,00%), due 11/25/50         705,000         779,330         Senies 2020-10AA, Class B2         20,0000         2,146,485           10.0395%, SOFR 30A + 4,00%), due 12/25/10         2,085,000         776,000         742,152           Senies 2020-10AA, Class B2         700,000         742,152         Senies 2020-10AA, Class B2         700,000         742,152           Senies 2020-10AA, Class B2         700,000         742,152         Senies 2020-10AA, Class B2         700,000         742,152           10.355%, SOFR 30A + 5,35%, due 122,573         700,000         1,691,743         Senies 2021-10AA, Class B2         700,000         2,123,331           10.855%, SOFR 30A + 5,35%, due 122,573         1,015,000         1,098,012         1,980,000         2,123,331           Senies 2021-10AA, Class B2         1,005,000         1,980,000         2,123,331         Senies 2021-10AA, Class B2         1,01,956,000         2,174,330           10.355%, SOFR 30A + 5,35%, due 122,574         880,000         950,338         Senies 2021-10AA, Class B1         1,2456%, SOFR 30A + 6,00%, due	Series 2022-DNA1, Class B1		
8.895% (SDFR 30A + 3.85%), due 11/25/41         1,080,000         1,117,766           Series 2021-H0A, Class B1         380,000         391,865           Sories S2020-H0A5, Class B1         380,000         773,350           Series 2021-H0A1, Class B2         2065,000         721,350           10.095% (SOFR 30A + 4,37%), due 12/25/51         2,065,000         742,162           Sories 2020-H0A2, Class B2         700,000         742,152           Sories 2020-H0A1, Class B2         716,000         752,227           Sories 2020-H0A1, Class B2         716,000         752,227           Sories 2020-H0A1, Class B2         716,000         752,227           Sories 2020-H0A1, Class B2         716,000         742,152           Sories 2021-H0A2, Class B2         716,000         752,227           Sories 2021-H0A2, Class B2         716,000         716,000         716,900           10.895% (SOFR 30A + 5,5%), due 8/25/42         1,800,000         960,338           Sories 2021-H0A2, Class B2         710,000         1,986,012         256,000           10.895% (SOFR 30A + 7,5%), due 9/25/42         800,000         960,338           Sories 2021-H0A2, Class B2         711,345% (SOFR 30A + 7,00%), due 12/25/41         200,000         2,023,815           Sories 2021-H0A2, Class B2 <t< td=""><td>8.745% (SOFR 30A + 3.40%), due 1/25/42</td><td>\$ 510,000</td><td>\$ 516,059</td></t<>	8.745% (SOFR 30A + 3.40%), due 1/25/42	\$ 510,000	\$ 516,059
Series 2021-H04A, Class B1         380,000         391,856           9.055%, GOFR 30A + 3.75%, due 1225/41         380,000         779,350           Series 2021-H0A, Class B2         2.085,000         2.148,485           D055%, GOFR 30A + 4.078%, due 1225/51         2.085,000         2.148,485           Series 2021-H0A1, Class B2         700,000         742,152           Series 2021-H0A1, Class B2         700,000         752,227           Series 2021-H0A1, Class B2         716,000         752,227           Series 2021-H0A1, Class B2         716,000         752,227           Series 2021-H0A1, Class B2         716,000         1,620,000         1,691,743           Series 2021-H0A1, Class B2         10,559%, (SOFR 30A + 5,214%), due 1/25/50         1,620,000         1,691,743           Series 2021-H0A2, Class B2         1,010,60%, (SOFR 30A + 5,214%), due 1/25/50         1,010,000         2,123,31           Series 2021-H0A2, Class B2         1,015,000         1,015,000         1,098,012           Series 2021-H0A2, Class B2         10,045%, (SOFR 30A + 5,57%), due 1/25/34         880,000         980,338           Series 2021-H0A2, Class B2         11,045%, (SOFR 30A + 7,07%), due 3/25/42         625,000         682,891           11.945%, (SOFR 30A + 7,00%), due 3/25/42         1,605,000         1,771,403         <	Series 2021-DNA7, Class B1		
9.095% (SOFR 30A + 3.75%), due 1/25/41         380.000         391,866           Series 2020-H0AA, Cass B1         779,350         779,350           9.45% (SOFR 30A + 4.07%), due 1/25/51         2.085,000         2.146,485           Series 2021-H0AA, Cass B2         700,000         742,152           Series 2021-H0AA, Cass B2         700,000         742,152           Series 2021-H0AA, Cass B2         716,000         752,227           Series 2021-H0AA, Cass B2         716,000         752,227           Series 2021-H0AA, Cass B2         716,000         752,227           Series 2021-H0AA, Cass B2         716,000         722,1331           Series 2021-H0AA, Cass B2         716,000         2,123,331           Series 2021-H0AA, Cass B2         700,000         2,123,331           Series 2021-H0AA, Cass B2         700,000         2,123,331           Series 2021-H0AA, Cass B2         700,000         2,123,331           Series 2021-H0AA, Cass B2         800,000         950,338           Series 2021-H0AA, Cass B2         700,000         2,123,315           Series 2021-H0AA, Cass B2         700,000         2,023,000           11.045% (SOFR 30A + 5,0%), due 1/25/34         2,000,000         2,023,038           Series 2021-H0AA, Cass B2         712,3456	8.995% (SOFR 30A + 3.65%), due 11/25/41	1,080,000	1,117,766
Smire 2020 H0A5, Class B1         779,300           9.345%, GOPT 30A + 4.00%, due 1/25/51         2,065,000         2,146,485           10.095%, (SOPT 30A + 4.75%), due 1/25/51         2,085,000         774,2152           Smires 2021-H0A1, Class B2         700,000         742,152           10.059%, (SOPT 30A + 5,35%), due 1/25/50         1,620,000         2,123,331           Smires 2021-H0A2, Class B2         1,015,000         1,015,000         2,123,331           Smires 2021-H0A2, Class B2         1,015,000         1,015,000         3,038           Smires 2021-H0A4, Class B2         1,015,000         1,717,403           Smires 2021-H0A4, Class B2         1,045,000         1,717,403           Smires 2021-H0A4, Class B2         1,345%, (SOPT 30A + 7,60%), due 1/25/31         2,000,000         2,023,815           Smires 2021-H0A4, Class B2         1,345%, (SOPT 30A + 7,04%), due 3/25/42         1,800,000         2,023,815           Smi	Series 2021-HQA4, Class B1		
9.345% (\$0FR 30A + 4.00%), due 11/25/50         705,000         779,350           Series 2021-DMA1, Class B2         2,085,000         2,146,485           10.056% (\$0FR 30A + 4.37%), due 1/25/51         2,085,000         742,152           5eries 2021-DMA2, Class B2         700,000         742,52           10.345% (\$0FR 30A + 5.00%), due 3/25/53         716,000         752,227           Series 2021-DMA1, Class B2         1,620,000         1,691,743           Series 2021-DMA1, Class B2         1,620,000         2,123,311           10.556% (\$0FR 30A + 5.35%), due 3/25/42         1,965,000         2,123,331           Series 2021-DMA2, Class B2         1,015,000         1,098,012           10.756% (\$0FR 30A + 5.45%), due 1/25/34         880,000         950,338           Series 2021-DMA2, Class B2         10.045% (\$0FR 30A + 6.45%), due 1/25/44         625,000         662,891           11.056% (\$0FR 30A + 6.00%), due 9/25/42         625,000         1,771,403         564% (\$0FR 30A + 7.00%), due 3/25/42         625,000         622,815           Series 2021-DMA2, Class B2         12,345% (\$0FR 30A + 7.00%), due 3/25/42         1,830,000         2,203,815           21.345% (\$0FR 30A + 7.00%), due 3/25/42         1,830,000         2,203,815         5455           Series 2021-DMA2, Class B2         1         1,2345% (\$0FR 30	9.095% (SOFR 30A + 3.75%), due 12/25/41	380,000	391,856
Series 2021-IDMA1, Class B2         2,085,000         2,146,465           10.0955% (SOFR 30A + 4.914%), due 1/25/51         2,085,000         742,152           Series 2021-IDAA1, Class B2         710,000         742,152           Series 2021-IDAA1, Class B2         710,000         752,227           Series 2021-IDAA1, Class B2         10,345% (SOFR 30A + 5,00%), due 8/25/33         716,000         7,52,227           Series 2021-IDAA1, Class B2         1,965,000         2,123,331         Series 2021-IDAA2, Class B2         1,065% (SOFR 30A + 5,55%), due 8/25/42         1,965,000         2,123,331           Series 2021-IDAA2, Class B2         1,015,000         1,096,012         Series 2021-IDAA2, Class B2         1,015,000         1,096,012           Series 2021-IDAA2, Class B2         1,015,000         1,096,012         Series 2021-IDAA2, Class M2         1,015,000         1,096,012           Series 2021-IDAA2, Class M2         1,015,000         1,771,403         Series 2021-IDAA2, Class M2         1,015,000         1,771,403           Series 2021-IDAA2, Class M2         1,605,000         1,771,403         Series 2021-IDAA2, Class M2         1,245% (SOFR 30A + 7,00%), due 1/25/42         2,000,000         2,150,699           11.345% (SOFR 30A + 7,00%), due 1/25/41         2,000,000         2,150,699         1,1.155% (SOFR 30A + 7,14%), due 5/15/16 ((0)         395,	Series 2020-HQA5, Class B1		
10.095% (SOFR 30A + 4.75%), due 1/25/51       2,085,000       2,146,485         Series 2020-DMA2, Class B2       700,000       742,152         10.258% (SOFR 30A + 5,00%), due 8/25/33       716,000       776,227         Series 2021-H0A1, Class B2       1       762,207         10.355% (SOFR 30A + 5,514%), due 1/25/50       1,620,000       1,691,743         Series 2021-H0A2, Class B2       1       2,635,000       2,123,331         Series 2021-H0A2, Class B2       1,065% (SOFR 30A + 5,53%), due 1/25/503       1,015,000       2,123,331         Series 2021-H0A2, Class B2       1,065% (SOFR 30A + 5,55%), due 1/25/33       1,015,000       2,123,331         Series 2021-H0A2, Class B2       1,085% (SOFR 30A + 5,55%), due 1/25/34       880,000       950,338         Series 2022-H0A2, Class M2       1,065% (SOFR 30A + 7,06%), due 1/25/42       625,000       692,891         Series 2022-H0A2, Class M2       1,095,000       1,771,403       2,000,000       2,203,815         Series 2022-H0A2, Class B1       1,2345% (SOFR 30A + 7,06%), due 1/25/41       270,000       2,203,815         Series 2021-H0A2, Class B1       1,2345% (SOFR 30A + 7,06%), due 3/25/42       1,630,000       2,150,699         11.345% (SOFR 30A + 7,06%), due 1/25/41       2,000,000       2,150,699       1,001,972         Flagiar Mortingga	9.345% (SOFR 30A + 4.00%), due 11/25/50	705,000	779,350
Series 2020-DNA2, Class B2         700,000         742,152           10.259%, (SOFR 30A + 4.50%), due 8/25/33         716,000         752,227           Series 2021-HDA1, Class B2         10.559%, (SOFR 30A + 5.21%), due 1/25/50         1.620,000         1.691,743           Series 2022-HDA3, Class M2         10.659%, (SOFR 30A + 5.25%), due 8/25/42         1.965,000         2,123,331           Series 2022-HDA3, Class B2         10.755%, (SOFR 30A + 5.45%), due 1/25/33         1.015,000         1.095,000           10.795%, (SOFR 30A + 5.45%), due 1/25/34         800,00         950,338           Series 2021-HDA3, Class B2         10.715,000         1.095,000           10.795%, (SOFR 30A + 5.69%), due 1/25/34         800,000         960,338           Series 2021-HDA4, Class B2         1.0174,000         1.095,000           11.095%, (SOFR 30A + 7.0%), due 7/25/42         625,000         692,891           Series 2021-HDA4, Class B2         1.245,95,0078 30A + 7.00%), due 7/25/42         1.605,000         1.717,403           Series 2021-HDA4, Class B2         1.245,95,0078 30A + 7.00%), due 1/25/41         2.000,000         2.023,815           Series 2021-HDA4, Class B2         1.345%, (SOFR 30A + 7.00%), due 3/25/42         1.830,000         2.023,815           Series 2021-HDA4, Class B2         1.345%, (SOFR 30A + 7.00%), due 1/25/41         2.000,000	Series 2021-DNA1, Class B2		
10.259% (SOFR 30A + 4.914%), due 2/25/50         702,000         742,152           Series 2021-HDA1, Class B2         716,000         752,227           Series 2021-HDA1, Class B2         716,000         7.62,227           Series 2022-HDA3, Class M2         1,652,000         1,691,743           Series 2022-HDA3, Class M2         1,0659% (SOFR 30A + 5.53%), due 8/25/42         2,123,331           Series 2021-HDA2, Class B2         1,015,000         2,123,331           Series 2021-HDA2, Class B2         1,015,000         1,095,000           10.795% (SOFR 30A + 5.50%), due 1/25/34         880,000         950,338           Series 2021-HDA2, Class M2         1         1           11.095% (SOFR 30A + 6.50%), due 1/25/42         625,000         692,901           Series 2022-HDA2, Class M2         1         1         1           11.345% (SOFR 30A + 7.0%), due 1/25/41         270,000         2,82,415           Series 2022-HDA1, Class B2         1,830,000         2,02,315           Series 2021-HDA1, Class B2         1,2345% (SOFR 30A + 7.0%), due 1/25/41         2,000,000         2,150,699           12.345% (SOFR 30A + 7.0%), due 1/25/41         2,000,000         2,150,699         1,01,972           12.345% (SOFR 30A + 7.0%), due 1/25/41         2,000,000         2,150,699 <td< td=""><td>10.095% (SOFR 30A + 4.75%), due 1/25/51</td><td>2,085,000</td><td>2,146,485</td></td<>	10.095% (SOFR 30A + 4.75%), due 1/25/51	2,085,000	2,146,485
Series 2021-H0A1, Class B2         716.000         752.227           10.345% (SOFR 30A + 5.214%), due 1/25/50         1.620.000         1.691,743           Series 2022-H0A3, Class M2         1.620.000         2.123.331           10.695% (SOFR 30A + 5.214%), due 1/25/50         1.690,000         2.123.331           Series 2021-H0A2, Class M2         1.095,000         2.123.331           Series 2021-H0A2, Class B2         1.015,000         1.098,012           Series 2021-H0A2, Class B2         880.000         950.338           Series 2021-H0A2, Class B2         652.000         692.891           11.045% (SOFR 30A + 5.75%), due 1/25/34         880.000         950.338           Series 2022-DNA6, Class M2         2         2           11.045% (SOFR 30A + 7.57%), due 9/25/42         1.605,000         1.771,403           Series 2022-DNA6, Class M2         1         2           11.345% (SOFR 30A + 7.00%), due 1/25/41         270.000         282,415           Series 2021-H0A1, Class B1         1         2.45% (SOFR 30A + 7.00%), due 1/25/41         2.000,000         2,023,815           Series 2021-H0A2, Class D2         1.345% (SOFR 30A + 7.00%), due 1/25/41         2.000,000         2,150.699           HLMC STACR Trust         1.345% (SOFR 30A + 7.614%), due 9/25/49 (a)(b)         989,000			
10.343% (SOFR 30A + 5.00%), due 8/25/33       716,000       752,227         Series 2020-H0A1, Class B2       1,620,000       1,621,743         10.559% (SOFR 30A + 5.214%), due 1/25/50       1,965,000       2,123,331         Series 2021-H0A2, Class B2       1,965,000       2,123,331         Series 2021-H0A2, Class B2       1,015,000       1,038,012         Series 2021-H0A2, Class B2       880,000       950,338         Series 2021-DNA5, Class B2       652,000       692,891         10.45% (SOFR 30A + 5.50%), due 1/25/42       655,000       692,891         Series 2022-DNA6, Class M2       1       692,891         11.345% (SOFR 30A + 7.50%), due 9/25/42       655,000       692,891         Series 2022-H0A2, Class M2       1       692,891         12.345% (SOFR 30A + 7.00%), due 7/25/42       1,800,000       2,82,815         Series 2022-H0A4, Class B1       270,000       282,415         Series 2022-H0A4, Class B1       270,000       2,82,155         Series 2021-H0A4, Class B1       2,000,000       2,150,699         12.345% (SOFR 30A + 7.00%), due 1/25/41       2,000,000       2,150,699         13.145% (SOFR 30A + 7.50%), due 1/25/41       2,000,000       2,150,699         FHLMC STACK Trust       295,900       1,001,972	10.259% (SOFR 30A + 4.914%), due 2/25/50	700,000	742,152
Series 2020-H0A1, Class B2         1,659, KOR 30, 4 - 5,214%, due 1/25,500         1,691,743           Series 2022-H0A3, Class M2         1,065,000         2,123,331           Series 2021-H0A2, Class B2         1,015,000         2,123,331           Series 2021-H0A2, Class B2         10,098%, GOR 30, 4 - 5,35%, due 8/25/42         880,000         950,338           Series 2021-DNA5, Class B2         880,000         950,338         950,338         Series 2022-H0A6, Class M2         10,098%, GOR 30, 4 - 5,75%, due 1/25/44         880,000         950,338           Series 2022-DNA6, Class M2         11,095%, GOR 30, 4 - 5,75%, due 9/25/42         1,605,000         1,771,403           Series 2022-H0A2, Class M2         11,045%, GOR 30, 4 - 7,00%, due 1/25/42         1,605,000         1,771,403           Series 2021-H0A4, Class B2         12,345%, GOR 30, 4 - 7,00%, due 1/25/42         1,830,000         2,023,815           Series 2021-H0A4, Class B1         12,345%, GOR 30, 4 - 7,00%, due 3/25/42         1,830,000         2,150,699           HLMC STACR Trust         2,000,000         2,150,699         1,01,972           Series 2021-H0A7, Class B2         1,2435%, GOR 30, 4 - 7,614%), due 9/25/49 (a)(b)         895,000         1,01,972           Series 2021-61W, Class A18         2,200,000         2,150,699         1,01,972           Hagetar Mortgap Trust			
10.559% (SOFR 30A + 5.214%), due 1/25/50       1,691,743         Series 2022 HOA3, Class M2       1,965,000       2,123,331         10.695% (SOFR 30A + 5.35%), due 8/25/42       1,015,000       1,018,000         Series 2021 HOA2, Class B2       10.095% (SOFR 30A + 5.45%), due 1/2/25/33       1,015,000       1,098,012         Series 2021 - DNA5, Class B2       10.095% (SOFR 30A + 5.45%), due 1/2/5/42       625,000       692,891         Series 2022 - DNA6, Class M2       11.095% (SOFR 30A + 5.75%), due 9/25/42       625,000       692,891         Series 2022 - HOA2, Class M2       11.345% (SOFR 30A + 7.00%), due 1/25/42       1,605,000       1,771,403         Series 2021 - HOA4, Class B2       270,000       282,415       2845%         Series 2021 - HOA4, Class B1       270,000       2,023,815       2,023,815         Series 2021 - HOA4, Class B1       2,000,000       2,023,815       2,023,815         Series 2021 - DNA7, Class B2       1,300,000       2,023,815       2,150,699         HLMC STACR Trust       200       4,709       2,150,699         FHLMC STACR Trust       200       4,709       7,5190         Series 2021 - 601A, Class B2       21,50%,600       4,709       7,5190         11.545% (SOFR 30A + 7,614%), due 9/25/49 (a)(b)       895,000       1,001,972		716,000	752,227
Series 2022-H0A3, Class M2         1,965,000         2,123,331           Series 2021-H0A2, Class B2         1,965,000         2,123,331           Series 2021-H0A2, Class B2         1,015,000         1,098,012           Series 2021-DNA5, Class B2         10,495% (SOFR 30A + 5,50%), due 1/25/34         860,000         950,338           Series 2022-H0A2, Class M2         625,000         692,891         11,345% (SOFR 30A + 5,75%), due 9/25/42         625,000         692,891           Series 2022-H0A2, Class M2         11,345% (SOFR 30A + 5,75%), due 1/25/42         1,605,000         1,771,403           Series 2022-H0A2, Class M2         11,345% (SOFR 30A + 7,00%), due 1/25/42         1,605,000         1,771,403           Series 2021-H0A4, Class B2         270,000         282,415         282,415           Series 2021-H0A4, Class B2         1,830,000         2,023,815           Series 2021-H0A4, Class B1         2,000,000         2,150,699           T12.345% (SOFR 30A + 7,00%), due 1/25/41         2,000,000         2,150,699           FHLMC STACR Trust         2,000,000         2,150,699           Series 2021-H0A2, Class B2         1         2,50%, due 8/25/51 (a)(0)         94,709         75,590           T1.545% (SOFR 30A + 7,614%), due 9/25/49 (a)(b)         39,709         75,590         75,590			
10.695% (SOFR 30A + 5.35%), due 8/25/42       1,965.000       2.123.331         Series 2021 HOA2, Class B2       1,015.000       1,015.000         10.795% (SOFR 30A + 5.45%), due 1/25/34       880.000       950.338         Series 2021 DNA5, Class M2       625.000       6928.91         11.095% (SOFR 30A + 5.75%), due 9/25/42       625.000       6928.91         Series 2022 DNA6, Class M2       1       1         11.095% (SOFR 30A + 5.75%), due 9/25/42       625.000       6928.91         Series 2022 HOA2, Class M2       1       1         11.345% (SOFR 30A + 6.00%), due 7/25/42       1,605.000       1,771,403         Series 2021 HOA2, Class B2       270,000       2.82,415         Series 2021 HOA3, Class B2       1       1         12.345% (SOFR 30A + 7.60%), due 1/25/41       2,000,000       2,023,815         Series 2021 HOA3, Class B2       1       1         13.145% (SOFR 30A + 7.60%), due 1/25/41       2,000,000       2,150.699         HUMC STACR Trust       2       1       2,000,000       2,150.699         Series 2019 HOA3, Class B2       1       1       1,01.972       1         Series 2017 HOU Class A18       2       2       2       5,000       1,001.972         Series 2021 HOU Class 282		1,620,000	1,691,743
Series 2021-H0A2, Class B2         10.795% (SOFR 30A + 5.45%), due 1/25/33         10.015,000         1.0986, 012           Series 2021-DNA5, Class B2         880,000         950,338           Series 2022-DNA6, Class M2         625,000         692,891           11.095% (SOFR 30A + 5.75%), due 9/25/42         625,000         692,891           Series 2022-H0A2, Class M2         11.345% (SOFR 30A + 5.75%), due 9/25/42         625,000         692,891           Series 2022-H0A2, Class M2         11.345% (SOFR 30A + 7.00%), due 1/25/41         270,000         2.82,415           Series 2022-HOA2, Class B2         12.345% (SOFR 30A + 7.00%), due 1/25/41         270,000         2.82,415           Series 2022-HOA1, Class B1         21.345% (SOFR 30A + 7.00%), due 1/25/41         2.000,000         2.023,815           Series 2021-HOA1, Class B2         13.145% (SOFR 30A + 7.61%), due 9/25/49 (a)(b)         895,000         2.150,699           FHLMC STACR Trust         2.000,000         2.150,699         1.001,722           Series 2021-61W, Class A18         2.50%, due 8/25/51 (a))         895,000         1.001,722           Flagstar Mortgage Trust         2.50%, due 8/25/51 (a))         94,709         75,590           FNMA Connecticut Avenue Securities         5         5         5         5           Series 2021-61W, Class A18 <t< td=""><td></td><td></td><td></td></t<>			
10.795% (SOFR 30A + 5.5%), due 1/25/33       1,015,000       1,098,012         Series 2021-DNA5, Class B2       880,000       950,338         10.495% (SOFR 30A + 5.5%), due 1/25/34       800,000       692,891         Series 2022-DNA6, Class M2       625,000       692,891         Series 2022-H0A2, Class M2       1,605,000       1,771,403         Series 2021-H0A4, Class B2       7       7         11.345% (SOFR 30A + 7.00%), due 1/25/41       270,000       282,415         Series 2021-H0A4, Class B2       7       7         12.345% (SOFR 30A + 7.00%), due 3/25/42       1,830,000       2,023,815         Series 2021-DNA7, Class B1       7       7         13.145% (SOFR 30A + 7.80%), due 11/25/41       2,000,000       2,150,699         FHLMC STACR Trust       7       7       7         Series 2021-DNA7, Class B2       7       7       7         12.345% (SOFR 30A + 7.61%), due 9/25/49 (a)(b)       895,000       1,001,972         Flagstar Mortgage Trust       7       7       7         Series 2021-60X, Class A18       7       7       7         2.50%, due 8/25/51 (a)(i)       9       7       7       7         Series 2021-R0X, Class 208       7       7       7       7		1,965,000	2,123,331
Series 201-DNA5, Class B2         860,000         950,338           10.845% (SOFR 30A + 5.50%), due 1/25/34         860,000         950,338           Series 2022-DNA6, Class M2         2         625,000         692,891           11.095% (SOFR 30A + 6.75%), due 9/25/42         625,000         692,891           series 2022-H0A2, Class M2         1,605,000         1,771,403           Series 2021-H0A4, Class B2         2         2           12.345% (SOFR 30A + 7.00%), due 1/25/41         270,000         282,415           Series 2021-H0A4, Class B1         2         1           12.345% (SOFR 30A + 7.00%), due 3/25/42         1,830,000         2,023,815           Series 2021-D0A7, Class B1         2,000,000         2,150,699           HHLMC STACR Trust         2,000,000         2,150,699           FHLMC STACR Trust         2,000,000         2,150,699           Series 2019-H0A3, Class B2         1         2,55% (SOFR 30A + 7.614%), due 9/25/49 (a)(b)         895,000         1,001,972           Flagstar Mortgage Trust         2         2         5         5         5           Series 201-6INV, Class A18         2.50%, due 8/25/51 (a)()         9         7         5           Series 201-6INV, Class A18         2.50%, due 8/25/51 (a)()         7			1 000 010
10.845% (SOFR 30A + 5.5%), due 1/25/34       880,000       950,338         Series 2022-DNA6, Class M2       625,000       6628,991         Series 2022-H0A2, Class M2       10.905% (SOFR 30A + 6.0%), due 1/25/42       605,000       1,771,403         Series 2022-H0A4, Class B2       1.005,000       1,771,403       270,000       282,415         Series 2022-H0A4, Class B1       270,000       282,415       286,800       2,023,815         Series 2022-H0A1, Class B1       1.830,000       2,023,815       2,000,000       2,150,699         13.145% (SOFR 30A + 7.00%), due 3/25/42       1,800,000       2,150,699       2,000,000       2,150,699         HLMC STACR Trust       2,000,000       2,150,699       2,100,700       2,150,699         Series 2019-H0A3, Class B2       2,000,000       2,150,699       1,01,972         Flagstar Mortgage Trust       2,000,000       2,150,699       1,01,972         Series 2021-F0W, Class A18       2,20%, due 8/25/51 (a)()       94,709       75,590         Series 2021-R0W, Class A18       2,20%, due 8/25/51 (a)()       94,709       75,590         FMAC connecticut Avenue Securities       2       2       2       2       2       3,64,65,078,30,4 + 6,20%, due 11/25/41 (a)(b)       70,000       751,784         Harbor/lew		1,015,000	1,098,012
Series 2022-DNA6, Class M2         11.095% (SOFR 30A + 5.75%), due 9/25/42       625,000       692,891         Series 2022-H0A2, Class M2       1.605,000       1.771,403         Series 2021-H0A4, Class B2       270,000       282,415         Series 2022-H0A1, Class B1       270,000       282,415         Series 2022-H0A1, Class B1       2000,000       2,102,315         Series 2021-DNA7, Class B2       1.830,000       2,023,815         Series 2021-DNA7, Class B2       2,000,000       2,150,699         13.145% (SOFR 30A + 7.00%), due 11/25/41       200,000       2,150,699         FHLMC STACR Trust       895,000       1,01,972         Series 2021-GINV, Class B2       94,709       75,590         12.959% (SOFR 30A + 7.614%), due 9/25/49 (a)(b)       895,000       1,01,972         Flagst Mortgage Trust       94,709       75,590         Series 2021-GINV, Class A18       94,709       75,576         2.50%, due 8/25/51 (a)(i)       94,709       75,1784         Harbortiew Mortgage Trust       720,000       751,784         Series 2021-R02, Class 2A1A       720,000       751,784         Harbortiew Mortgage Loan Trust       720,000       751,784         Series 2021-R02, Class 2A1A       720,700       751,784 </td <td></td> <td>000.000</td> <td>050 000</td>		000.000	050 000
11.095% (S0FR 30A + 5.75%), due 9/25/42       625,000       692,891         Series 2022-H0A2, Class M2       1,605,000       1,771,403         Series 2021-H0A4, Class B2       70,000       282,415         12.345% (S0FR 30A + 7.00%), due 1/25/41       270,000       282,415         Series 2021-H0A1, Class B1       700%), due 3/25/42       1,830,000       2,023,815         Series 2021-INA7, Class B2       1,830,000       2,150,699         11.345% (S0FR 30A + 7.00%), due 3/25/42       2,000,000       2,150,699         Series 2021-INA7, Class B2       2,000,000       2,150,699         13.145% (S0FR 30A + 7.61%), due 9/25/49 (a)(b)       895,000       1,001,972         Flagstar Mortgage Trust       5       5       5         Series 2021-INAV, Class A18       2,50%, due 8/25/51 (a)(i)       94,709       75,590         FNMA Connecticut Avenue Securities       5       5       5       5       5         Series 2021-INV, Class A18       720,000       751,784       751,784         HarborView Mortgage Loan Trust       720,000       751,784         Series 2021-R02, Class 242       5       807,168       747,577         J.P. Morgan Mortgage Trust       5       5       849% (1 Month SOFH + 0.514%), due 5/19/37 (b)       807,168       747		880,000	950,338
Series 2022-H0A2, Class M2         11.345% (SOFR 30A + 6.00%), due 7/25/42       1,605,000       1,771,403         Series 2021-H0A4, Class B2       270,000       282,415         12.345% (SOFR 30A + 7.00%), due 12/25/41       270,000       282,415         Series 2022-H0A1, Class B1       270,000       2,023,815         12.345% (SOFR 30A + 7.00%), due 3/25/42       1,830,000       2,023,815         Series 2021-DNA7, Class B2       2,000,000       2,150,699         13.145% (SOFR 30A + 7.60%), due 11/25/41       2,000,000       2,150,699         FHLMC STACR Trust       2,000,000       2,150,699         Series 2019-H0A3, Class B2       2,000,000       2,150,699         12.959% (SOFR 30A + 7.614%), due 9/25/49 (a)(b)       895,000       1,001,972         Flagstar Mortgage Trust       2,50%, due 8/25/51 (a)(i)       94,709       75,590         Series 2021-GINV, Class A18       2,50%, due 8/25/51 (a)(i)       94,709       75,590         FNMA Connecticut Avenue Securities       94,709       75,590         Series 2021-R02, Class 2B2       11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b)       720,000       751,784         HarborView Mortgage Loan Trust       389% (11 Month SOFR + 0.514%), due 5/19/37 (b)       807,168       747,577         J.P. Morgan Mortgage Trust       58		625,000	600 001
11.345% (SOFR 30A + 6.00%), due 7/25/42       1,605,000       1,771,403         Series 2021-H0A4, Class B2       270,000       282,415         Series 2022-H0A1, Class B1       1       1.345% (SOFR 30A + 7.00%), due 3/25/42       1,830,000       2,023,815         Series 2021-DNA7, Class B2       1       2,000,000       2,150,699         THLMC STACR Trust       2,000,000       2,150,699         Series 2019-H0A3, Class B2       1       2,000,000       2,150,699         12.959% (SOFR 30A + 7.614%), due 9/25/49 (a)(b)       895,000       1,01,972         Flagstar Mortgage Trust       2       2       2       2         2.50%, due 8/25/51 (a)()       94,709       75,590         FNMA Connecticut Avenue Securities       94,709       75,590         Series 2021-R02, Class 2B2       11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b)       720,000       751,784         14:xborView Mortgage Loan Trust       Series 2007-3, Class 2A1A       749,577       3.849% (1 Month SOFR + 0.514%), due 5/19/37 (b)       807,168       747,577         J.P. Morgan Mortgage Trust       Series 2021-LTV2, Class A1       Series 2021-LTV2, Class A1       747,577		020,000	092,091
Series 2021-H0A4, Class B2         270,000         282,415           12.345% (SOFR 30A + 7.00%), due 12/25/41         270,000         282,415           Series 2022-H0A1, Class B1         1         12.345% (SOFR 30A + 7.00%), due 3/25/42         1,830,000         2,023,815           Series 2021-DNA7, Class B2         1         3.145% (SOFR 30A + 7.80%), due 11/25/41         2,000,000         2,150,699           FHLMC STACR Trust         2,000,000         2,150,699         895,000         1,001,972           Series 2019-H0A3, Class B2         1         3.145% (SOFR 30A + 7.614%), due 9/25/49 (a)(b)         895,000         1,001,972           Flagstar Mortgage Trust         2.50%, due 8/25/51 (a)(i)         94,709         75,599           Series 2021-GINV, Class A18         2.50%, due 8/25/51 (a)(i)         94,709         75,599           FNMA Connecticut Avenue Securities         367,600         94,709         75,599           Series 2021-GINV, Class 282         11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b)         720,000         751,784           HarborView Mortgage Loan Trust         3849% (1 Month SOFR + 0.514%), due 5/19/37 (b)         807,168         747,577           J.P. Morgan Mortgage Trust         3849% (1 Month SOFR + 0.514%), due 5/19/37 (b)         807,168         747,577           J.P. Morgan Mortgage Trust         5849% (1		1 605 000	1 771 402
12.345% (SOFR 30A + 7.00%), due 12/25/41       270,000       282,415         Series 2022-H0A1, Class B1       1,830,000       2,023,815         12.345% (SOFR 30A + 7.00%), due 3/25/42       1,830,000       2,023,815         Series 2021-DNA7, Class B2       2,000,000       2,150,699         THLMC STACR Trust       2,000,000       2,150,699         Series 2019-H0A3, Class B2       3,145% (SOFR 30A + 7.614%), due 9/25/49 (a)(b)       895,000       1,001,972         Flagstar Mortgage Trust       58768       2,50%, due 8/25/51 (a)(i)       895,000       1,001,972         Flagstar Mortgage Trust       58768       2,50%, due 8/25/51 (a)(a)(b)       75,590       75,590         FNMA Connecticut Avenue Securities       58768       2021-6102, Class 282       71,574         11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b)       720,000       751,784         HarborView Mortgage Loan Trust       720,000       751,784         Series 2007-3, Class 2A1A       720,000       751,784         5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b)       807,168       747,577         J.P. Morgan Mortgage Trust       5809,11702, Class A1       747,577         Series 2021-LTV2, Class A1       580,501       747,577		1,003,000	1,771,403
Series 2022-HQA1, Class B1       1,830,000       2,023,815         12.345% (SOFR 30A + 7.00%), due 3/25/42       1,830,000       2,023,815         Series 2021-DNA7, Class B2       2,000,000       2,150,699         FHLMC STACR Trust       2,000,000       2,150,699         Series 2019-HQA3, Class B2       395,000       1,001,972         Flagatar Mortgage Trust       895,000       1,001,972         Flagatar Mortgage Trust       94,709       75,590         FNMA Connecticut Avenue Securities       94,709       75,590         Series 2021-R02, Class 2B2       11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b)       720,000       751,784         HarborView Mortgage Loan Trust       Series 2007-3, Class 2A1A       720,000       751,784         5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b)       807,168       747,577         J.P. Morgan Mortgage Trust       Series 2021-LTV2, Class A1       747,577		270.000	282 /15
12.345% (SOFR 30A + 7.00%), due 3/25/42       1,830,000       2,023,815         Series 2021-DNA7, Class B2       2,000,000       2,150,699         13.145% (SOFR 30A + 7.80%), due 11/25/41       2,000,000       2,150,699         FHLMC STACR Trust       2       2       2         Series 2019-H0A3, Class B2       3895,000       1,001,972         Flagstar Mortgage Trust       895,000       1,001,972         Flagstar Mortgage Trust       94,709       75,590         FNMA Connecticut Avenue Securities       94,709       75,590         Series 2021-R02, Class 2B2       720,000       751,784         HarborView Mortgage Loan Trust       720,000       751,784         Series 2007-3, Class 2A1A       807,168       747,577         J.P. Morgan Mortgage Trust       807,168       747,577         J.P. Morgan Mortgage Trust       807,168       747,577         Series 2021-LTV2, Class A1       807,168       747,577		270,000	202,410
Series 2021-DNA7, Class B2         2,000,000         2,150,699           13.145% (SOFR 30A + 7.80%), due 11/25/41         2,000,000         2,150,699           FHLMC STACR Trust         2         2         2           Series 2019-HQA3, Class B2         2         1,001,972           12.959% (SOFR 30A + 7.614%), due 9/25/49 (a)(b)         895,000         1,001,972           Flagstar Mortgage Trust         2         5         5           Series 2021-6INV, Class A18         2         5         5           2.50%, due 8/25/51 (a)(i)         94,709         75,590           FNMA Connecticut Avenue Securities         5         5           Series 2021-R02, Class 2B2         7         720,000         751,784           HarborView Mortgage Loan Trust         720,000         751,784           Feries 2007-3, Class 2A1A         5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b)         807,168         747,577           J.P. Morgan Mortgage Trust         5         5         5         747,577           J.P. Morgan Mortgage Trust         5         5         5         747,577		1 830 000	2 023 815
13.145% (SOFR 30A + 7.80%), due 11/25/41       2,000,000       2,150,699         FHLMC STACR Trust       2       2         Series 2019-HQA3, Class B2       895,000       1,001,972         12.959% (SOFR 30A + 7.614%), due 9/25/49 (a)(b)       895,000       1,001,972         Flagstar Mortgage Trust       895,000       1,001,972         Series 2021-61NV, Class A18       94,709       75,590         2.50%, due 8/25/51 (a)(i)       94,709       75,590         FNMA Connecticut Avenue Securities       720,000       751,784         Series 2021-R02, Class 2B2       720,000       751,784         11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b)       720,000       751,784         HarborView Mortgage Loan Trust       5eries 2007-3, Class 2A1A       5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b)       807,168       747,577         J.P. Morgan Mortgage Trust       5eries 2021-LTV2, Class A1       5eries 2021-LTV2, Class A1       5eries 2021-LTV2, Class A1		1,000,000	2,020,010
FHLMC STACR Trust         Series 2019-HQA3, Class B2         12.959% (SOFR 30A + 7.614%), due 9/25/49 (a)(b)       895,000         Flagstar Mortgage Trust         Series 2021-6INV, Class A18         2.50%, due 8/25/51 (a)(i)       94,709         FNMA Connecticut Avenue Securities         Series 2021-R02, Class 2B2         11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b)         FNOVIEW Mortgage Loan Trust         Series 2007-3, Class 2A1A         5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b)         J.P. Morgan Mortgage Trust         Series 2021-LTV2, Class A1		2 000 000	2 150 699
Series 2019-HQA3, Class B2       895,000       1,001,972         12.959% (SOFR 30A + 7.614%), due 9/25/49 (a)(b)       895,000       1,001,972         Flagstar Mortgage Trust       94,709       75,590         Series 2021-GINV, Class A18       94,709       75,590         2.50%, due 8/25/51 (a)(i)       94,709       75,590         FNMA Connecticut Avenue Securities       94,709       75,590         Series 2021-R02, Class 2B2       720,000       751,784         11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b)       720,000       751,784         HarborView Mortgage Loan Trust       58eries 2007-3, Class 2A1A       807,168       747,577         J.P. Morgan Mortgage Trust       807,168       747,577       747,577         J.P. Morgan Mortgage Trust       Series 2021-LTV2, Class A1       807,168       747,577		2,000,000	2,100,000
12.959% (SOFR 30A + 7.614%), due 9/25/49 (a)(b)       895,000       1,001,972         Flagstar Mortgage Trust           Series 2021-6INV, Class A18       94,709       75,590         FNMA Connecticut Avenue Securities           Series 2021-R02, Class 2B2       720,000       751,784         11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b)       720,000       751,784         HarborView Mortgage Loan Trust           Series 2007-3, Class 2A1A       807,168       747,577         J.P. Morgan Mortgage Trust       807,168       747,577         J.P. Morgan Mortgage Trust       Series 2021-LTV2, Class A1       807,168       747,577			
Flagstar Mortgage Trust         Series 2021-6INV, Class A18         2.50%, due 8/25/51 (a)(i)       94,709         75,590         FNMA Connecticut Avenue Securities         Series 2021-R02, Class 2B2         11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b)         HarborView Mortgage Loan Trust         Series 2007-3, Class 2A1A         5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b)         J.P. Morgan Mortgage Trust         Series 2021-LTV2, Class A1		895,000	1,001,972
Series 2021-6INV, Class A18       94,709       75,590         2.50%, due 8/25/51 (a)(i)       94,709       75,590         FNMA Connecticut Avenue Securities       720,000       751,784         Series 2021-R02, Class 2B2       720,000       751,784         HarborView Mortgage Loan Trust       807,168       747,577         S.849% (1 Month SOFR + 0.514%), due 5/19/37 (b)       807,168       747,577         J.P. Morgan Mortgage Trust       5eries 2021-LTV2, Class A1       747,577			, ,
FNMA Connecticut Avenue Securities         Series 2021-R02, Class 2B2         11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b)         HarborView Mortgage Loan Trust         Series 2007-3, Class 2A1A         5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b)         J.P. Morgan Mortgage Trust         Series 2021-LTV2, Class A1	Series 2021-6INV, Class A18		
Series 2021-R02, Class 2B2       720,000       751,784         11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b)       720,000       751,784         HarborView Mortgage Loan Trust       807,168       747,577         Series 2007-3, Class 2A1A       807,168       747,577         J.P. Morgan Mortgage Trust       807,168       747,577         Series 2021-LTV2, Class A1       807       807	2.50%, due 8/25/51 (a)(i)	94,709	75,590
11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b)       720,000       751,784         HarborView Mortgage Loan Trust       587,784       747,577         Series 2007-3, Class 2A1A       807,168       747,577         J.P. Morgan Mortgage Trust       807,168       747,577         Series 2021-LTV2, Class A1       747,577       747,577	FNMA Connecticut Avenue Securities		
HarborView Mortgage Loan Trust Series 2007-3, Class 2A1A 5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) 807,168 747,577 J.P. Morgan Mortgage Trust Series 2021-LTV2, Class A1	Series 2021-R02, Class 2B2		
Series 2007-3, Class 2A1A         5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b)         807,168         747,577           J.P. Morgan Mortgage Trust         Series 2021-LTV2, Class A1         5.849%         747,577	11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b)	720,000	751,784
5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b)       807,168       747,577         J.P. Morgan Mortgage Trust       Series 2021-LTV2, Class A1       747,577			
J.P. Morgan Mortgage Trust Series 2021-LTV2, Class A1	Series 2007-3, Class 2A1A		
Series 2021-LTV2, Class A1	5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b)	807,168	747,577
2.519%, due 5/25/52 (a)(i) 774,080 636,793	Series 2021-LTV2, Class A1		
	2.519%, due 5/25/52 (a)(i)	774,080	636,793

	Principal Amount	Value
Mortgage-Backed Securities		
Whole Loan (Collateralized Mortgage Obligations)		
New Residential Mortgage Loan Trust		
Series 2019-5A, Class B7		
4.311%, due 8/25/59 (a)(j)	\$ 7,955	\$ 4,780
OBX Trust		
Series 2022-NQM1, Class A1		
2.305%, due 11/25/61 (a)(i)	849,955	734,783
Onslow Bay Mortgage Loan Trust		
Series 2021-NQM4, Class A1		
1.957%, due 10/25/61 (a)(i)	2,538,663	2,089,321
Sequoia Mortgage Trust		
Series 2021-4, Class A1	00.010.005	054.000
0.167%, due 6/25/51 (a)(h)(j)	30,819,095	254,932
STACR Trust		
Series 2018-HRP2, Class B1	0 150 000	0.040.076
9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b)	2,150,000	2,348,875
		56,238,832
Total Mortgage-Backed Securities		
(Cost \$182,914,839)		183,027,993
Municipal Bond 0.1%		
California 0.1%		
Regents of the University of California Medical Center, Pooled, Revenue Bonds		
Series N		
3.006%, due 5/15/50	1,815,000	1,268,633
Total Municipal Bond		
(Cost \$1,815,000)		1,268,633
U.S. Government & Federal Agencies 2.2%		
Federal Home Loan Mortgage Corporation (Mortgage Pass-Through Securities) 1.0%		
UMBS Pool, 30 Year		
3.50%, due 7/1/50	1,111,987	1,026,938
4.50%, due 10/1/52	870,723	841,972
	2,575,543	2,582,665
5.50%, due 7/1/53		1 007 000
5.50%, due 7/1/53 6.00%, due 10/1/53	1,608,778	1,637,338
	1,608,778 927,213	
6.00%, due 10/1/53		941,555
6.00%, due 10/1/53 6.00%, due 10/1/53	927,213	941,555 120,898
6.00%, due 10/1/53 6.00%, due 10/1/53 6.00%, due 11/1/53	927,213 118,775	941,555 120,898 1,997,424
6.00%, due 10/1/53 6.00%, due 10/1/53 6.00%, due 11/1/53 6.50%, due 10/1/53	927,213 118,775 1,951,355	941,555 120,898 1,997,424 1,277,368
6.00%, due 10/1/53 6.00%, due 10/1/53 6.00%, due 11/1/53 6.50%, due 10/1/53 6.50%, due 11/1/53	927,213 118,775 1,951,355 1,247,913	941,553 120,898 1,997,424 1,277,368 489,686
6.00%, due 10/1/53 6.00%, due 10/1/53 6.00%, due 11/1/53 6.50%, due 10/1/53 6.50%, due 11/1/53 6.50%, due 12/1/53 Federal National Mortgage Association (Mortgage Pass-Through Securities) 1.2%	927,213 118,775 1,951,355 1,247,913	941,555 120,898 1,997,424 1,277,368 489,686
6.00%, due 10/1/53 6.00%, due 10/1/53 6.00%, due 11/1/53 6.50%, due 10/1/53 6.50%, due 11/1/53 6.50%, due 12/1/53 Federal National Mortgage Association (Mortgage Pass-Through Securities) 1.2% UMBS, 30 Year	927,213 118,775 1,951,355 1,247,913 476,793	1,637,339 941,555 120,898 1,997,424 1,277,368 489,686 10,915,845
6.00%, due 10/1/53 6.00%, due 10/1/53 6.00%, due 11/1/53 6.50%, due 10/1/53 6.50%, due 11/1/53 6.50%, due 12/1/53 Federal National Mortgage Association (Mortgage Pass-Through Securities) 1.2%	927,213 118,775 1,951,355 1,247,913	941,555 120,898 1,997,424 1,277,368 489,686

	Principal Amount	Valu
U.S. Government & Federal Agencies		
Federal National Mortgage Association (Mortgage Pass-Through Securities)		
UMBS, 30 Year		
4.00%, due 2/1/49	\$ 248,817	\$ 237,09
4.00%, due 6/1/52	868,956	818,21
4.00%, due 6/1/52	696,957	656,25
5.00%, due 11/1/52	2,885,469	2,849,01
5.00%, due 3/1/53	1,704,884	1,683,90
5.50%, due 2/1/53	437,050	438,50
5.50%, due 8/1/53	455,080	458,69
6.00%, due 8/1/53	1,004,719	1,019,14
6.00%, due 9/1/53	1,157,364	1,176,25
6.00%, due 9/1/53	4,821	4,88
6.00%, due 11/1/53	104,638	106,53
6.50%, due 10/1/53	969,599	994,60
6.50%, due 12/1/53	274,774	282,31
		12,160,42
Government National Mortgage Association (Mortgage Pass-Through Securities) 0.0% ‡		
GNMA I, Single Family, 30 Year		
6.50%, due 4/15/29	6	
6.50%, due 8/15/29	3	
Total U.S. Government & Federal Agencies		
(Cost \$23,060,634)		23,076,27
Total Long-Term Bonds (Cost \$425,520,004)		407,050,89
(0031 (0+20,020,00+)		
	Shares	
Common Stocks 57.5%		
Aerospace & Defense 1.8%		
BAE Systems plc (United Kingdom)	385,074	5,736,39
General Dynamics Corp.	14,587	3,865,40
Lockheed Martin Corp.	9,413	4,042,03
RTX Corp.	54,237	4,942,07
		18,585,91
Air Freight & Logistics 1.2%		
Deutsche Post AG (Germany)	133,777	6,437,35
Hyundai Glovis Co. Ltd. (Republic of Korea) (I)	26,805	3,482,36
United Parcel Service, Inc., Class B	21,420	3,039,49
		12,959,21
Automobile Components 0.3%		
Cie Generale des Etablissements Michelin SCA (France)	103,031	3,431,47
	,	
Automobiles 0.4%		

	Shares	Value
Common Stocks	5110165	Value
Janks 3.8%		
lank of America Corp.	191,885	\$ 6,526,009
AWAG Group AG (Austria) (a)	65,926	3,386,057
Columbia Banking System, Inc.	155,565	3,136,190
PMorgan Chase & Co.	48,884	8,523,414
NC Financial Services Group, Inc. (The)	24,794	3,749,101
legions Financial Corp.	201,427	3,760,642
loyal Bank of Canada (Canada)	33,547	3,273,980
ruist Financial Corp.	98,446	3,648,409
I.S. Bancorp	92,791	 3,854,538
		 39,858,340
leverages 1.9%		
Coca-Cola Co. (The)	73,663	4,382,212
Coca-Cola Europacific Partners plc (United Kingdom)	164,745	11,350,930
lepsiCo, Inc.	24,913	 4,198,588
		 19,931,730
liotechnology 0.8%		
bbVie, Inc.	49,718	 8,173,639
apital Markets 1.0%		
lackRock, Inc.	4,266	3,303,206
azard, Inc.	111,594	4,349,934
ichroders plc (United Kingdom)	615,777	3,143,767
	/	 10,796,907
Chemicals 2.1%		
ir Products and Chemicals, Inc.	15,114	3,864,801
low, Inc.	72,982	3,911,835
inde plc	16,360	6,623,019
yondellBasell Industries NV, Class A	44,598	4,197,564
lutrien Ltd. (Canada)	67,164	3,349,468
		21,946,687
commercial Services & Supplies 0.0% ‡		
Juad/Graphics, Inc. (I)	10	 55
Communications Equipment 1 0%		
Communications Equipment 1.0%	200,687	 10,070,474
Construction & Engineering 0.4%		
inci SA (France)	28,660	 3,625,944
Consumer Staples Distribution & Retail 0.8%		
Valmart, Inc.	49,461	 8,173,430

Common Stocks	Shares	Value
Diversified Telecommunication Services 2.7%		
AT&T, Inc.	213,483	\$ 3,776,514
BCE, Inc. (Canada)	82,805	3,341,271
Deutsche Telekom AG (Registered) (Germany)	383,868	9,435,506
Orange SA (France)	366,481	4,356,643
TELUS Corp. (Canada)	176,407	3,159,567
Verizon Communications, Inc.	92,786	3,929,487
		27,998,988
Electric Utilities 2.2%		
American Electric Power Co., Inc.	63,591	4,969,001
Duke Energy Corp.	34,039	3,261,957
Entergy Corp.	34,234	3,415,184
Evergy, Inc.	60,628	3,078,084
NextEra Energy, Inc.	84,832	4,973,700
Pinnacle West Capital Corp.	47,781	3,292,111
		22,990,037
Electrical Equipment 1.1%		
Eaton Corp. plc	27,216	6,697,313
Emerson Electric Co.	46,770	4,290,212
		10,987,525
Food Products 1.1%		
Mondelez International, Inc., Class A	56,573	4,258,250
Nestle SA (Registered)	35,558	4,054,273
Orkla ASA (Norway)	432,207	3,385,440
		11,697,963
Gas Utilities 0.4% Snam SpA (Italy)	944,165	4,607,190
		1,001,100
Health Care Equipment & Supplies 0.6%		
Medtronic plc	74,717	6,540,726
Health Care Providers & Services 1.0%		
CVS Health Corp.	45,165	3,358,921
UnitedHealth Group, Inc.	14,618	7,480,615
	.,	10,839,536
Hotels, Restaurants & Leisure 1.9%		
McDonald's Corp.	15.738	4,606,827
Restaurant Brands International, Inc. (Canada) (e)	123,510	9,643,661
Vail Resorts, Inc.	23,783	5,279,826
	-,	19,530,314
Henry held Dury hele 0.00/		. 0,000,01-
Household Durables 0.3% Garmin Ltd.	28,254	3,376,071
dumm Ltu.	20,204	3,370,071

	Shares	Value
Common Stocks	Sildics	Value
Industrial Conglomerates 0.9%		
Honeywell International, Inc.	15,322	\$ 3,099,028
Siemens AG (Registered) (Germany)	34,109	6,146,358
		9,245,386
Insurance 2.9%		
Allianz SE (Registered) (Germany)	14,203	3,802,949
AXA SA (France)	138,124	4,650,151
Manulife Financial Corp. (Canada)	296,135	6,546,270
MetLife, Inc. Muenchener Rueckversicherungs-Gesellschaft AG (Registered) (Germany)	101,555 9,742	7,039,793 4,148,071
Travelers Cos., Inc. (The)	16,706	3,530,980
nuvolois 003., no. (110)	10,700	29,718,214
IT Services 1 20/		
IT Services 1.3% International Business Machines Corp.	73,906	13,573,576
Leisure Products 0.3%	C7 C04	2 210 105
Hasbro, Inc.	67,624	3,310,195
Machinery 0.7%		
Cummins, Inc.	29,239	6,996,893
Media 0.9%		
Comcast Corp., Class A	106,809	4,970,891
Omnicom Group, Inc.	48,402	4,374,573
		9,345,464
Multi-Utilities 0.7%		
NiSource, Inc.	138,269	3,590,846
WEC Energy Group, Inc.	39,338	3,176,937
		6,767,783
Oil, Gas & Consumable Fuels 2.1%		
Chevron Corp.	22,594	3,331,033
Enterprise Products Partners LP MPLX LP	109,410 80,999	2,927,812 3,122,511
TotalEnergies SE (France)	139,075	9,057,681
Williams Cos., Inc. (The)	90,666	3,142,484
	00,000	21,581,521
Personal Care Products 0.3%		<u></u>
Unilever plc (United Kingdom)	61,433	2,991,008
Pharmaceuticals 5.8%		
Astellas Pharma, Inc. (Japan)	331,400	3,876,477
AstraZeneca plc, Sponsored ADR (United Kingdom)	131,209	8,743,768
Bristol-Myers Squibb Co.	60,363	2,949,940
Eli Lilly & Co.	12,170	7,857,074

	Shares	Value
Common Stocks		
Pharmaceuticals		
GSK plc	,	\$ 3,360,570
Johnson & Johnson	25,756	4,092,628
Merck & Co., Inc.	54,054	6,528,642
Novartis AG (Registered) (Switzerland)	84,367	8,737,807
Pfizer, Inc.	110,146	2,982,754
Roche Holding AG Sanofi SA	11,045 81,048	3,155,752
Sanon SA	01,040	 8,138,157 60,423,569
		 00,423,309
Professional Services 0.4% Paychex, Inc.	31,941	3,888,178
		 3,000,170
Retail REITs 0.4%		
Realty Income Corp.	76,251	 4,147,292
Semiconductors & Semiconductor Equipment 4.8%		
Analog Devices, Inc.	57,854	11,128,795
Broadcom, Inc.	12,228	14,429,040
KLA Corp.	16,619	9,872,351
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR (Taiwan)	74,436	8,408,291
Texas Instruments, Inc.	38,802	 6,212,976
		 50,051,453
Software 1.4%		
Microsoft Corp.	37,407	 14,872,275
Specialized REITs 1.2%		
Iron Mountain, Inc.	124,316	8,393,816
VICI Properties, Inc.	133,604	 4,024,153
		 12,417,969
Specialty Retail 0.8%		
Best Buy Co., Inc.	43,484	3,152,155
Home Depot, Inc. (The)	13,619	 4,806,962
		 7,959,117
Technology Hardware, Storage & Peripherals 2.8%		
Apple, Inc.	50,247	9,265,547
Dell Technologies, Inc., Class C	64,104	5,312,940
Hewlett Packard Enterprise Co.	201,398	3,079,375
NetApp, Inc. Samsung Electronics Co. Ltd., GDR (Republic of Korea)	57,092 4,455	4,978,422 6,080,280
Sansung Liechonics Co. Ltd., CDN (hepublic of Kolea)	4,400	 28,716,564
Tobacco 1.5%		 
British American Tobacco plc (United Kingdom)	145,163	4,286,566
Imperial Brands plc (United Kingdom)	187,757	4,504,939

Demons Stocks         Objacco         Ihilp Morris International, Inc.       75,085       \$ 6,821,472         Trading Companies & Distributors 0.8%       81,866       80,077,552         Miceless Telecommunication Services 0.7%       78,934       3,687,055         Orgens Communications, Inc., Class B (Canada)       78,934       3,687,055         Vireless Telecommunications, Inc., Class B (Canada)       78,934       3,687,055         Vireless Telecommunications, Inc., Class B (Canada)       72,921,165       7,292,165         Vireless Telecommunications, Inc., Class B (Canada)       96,233       3,667,055         Vireless Telecommunications, Inc., Class B (Canada)       74,934       3,687,055         Vireless Telecommunications, Inc., Class B (Canada)       72,921,165       7,292,166         Vireless Telecommunications, Inc., Class B (Canada)       96,233       3,667,1057         Vireless Telecommonistocks       -       -       7,292,166         Vireless Telecomment Exploritory       -       -       -         Vireless Telecommonistocks       -       -       -         Vireless Telecomment Stocks       -       -       -       -         Vireless Telecomment Stocks       -       -       -       -         Vireless Telecommonisto			
blacco       75,085       \$ 6,821,472         hillp Morris International, Inc.       75,085       \$ 6,821,472         Trading Companies & Distributors 0.8%       81,856       80,077,550         Miceless Telecommunications, Inc., Class A       81,856       80,077,550         Wireless Telecommunications, Inc., Class B (Canada)       78,994       3,687,050         Wireless Telecommunications, Inc., Class B (Canada)       72,992,166       72,992,166         Otal Common Stocks       (Cast \$448,070,179)       596,743,156       72,992,166         Short-Term Investments 2.0%       96,274, 156       946,743, 156       946,743, 156         Miffiliated Investment Company 1.9%       20,449,933       20,449,933       20,449,933       20,449,933       20,449,933       20,449,933       20,449,933       20,449,933       20,449,933       20,449,933       21,293,304       21,293,304       21,293,304       21,293,304       21,293,304       21,293,304       21,293,304       21,203,304       21,203,304       21,203,304       21,203,304       21,203,304<		Shares	Value
hilp Morris International, Inc.       75,085       §       6,821,472         Trading Companies & Distributors 0.8%       81,856       80,077,556         Miceless Telecommunication Services 0.7%       78,934       3,887,056         togers Communications, Inc., Class B (Canada)       78,934       3,887,056         Vireless Telecommunication Services 0.7%       96,235       3,605,111         togers Communications, Inc., Class B (Canada)       77,292,166       7,292,166         total Common Stocks       7,292,166       7,292,166         (Cost \$448,070,179)       596,743,156       7,293,304         total Common Stocks       20,449,933       20,449,933         (Cost \$2,93,304)       21,293,304       21,293,304         total Set Labilities       1,3       13,320,863         (Cost \$894,883,487)       98,7%       1,025,087,356         total visual classifications may be different than those used for compliance monitoring purposes.       1,3 <td>Common Stocks</td> <td></td> <td></td>	Common Stocks		
Image: Industrial Direct Co., Inc., Class A       81,856       8.077,550         Wireless Telecommunication Services 0.7%       105,012,037       3.687,050         Signers Communications, Inc., Class B (Canada)       78,934       3.687,050         Wireless Telecommunication Services 0.7%       96,235       3.605,115         Signers Communications, Inc., Class B (Canada)       72,921,165       7,292,165         Otal Common Stocks       (Cost \$448,070,179)       596,743,156         Short-Term Investments 2.0%       100,525% (m)       20,449,933       20,449,933         Wifiliated Investment Company 1.9%       20,449,933       20,449,933       20,449,933         Also Short-Term Investments 2.0%       100,525% (m)       20,449,933       20,449,933         Milliated Investment Company 0.1%       843,371       843,371       843,371         Neasco Government & Agency Portfolio, 5,315% (m)(n)       21,293,304       21,293,304       21,293,304         Ocat \$21,293,3041       21,293,304       21,293,304       21,293,304       21,293,304       21,293,304       21,293,304       21,293,304       21,293,304       21,293,304       21,293,304       21,293,304       21,293,304       21,293,304       21,293,304       21,293,304,303       21,293,304,303       21,293,304,303       21,293,304,303       21,293,304,3	Tobacco		
Trading Companies & Distributors 0.8%         MSC Industrial Direct Co., Inc., Class A       81,856       8,077,556         MSC Industrial Direct Co., Inc., Class A       81,856       8,077,556         Vireless Telecommunications, Inc., Class B (Canada)       78,934       3,687,056         Vireless Telecommunications, Inc., Class B (Canada)       96,235       3,607,056         Vireless Telecommunications, Inc., Class B (Canada)       96,235       3,607,056         Vireless Telecommon Stocks       7,292,165       7,292,165         (Cast \$448,070,179)       596,743,156       7,292,165         Short-Term Investments 2.0%       449,933       20,449,933       20,449,933         Marifiliated Investment Company 1.9%       843,371       843,371       843,371         Marifiliated Investment Company 0.1%       843,371       843,371       843,371         Vireless 2, Lass Liabilities       1.3       1,320,667,356         Ocat \$394,883,487       98,7%       1,025,087,356         Otal Investments       1.3       1,320,086,227         Otal Investments       1.3       1,320,086,227         Otal Stable,883,487       98,7%       1,025,087,356         Otal Investments       1.3       1,320,082,227         Otal Investifications may be different than those us	Philip Morris International, Inc.	75,085	\$ 6,821,472
ASC Industrial Direct Co., Inc., Class A     81,856     8,077,550       Wreless Telecommunications, Inc., Class B (Canada)     78,934     3,687,050       Wreless Telecommunications, Inc., Class B (Canada)     78,934     3,687,050       Wreless Telecommon Stocks     96,235     3,605,115       (Cost \$448,070,179)     596,743,156       Short-Term Investments 2.0%     596,743,156       Wreless Telecommon Stocks     20,449,933       (Cost \$448,070,179)     596,743,156       Short-Term Investments 2.0%     20,449,933       Presented Investment Company 1.9%     20,449,933       Alasi Stay U.S. Government Liquidity Fund, 5.25% (m)     20,449,933       Cost \$21,233,304)     21,293,304       Ocat \$21,283,304)     21,293,304       Cost \$241,283,304)     21,293,304       Ocat \$241,283,304)     1,3       (Cost \$24,883,487)     98,7%       (Cost \$24,883,487)     98,7%       (Cost \$24,283,304)     1,3       (Cost \$24,283,304)     1,3       (Cost \$261,283,304)     1,3       (Cost \$261			15,612,977
Wireless Telecommunication Services 0.7%         logers Communications, Inc., Class B (Canada)       78,934       3,687,05C         % Telecom Co. Ltd. (Republic of Korea)       96,235       3,605,115         otal Common Stocks       7,292,165         (Cost \$448,070,179)       596,743,156         Short-Term Investments 2.0%       506,743,156         Vifiliated Investment Company 0.9%       20,449,933       20,449,933         AlainStay U.S. Government Liquidity Fund, 5,25% (m)       20,449,933       20,449,933         Inaffiliated Investment Company 0.1%       843,371       843,371         wesso Governments       21,293,304       21,293,304         otal Short-Term Investments       1,320,863       1,323,008,333,487         (Cost \$821,283,304)       98,7%       1,025,087,355         otal Investments       1,33,1320,863       1,33,20,863         (Cost \$804,883,487)       98,7%       1,025,087,355         Uher Assets       100,0%       \$1,038,408,221         • Percentages indicated are based on Fund net assets.       100,0%       \$1,038,408,221         • Industry classifications may be different than those used for compliance monitoring purposes.       1,038,408,221         • Less than one-tenth of a percent.       a)       May be sold to institutional investors only under Rule 144A or s	Trading Companies & Distributors 0.8%		
kogers Communications, Inc., Class B (Canada)       78,934       3,687,05C         KT Felecom Co. Ltd. (Republic of Korea)       96,235       3,605,115         Otal Common Stocks       7,292,165         (Cost \$448,070,179)       596,743,156         Short-Term Investments 2.0%       596,743,156         Vifiliated Investment Company 1.9%       20,449,933       20,449,933         Anaffiliated Investment Company 0.1%       843,371       843,371         resco Government & Agency Portfolio, 5.315% (m)(n)       843,371       843,371         otal Investments       21,293,304       21,293,304         otal Investments       1.3       1,3,20,863         iet Assets       1.00,0%       \$ 1,038,408,221         • Percentages indicated are based on Fund net assets.       1.00,0%       \$ 1,038,408,221         • Industry classifications may be different than those used for compliance monitoring purposes.       1.3       1,3320,863         iet Assets       100,0%       \$ 1,038,408,221       1.038,408,221         • Percentages indicated are based on Fund net assets.       1.00,0%       \$ 1,038,408,221         • Percentages indicated are based on Fund net assets.       1.00,0%       \$ 1,038,408,221         • Industry classifications may be different than those used for compliance monitoring purposes.       1.3	MSC Industrial Direct Co., Inc., Class A	81,856	8,077,550
K Telecom Co. Ltd. (Republic of Korea)       96,235       3,605,115         Otal Common Stocks       7,292,165         (Cost \$448,070,179)       596,743,156         Short-Term Investments 2.0%       596,743,156         Viffliated Investment Company 1.9%       20,449,933       20,449,933         AlanStay U.S. Government Liquidity Fund, 5.25% (m)       20,449,933       20,449,933         Inaffliated Investment Company 0.1%       843,371       843,371         rvesco Government & Agency Portfolio, 5.315% (m)(n)       843,371       843,371         otal Short-Term Investments       20,2449,933       21,293,304         (Cost \$21,293,304)       21,293,304       21,293,304         otal Investments       1.3       13,320,863         (Cost \$21,293,304)       98,7%       1,025,087,356         Otal Investments       1.3       13,320,863         (Cost \$894,883,487)       98,7%       1,025,087,356         Uther Assets       100.0%       \$1,038,408,221         • Percentages indicated are based on Fund net assets.       100.0%       \$1,038,408,221         • Industry classifications may be different than those used for compliance monitoring purposes.       1.3       1.3320,862         • Industry classifications may be different than those used for compliance for durunt (a)(2) of the Securiti	Wireless Telecommunication Services 0.7%		
7.292.165         otal Common Stocks         (Cost \$448,070,179)         Short-Term Investments 2.0%         XHiliated Investment Company 1.9%         AtainStay U.S. Government Liquidity Fund, 5.25% (m)         20,449,933       20,449,933         Phaffiliated Investment Company 0.1%         rvesco Government & Agency Portfolio, 5.315% (m)(n)       843,371         0tal Short-Term Investments       21,293,304         (Cost \$21,293,304)       21,293,304         otal Investments       20,20,087,356         (Cost \$894,883,487)       98,7%       1,025,087,356         Other Assets	Rogers Communications, Inc., Class B (Canada)		3,687,050
otal Common Stocks	SK Telecom Co. Ltd. (Republic of Korea)	96,235	3,605,119
(Cost \$448,070,179)      596,743,156         Short-Term Investments 2.0%			7,292,169
Short-Term Investments 2.0%         Xfiliated Investment Company 1.9%         AainStay U.S. Government Liquidity Fund, 5.25% (m)       20,449,933         Anaffiliated Investment Company 0.1%         nvesco Government & Agency Portfolio, 5.315% (m)(n)       843,371         otal Short-Term Investments         (Cost \$21,293,304)       21,293,304         otal Investments         (Cost \$21,293,304)       21,293,304         otal Investments         (Cost \$24,483,487)       98.7%         Otal Investments         (Cost \$24,483,487)       98.7%         Otal Investments         (Cost \$24,483,487)       98.7%         Otal Investments       1.3         (Cost \$24,483,487)       98.7%         Otal Investments       1.3         (Cost \$24,483,487)       98.7%         Percentages indicated are based on Fund net assets.       1.3         Industry classifications may be different than those used for compliance monitoring purposes.       1.4440000000000000000000000000000000000			
Addinistad U.S. Government Liquidity Fund, 5.25% (m)       20,449,933       20,449,933         AdainStay U.S. Government Liquidity Fund, 5.25% (m)       20,449,933       20,449,933         Inaffiliated Investment Company 0.1%       843,371       843,371         Invesce Government & Agency Portfolio, 5.315% (m)(n)       843,371       843,371         Iteration investments       21,293,304       21,293,304         Iteration investments       98.7%       1,025,087,356         Iteration investments       1.3       13,320,863         Iteration Assets       100.0%       \$ 1,038,408,221         Percentages indicated are based on Fund net assets.       100.0%       \$ 1,038,408,221         Industry classifications may be different than those used for compliance monitoring purposes.       1.3       13,320,863         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.       1.3       1.33, 20, 20, 20, 20, 20, 20, 20, 20, 20, 20	(COST \$448,070,179)		596,743,156
AdainStay U.S. Government Liquidity Fund, 5.25% (m)       20,449,933       20,449,933       20,449,933         Inaffiliated Investment Company 0.1%       843,371       843,371       843,371         iotal Short-Term Investments       21,293,304       21,293,304         iotal Investments       20,649,883,487       98.7%       1,025,087,358         (Cost \$894,883,487)       98.7%       1,025,087,358         Other Assets, Less Liabilities       1.3       13,320,863         Net Assets	Short-Term Investments 2.0%		
Inaffiliated Investment Company 0.1%         nvesco Government & Agency Portfolio, 5.315% (m)(n)       843,371         iotal Short-Term Investments       21,293,304         (Cost \$21,293,304)       21,293,304         iotal Investments       1.025,087,356         (Cost \$894,883,487)       98.7%       1,025,087,356         Other Assets, Less Liabilities       1.3       13,320,863         Inter Assets       100.0%       \$1,038,408,221         Percentages indicated are based on Fund net assets.       100.0%       \$1,038,408,221         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.	Affiliated Investment Company 1.9%		
hvesco Government & Agency Portfolio, 5.315% (m)(n)       843,371       843,371         iotal Short-Term Investments       21,293,304         iotal Investments       1,025,087,356         (Cost \$894,883,487)       98.7%       1,025,087,356         Other Assets, Less Liabilities       1.3       13,320,863         Vet Assets       100.0%       \$ 1,038,408,221         Percentages indicated are based on Fund net assets.       100.0%       \$ 1,038,408,221         Industry classifications may be different than those used for compliance monitoring purposes.       1       1         Less than one-tenth of a percent.       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.       5         Floating rate—Rate shown was the rate in effect as of January 31, 2024.       5       1	MainStay U.S. Government Liquidity Fund, 5.25% (m)	20,449,933	20,449,933
Total Short-Term Investments       21,293,304         (Cost \$21,293,304)       21,293,304         Total Investments       98.7%         (Cost \$894,883,487)       98.7%         Other Assets, Less Liabilities       1.3         (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.	Unaffiliated Investment Company 0.1%		
(Cost \$21,293,304)      21,293,304         Total Investments      0         (Cost \$894,883,487)       98.7%       1,025,087,356         Other Assets, Less Liabilities	Invesco Government & Agency Portfolio, 5.315% (m)(n)	843,371	843,371
iotal Investments       98.7%       1,025,087,358         (Cost \$894,883,487)       98.7%       1,025,087,358         Dther Assets, Less Liabilities       1.3       13,320,863         let Assets       100.0%       \$ 1,038,408,221         Percentages indicated are based on Fund net assets.       100.0%       \$ 1,038,408,221         Industry classifications may be different than those used for compliance monitoring purposes.       Industry classifications may be different than those used for compliance monitoring purposes.       Image: 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.	Total Short-Term Investments		
(Cost \$894,883,487)       98.7%       1,025,087,358         Other Assets, Less Liabilities       1.3       13,320,863         Net Assets       100.0%       \$ 1,038,408,221         Percentages indicated are based on Fund net assets.       100.0%       \$ 1,038,408,221         Industry classifications may be different than those used for compliance monitoring purposes.       1.3       1.3         Less than one-tenth of a percent.       1.3       1.33, as amended.         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.	(Cost \$21,293,304)		21,293,304
1.3       13,320,863         100.0%       \$ 1,038,408,221         Percentages indicated are based on Fund net assets.       100.0%         Industry classifications may be different than those used for compliance monitoring purposes.       100.0%         Less than one-tenth of a percent.       100.0%         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.	Total Investments		
100.0%       \$ 1,038,408,221         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.			,,,
<ul> <li>Percentages indicated are based on Fund net assets.</li> <li>Industry classifications may be different than those used for compliance monitoring purposes.</li> <li>Less than one-tenth of a percent.</li> <li>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.</li> <li>b) Floating rate—Rate shown was the rate in effect as of January 31, 2024.</li> </ul>			
<ul> <li>Industry classifications may be different than those used for compliance monitoring purposes.</li> <li>Less than one-tenth of a percent.</li> <li>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.</li> <li>b) Floating rate—Rate shown was the rate in effect as of January 31, 2024.</li> </ul>	Net Assets	100.0%	\$ 1,038,408,221
<ul> <li>Less than one-tenth of a percent.</li> <li>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.</li> <li>Floating rate—Rate shown was the rate in effect as of January 31, 2024.</li> </ul>	+ Percentages indicated are based on Fund net assets.		
<ul> <li>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.</li> <li>Floating rate—Rate shown was the rate in effect as of January 31, 2024.</li> </ul>	<ul> <li>Industry classifications may be different than those used for compliance monitoring purposes.</li> </ul>		
b) Floating rate—Rate shown was the rate in effect as of January 31, 2024.	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 amen	ded.
c) Fixed to floating rate—Rate shown was the rate in effect as of January 31, 2024	(b) Floating rate—Rate shown was the rate in effect as of January 31, 2024.		
or into to not the notating rate induction of the net to the net of the net o	(c) Fixed to floating rate—Rate shown was the rate in effect as of January 31, 2024.		

- (d) Security is perpetual and, thus, does not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.
- (e) 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 \$822,877. The Fund received cash collateral with a value of \$843,371.
- (f) Step coupon—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 \$577,375, which represented 0.1% of the Fund's net assets.
- (h) 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.

- (i) 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.
- (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.
- (I) Non-income producing security.
- (m) Current yield as of January 31, 2024.
- (n) Represents a security purchased with cash collateral received for securities on loan.

## 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	\$ 1,560	\$ 79,288	\$ (60,398)	\$ —	\$ —	\$ 20,450	\$ 191	\$ —	20,450

## **Foreign Currency Forward Contracts**

As of January 31, 2024, the Fund held the following foreign currency forward contracts<sup>1</sup>:

Curr	ency Purchased		Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
AUD	23,293,000	USD	14,821,923	JPMorgan Chase Bank N.A.	2/1/24	\$ 459,450
JPY	6,863,607,000	USD	46,098,298	JPMorgan Chase Bank N.A.	2/1/24	535,803
JPY	6,863,607,000	USD	47,275,230	JPMorgan Chase Bank N.A.	5/2/24	19,187
USD	15,368,540	AUD	23,293,000	JPMorgan Chase Bank N.A.	2/1/24	87,167
USD	5,865,180	EUR	5,385,336	JPMorgan Chase Bank N.A.	5/2/24	22,866
USD	45,819	GBP	36,000	JPMorgan Chase Bank N.A.	5/2/24	168
Total Un	realized Appreciation					1,124,641
AUD	23,293,000	USD	15,414,658	JPMorgan Chase Bank N.A.	5/2/24	(89,378)
EUR	5,385,336	USD	5,842,012	JPMorgan Chase Bank N.A.	2/1/24	(22,080)
GBP	36,000	USD	45,798	JPMorgan Chase Bank N.A.	2/1/24	(175)
USD	5,737,752	EUR	5,385,336	JPMorgan Chase Bank N.A.	2/1/24	(82,180)
USD	43,745	GBP	36,000	JPMorgan Chase Bank N.A.	2/1/24	(1,878)
USD	46,607,184	JPY	6,863,607,000	JPMorgan Chase Bank N.A.	2/1/24	(26,917)
Total Un	realized Depreciation					(222,608)
Net Unre	ealized Appreciation					\$ 902,033

1. Foreign Currency Forward Contracts are subject to limitations such that they cannot be "sold or repurchased," although the Fund would be able to exit the transaction through other means, such as through the execution of an offsetting transaction.

## **Futures Contracts**

As of January 31, 2024, the Fund held the following futures contracts<sup>1</sup>:

Туре	Number of Contracts	Expiration Date	Value at Trade Date	Current Notional Amount	Unrealized Appreciation (Depreciation) <sup>2</sup>
Long Contracts					
E-Mini Energy Select Sector Index	152	March 2024	\$ 12,990,958	\$ 13,330,400	\$ 339,442
E-Mini Financial Select Sector Index	143	March 2024	16,822,433	17,163,575	341,142
E-Mini Utilities Select Sector Index	170	March 2024	10,930,351	10,567,200	(363,151)
S&P 500 E-Mini Index	200	March 2024	46,406,900	48,705,000	2,298,100

Туре	Number of Contracts	Expiration Date	Value at Trade Date	Current Notional Amount	Unrealized Appreciation (Depreciation) <sup>2</sup>
S&P Midcap 400 E-Mini Index	20	March 2024	\$ 5,298,840	\$ 5,486,600	\$ 187,760
U.S. Treasury 5 Year Notes	191	March 2024	20,574,343	20,702,609	128,266
U.S. Treasury 10 Year Notes	174	March 2024	19,453,342	19,545,094	91,752
U.S. Treasury 10 Year Ultra Bonds	57	March 2024	6,458,013	6,661,875	203,862
U.S. Treasury Long Bonds	242	March 2024	27,978,271	29,607,188	1,628,917
U.S. Treasury Ultra Bonds	170	March 2024	20,870,013	21,967,188	1,097,175
Yen Denominated Nikkei 225 Index	600	March 2024	67,984,310	73,124,745	5,140,435
Total Long Contracts					11,093,700
Short Contracts					
Euro STOXX 50 Index	(810)	March 2024	(39,909,276)	(40,835,871)	(926,595)
FTSE 100 Index	(151)	March 2024	(14,486,573)	(14,599,030)	(112,457)
S&P E-Mini Commercial Service Equity Index	(180)	March 2024	(16,699,140)	(17,959,500)	(1,260,360)
Total Short Contracts					(2,299,412)
Net Unrealized Appreciation					\$ 8,794,288

1. As of January 31, 2024, cash in the amount of \$15,601,855 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):

ADR—American Depositary Receipt

AUD-Australia Dollar

EUR-Euro

FHLMC—Federal Home Loan Mortgage Corp.

FNMA—Federal National Mortgage Association

FTSE—Financial Times Stock Exchange

GBP—British Pound Sterling

GDR-Global Depositary Receipt

GNMA—Government National Mortgage Association

JPY—Japanese Yen

REIT-Real Estate Investment Trust

REMIC—Real Estate Mortgage Investment Conduit

SOFR—Secured Overnight Financing Rate

STACR—Structured Agency Credit Risk

UMBS—Uniform Mortgage Backed Securities

USD-United States Dollar

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 and liabilities:

Description	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Asset Valuation Inputs				
Investments in Securities (a)				
Long-Term Bonds Asset-Backed Securities Corporate Bonds Foreign Government Bonds Loan Assignments Mortgage-Backed Securities Municipal Bond	\$ 	\$ 30,434,405 164,696,461 3,367,654 1,179,474 183,027,993	\$  	\$ 30,434,405 164,696,461 3,367,654 1,179,474 183,027,993
U.S. Government & Federal Agencies		1,268,633 23,076,278	_	1,268,633 23,076,278
C C				
Total Long-Term Bonds Common Stocks Aerospace & Defense Air Freight & Logistics Automobile Components Automobiles Banks Capital Markets Construction & Engineering Diversified Telecommunication Services Food Products Gas Utilities Industrial Conglomerates Insurance Oil, Gas & Consumable Fuels	12,849,521 3,039,498 — 36,472,283 7,653,140 14,206,839 4,258,250 — 3,099,028 17,117,043 12,523,840	407,050,898 5,736,395 9,919,716 3,431,479 3,631,838 3,386,057 3,143,767 3,625,944 13,792,149 7,439,713 4,607,190 6,146,358 12,601,171 9,057,681		407,050,898 18,585,916 12,959,214 3,431,479 3,631,838 39,858,340 10,796,907 3,625,944 27,998,988 11,697,963 4,607,190 9,245,386 29,718,214 21,581,521
Personal Care Products Pharmaceuticals Technology Hardware, Storage & Peripherals Tobacco Wireless Telecommunication Services All Other Industries		2,991,008 27,268,763 6,080,280 8,791,505 3,605,119		2,991,008 60,423,569 28,716,564 15,612,977 7,292,169 283,967,969
Total Common Stocks	461,487,023	135,256,133		596,743,156
Short-Term Investments Affiliated Investment Company Unaffiliated Investment Company Total Short-Term Investments	20,449,933 843,371 21,293,304		-	20,449,933 843,371 21,293,304
Total Investments in Securities	482,780,327	542,307,031		1,025,087,358
Other Financial Instruments (b) Foreign Currency Forward Contracts Futures Contracts Total Other Financial Instruments Total Investments in Securities and Other Financial Instruments	11,456,851 11,456,851 \$ 494,237,178	1,124,641 		1,124,641 11,456,851 12,581,492 \$ 1,037,668,850
Lichility Voluction Innuts				
Liability Valuation Inputs Other Financial Instruments (b) Foreign Currency Forward Contracts Futures Contracts	\$	\$    (222,608) 	\$ —	\$ (222,608) (2,662,563)
Total Other Financial Instruments	\$ (2,662,563)	\$ (222,608)	\$	\$ (2,885,171)

(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.