MainStay Income Builder Fund Portfolio of Investments January 31, 2023† (Unaudited)

	Principal Amount	Value
Long-Term Bonds 42.7%		
Asset-Backed Securities 4.4%		
Automobile Asset-Backed Securities 1.4%		
American Credit Acceptance Receivables Trust (a)		
Series 2021-2, Class D		
1.34%, due 7/13/27	\$ 840,000	\$ 786,611
Series 2021-3, Class D	4 505 000	4 440 500
1.34%, due 11/15/27	1,535,000	1,443,563
Series 2020-4, Class F	505.000	550 100
5.22%, due 8/13/27	565,000	552,106
Avis Budget Rental Car Funding AESOP LLC (a)		
Series 2021-1A, Class A	2 722 222	
1.38%, due 8/20/27	2,700,000	2,396,231
Series 2020-2A, Class A		
2.02%, due 2/20/27	845,000	772,440
Series 2020-1A, Class A		
2.33%, due 8/20/26	635,000	594,970
Carmax Auto Owner Trust		
Series 2022-3, Class A3		
3.97%, due 4/15/27	1,240,000	1,222,751
Drive Auto Receivables Trust		
Series 2021-2, Class D		
1.39%, due 3/15/29	1,200,000	1,122,732
Enterprise Fleet Financing LLC		
Series 2022-2, Class A3		
4.79%, due 5/21/29 (a)	700,000	699,561
Flagship Credit Auto Trust		
Series 2020-3, Class D		
2.50%, due 9/15/26 (a)	580,000	540,133
Ford Credit Floorplan Master Owner Trust		
Series 2018-4, Class A		
4.06%, due 11/15/30	1,625,000	1,579,366
GLS Auto Receivables Issuer Trust		
Series 2019-4A, Class D		
4.09%, due 8/17/26 (a)	1,125,000	1,093,293
Hertz Vehicle Financing III LP		
Series 2021-2A, Class D		
4.34%, due 12/27/27 (a)	2,070,000	1,798,191
Hertz Vehicle Financing LLC		
Series 2021-1A, Class B		
1.56%, due 12/26/25 (a)	1,235,000	1,143,774
JPMorgan Chase Bank NA		
Series 2020-1, Class B		
0.991%, due 1/25/28 (a)	117,966	116,361
		15,862,083
Home Equity Asset-Backed Securities 0.1%		
Carrington Mortgage Loan Trust		
Series 2007-HE1, Class A3		
4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b)	1,248,306	1,214,437
	1,210,000	.,211,101

	Principal Amount	Value
Asset-Backed Securities		
Home Equity Asset-Backed Securities		
Equity One Mortgage Pass-Through Trust		
Series 2003-3, Class AF4		
5.495%, due 12/25/33 (c)	\$ 12,961	\$ 12,875
J.P. Morgan Mortgage Acquisition Trust		
Series 2007-HE1, Class AF1		
4.316% (1 Month LIBOR + 0.10%), due 3/25/47 (b)	297,775	186,658
Mastr Asset-Backed Securities Trust		
Series 2006-HE4, Class A1		
4.606% (1 Month LIBOR + 0.10%), due 11/25/36 (b)	483,350	 155,233
		1,569,203
Other Asset-Backed Securities 2.9%		
American Airlines Pass-Through Trust		
Series 2016-2, Class AA		
3.20%, due 6/15/28	489,260	435,850
Series 2016-2, Class A	403,200	455,050
3.65%, due 6/15/28	1,136,810	961,593
AMSR Trust	1,100,010	301,030
Series 2020-SFR4, Class A		
1.355%, due 11/17/37 (a)	2,643,000	2,402,775
British Airways Pass-Through Trust	2,0 .0,000	2, 102, 110
Series 2021-1, Class A		
2.90%, due 3/15/35 (United Kingdom) (a)	1,958,202	1,610,663
CF Hippolyta Issuer LLC (a)	.,,	.,,
Series 2021-1A, Class A1		
1.53%, due 3/15/61	2,425,587	2,137,850
Series 2020-1, Class A1		
1.69%, due 7/15/60	1,150,696	1,039,855
Series 2020-1, Class A2		
1.99%, due 7/15/60	1,138,232	967,586
Crown Castle Towers LLC		
4.241%, due 7/15/28 (a)	1,680,000	1,564,984
CVS Pass-Through Trust		
5.789%, due 1/10/26 (a)	71,421	71,535
DB Master Finance LLC (a)		
Series 2021-1A, Class A23		
2.791%, due 11/20/51	1,816,650	1,504,936
Series 2019-1A, Class A23		
4.352%, due 5/20/49	401,513	383,375
FirstKey Homes Trust		
Series 2020-SFR1, Class A		
1.339%, due 8/17/37 (a)	2,465,220	2,250,785
Home Partners of America Trust (a)		
Series 2021-2, Class A		
1.901%, due 12/17/26	683,801	611,355
Series 2021-2, Class B		g 1 1 m - 1 m - 1
2.302%, due 12/17/26	1,310,287	1,145,182

	Principal Amount	Value
Asset-Backed Securities		
Other Asset-Backed Securities		
Mosaic Solar Loan Trust		
Series 2020-1A, Class A		
2.10%, due 4/20/46 (a)	\$ 1,712,612	\$ 1,504,202
Navient Private Education Refi Loan Trust (a)		
Series 2021-BA, Class A		
0.94%, due 7/15/69	554,042	484,025
Series 2020-EA, Class A		
1.69%, due 5/15/69	845,828	769,699
Series 2021-EA, Class B		
2.03%, due 12/16/69	3,245,000	2,206,209
New Economy Assets Phase 1 Sponsor LLC (a)		
Series 2021-1, Class A1		
1.91%, due 10/20/61	1,585,000	1,380,326
Series 2021-1, Class B1		
2.41%, due 10/20/61	1,535,000	1,281,872
PFS Financing Corp.		
Series 2022-D, Class A		
4.27%, due 8/15/27 (a)	1,380,000	1,365,185
Progress Residential Trust (a)		
Series 2021-SFR1, Class A		
1.052%, due 4/17/38	1,561,954	1,384,306
Series 2020-SFR3, Class A		
1.294%, due 10/17/27	1,578,462	1,432,574
Series 2021-SFR4, Class B		
1.808%, due 5/17/38	1,780,000	1,590,181
Sierra Timeshare Receivables Funding LLC		
Series 2020-2A, Class A		
1.33%, due 7/20/37 (a)	447,070	422,495
Taco Bell Funding LLC	, , ,	,
Series 2021-1A, Class A23		
2.542%, due 8/25/51 (a)	1,633,500	1,318,615
U.S. Airways Pass-Through Trust	.,,	,,,,,,,,,,
Series 2012-1, Class A		
5.90%, due 10/1/24	971,993	945,705
United Airlines Pass-Through Trust	7	, , , , , ,
Series 2020-1, Class A		
5.875%, due 10/15/27	1,486,431	1,504,097
	., ,	
		34,677,815
Total Asset-Backed Securities		
(Cost \$57,829,353)		52,109,101
Corporate Bonds 19.9%		
Aerospace & Defense 0.1%		
Howmet Aerospace, Inc.		,
3.00%, due 1/15/29	1,155,000	1,007,737

	Principal Amount	Value
Corporate Bonds		
Agriculture 0.2%		
BAT Capital Corp.		
3.734%, due 9/25/40 (United Kingdom)	\$ 1,350,000	\$ 977,469
BAT International Finance plc		
4.448%, due 3/16/28 (United Kingdom)	1,170,000	1,119,802
		2,097,271
Airlines 0.6%		
American Airlines, Inc. (a)		
5.50%, due 4/20/26	1,400,000	1,372,455
5.75%, due 4/20/29	850,000	822,139
Delta Air Lines, Inc. (a)		,
4.50%, due 10/20/25	990,000	978,180
4.75%, due 10/20/28	2,125,000	2,070,411
Mileage Plus Holdings LLC	2,120,000	2,070,111
6.50%, due 6/20/27 (a)	1,674,000	1,691,259
3.50 /s) 440 3/25/21. (A)	.,01.1,000	6,934,444
Auto Manufacturers 1.0%		
Ford Motor Credit Co. LLC		
2.30%, due 2/10/25	200,000	185,453
2.70%, due 8/10/26	940,000	838,950
4.125%, due 8/17/27	1,050,000	968,394
6.95%, due 3/6/26	935,000	956,112
General Motors Financial Co., Inc.	300,000	300,112
2.35%, due 1/8/31	810,000	647,111
2.70%, due 6/10/31	2,015,000	1,624,208
4.30%, due 4/6/29	1,125,000	1,051,870
Nissan Motor Acceptance Co. LLC (a)	1,120,000	1,001,076
1.125%, due 9/16/24	1,935,000	1,793,767
1.85%, due 9/16/26	3,205,000	2,768,425
Volkswagen Group of America Finance LLC	3,203,000	2,700,420
4.60%, due 6/8/29 (Germany) (a)	840,000	822,919
		11,657,209
Banks 7.6%		
Banco Santander SA		
5.294%, due 8/18/27 (Spain)	1,800,000	1,807,203
Bank of America Corp. (d)	, ,	
2.087%, due 6/14/29	1,690,000	1,472,831
2.496%, due 2/13/31	1,600,000	1,361,001
2.572%, due 10/20/32	1,195,000	988,082
2.687%, due 4/22/32	1,110,000	937,120
3.194%, due 7/23/30	1,425,000	1,277,987
3.384%, due 4/2/26	1,115,000	1,078,554
Series MM	.,	, , 50
4.30%, due 1/28/25 (e)	1,639,000	1,526,319
,	1,000,000	.,520,010
Series DD		

	Principal Amount	Value
Corporate Bonds		
Banks		
Barclays plc (United Kingdom) (b)(e)		
4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28	\$ 2,000,000	\$ 1,625,657
8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29	1,035,000	1,039,295
BNP Paribas SA (France) (a)		
3.052%, due 1/13/31 (d)	1,415,000	1,228,054
4.625% (5 Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(e)	1,450,000	1,268,750
4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 (b)(e)	2,090,000	1,709,638
7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 (b)(e)	550,000	569,250
BPCE SA (France) (a)		
2.045%, due 10/19/27 (d)	1,255,000	1,110,469
5.125%, due 1/18/28	1,100,000	1,107,427
Citigroup, Inc.		
2.52%, due 11/3/32 (d)	1,195,000	978,281
3.668%, due 7/24/28 (d)	1,180,000	1,117,684
3.98%, due 3/20/30 (d)	2,370,000	2,228,806
Series Y		, ,
4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(e)	2,005,000	1,784,450
5.30%, due 5/6/44	600,000	589,672
6.625%, due 6/15/32	770,000	843,961
Citizens Bank NA	770,000	0 10,001
6.064%, due 10/24/25 (d)	555,000	563,055
Citizens Financial Group, Inc.	333,333	000,000
2.638%, due 9/30/32	2,715,000	2,112,625
Credit Agricole SA	2,710,000	2,112,020
4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (France) (a)(b)(e)	2,340,000	1,989,936
Credit Suisse Group AG (Switzerland) (a)(d)	2,010,000	1,000,000
2.593%, due 9/11/25	1,500,000	1,371,735
3.091%, due 5/14/32	1,930,000	1,459,091
6.442%, due 8/11/28	580,000	560,948
Deutsche Bank AG (Germany)	300,000	300,340
Series E		
0.962%, due 11/8/23	1,555,000	1,507,794
		, ,
3.035%, due 5/28/32 (d) 5.371%, due 9/9/27	600,000 415,000	490,387 425,346
5.556% (SOFR + 1.219%), due 11/16/27 (b) First Horizon Bank	1,945,000	1,835,594
5.75%, due 5/1/30	1 555 000	1 575 250
First Horizon Corp.	1,555,000	1,575,358
•	0.100.000	0.050.100
4.00%, due 5/26/25	2,100,000	2,052,188
Freedom Mortgage Corp.	000 000	750 100
7.625%, due 5/1/26 (a)	860,000	756,100
Goldman Sachs Group, Inc. (The)	4 055 000	1 101 515
1.431%, due 3/9/27 (d)	1,255,000	1,124,515
1.948%, due 10/21/27 (d)	1,435,000	1,284,511
1.992%, due 1/27/32 (d)	1,370,000	1,096,563
2.615%, due 4/22/32 (d)	1,005,000	839,734
3.102%, due 2/24/33 (d)	905,000	775,550
5.776% (3 Month LIBOR + 1.17%), due 5/15/26 (b)	2,245,000	2,266,122

	Principal Amount	Value
Corporate Bonds		
Banks		
Goldman Sachs Group, Inc. (The)		
6.75%, due 10/1/37	\$ 829,000	\$ 929,033
HSBC Holdings plc		
3.973%, due 5/22/30 (United Kingdom) (d)	2,365,000	2,181,008
Intesa Sanpaolo SpA		
7.00%, due 11/21/25 (Italy) (a)	585,000	604,116
JPMorgan Chase & Co.		
2.182%, due 6/1/28 (d)	1,800,000	1,613,958
4.323%, due 4/26/28 (d)	1,620,000	1,587,774
Series HH		
4.60%, due 2/1/25 (d)(e)	837,000	786,780
5.513% (SOFR + 1.18%), due 2/24/28 (b)	1,995,000	1,974,856
Lloyds Banking Group plc (United Kingdom)		
4.582%, due 12/10/25	1,038,000	1,013,339
4.65%, due 3/24/26	1,690,000	1,662,234
4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b)	870,000	849,641
Macquarie Group Ltd.		,-
2.871%, due 1/14/33 (Australia) (a)(d)	1,925,000	1,557,172
Mizuho Financial Group, Inc.	77	,,
3.261% (1 Year Treasury Constant Maturity Rate + 1.25%), due 5/22/30 (Japan) (b)	795,000	718,972
Morgan Stanley	,	-,-
2.484%, due 9/16/36 (d)	2,115,000	1,639,473
2.511%, due 10/20/32 (d)	1,530,000	1,263,561
5.00%, due 11/24/25	1,160,000	1,166,428
NatWest Group pic	.,,	,,,,,,,
3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 (United Kingdom) (b)	3,705,000	3,423,285
Societe Generale SA (France) (a)(b)	2,123,222	5, 1-1,-55
3.337% (1 Year Treasury Constant Maturity Rate + 1.60%), due 1/21/33	1,590,000	1,324,073
4.75% (5 Year Treasury Constant Maturity Rate + 3.931%), due 5/26/26 (e)	935,000	831,776
5.375% (5 Year Treasury Constant Maturity Rate + 4.514%), due 11/18/30 (e)(f)	2,600,000	2,235,817
Standard Chartered plc (United Kingdom) (a)(b)	2,000,000	2,200,011
1.822% (1 Year Treasury Constant Maturity Rate + 0.95%), due 11/23/25	2,510,000	2,332,701
4.75% (5 Year Treasury Constant Maturity Rate + 3.805%), due 1/14/31 (e)	1,225,000	1,050,009
SVB Financial Group	1,220,000	.,000,000
Series C		
4.00% (5 Year Treasury Constant Maturity Rate + 3.202%), due 5/15/26 (b)(e)	1,810,000	1,449,120
UBS Group AG (Switzerland) (a)(b)	.,,	,,,,,,
4.375% (5 Year Treasury Constant Maturity Rate + 3.313%), due 2/10/31 (e)	2,350,000	1,926,765
4.751% (1 Year Treasury Constant Maturity Rate + 1.75%), due 5/12/28	960,000	943,724
Wachovia Corp.	555,555	0.0,12.
5.50%, due 8/1/35	315,000	323,747
Wells Fargo & Co.	010,000	520,1 11
2.879%, due 10/30/30 (d)	900,000	796,494
3.35%, due 3/2/33 (d)	935,000	824,485
4.90%, due 11/17/45	55,000	52,196
Westpac Banking Corp.	00,000	32,130
3.02% (5 Year Treasury Constant Maturity Rate + 1.53%), due 11/18/36 (Australia) (b)	1,255,000	980,381
2.12.1. (2.12.1. 1.0000.) Onloans material indicators (1.00.00) (indicators) (b)	1,200,000	

	Principal Amount	Value
Corporate Bonds		
Chemicals 0.3%		
Braskem Netherlands Finance BV		
4.50%, due 1/10/28 (Brazil) (a)	\$ 1,535,000	\$ 1,451,343
Huntsman International LLC		
4.50%, due 5/1/29	1,862,000	1,746,005
		3,197,348
Commercial Services 0.2%		
Ashtead Capital, Inc.		
4.00%, due 5/1/28 (United Kingdom) (a)	935,000	879,274
California Institute of Technology	333,000	0.0,2.
3.65%, due 9/1/19	898,000	638,667
Sodexo, Inc.	333,000	000,001
2.718%, due 4/16/31 (France) (a)	1,700,000	1,407,190
	.,,	2,925,131
0 1 000/		
Computers 0.6%		
Dell International LLC	0.000.000	1 504 000
3.375%, due 12/15/41 (a)	2,090,000	1,504,866
4.90%, due 10/1/26	1,199,000	1,192,269
5.30%, due 10/1/29	810,000	817,694
5.75%, due 2/1/33	760,000	759,403
8.10%, due 7/15/36	1,242,000	1,453,632
NCR Corp. 5.00%, due 10/1/28 (a)	1,756,000	1,546,790
3.00 %, due 10/1/20 (a)	1,730,000	7,274,654
		7,274,004
Diversified Financial Services 1.6%		
AerCap Ireland Capital DAC		
2.45%, due 10/29/26 (Ireland)	1,585,000	1,425,868
Air Lease Corp.		
2.30%, due 2/1/25	1,915,000	1,801,674
4.25%, due 9/15/24	630,000	619,767
Aircastle Ltd.		
5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(e)	1,765,000	1,447,300
Ally Financial, Inc.		
Series C	4 000 000	1 010 100
4.70% (7 Year Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (b)(e)	1,320,000	1,013,100
8.00%, due 11/1/31	1,685,000	1,855,769
Aviation Capital Group LLC	4 040 000	4 070 040
1.95%, due 1/30/26 (a)	1,210,000	1,076,313
Avolon Holdings Funding Ltd. (Ireland) (a)	1 515 000	1 255 050
2.125%, due 2/21/26	1,515,000	1,355,252
2.875%, due 2/15/25	1,830,000	1,716,239
Banco BTG Pactual SA (Brazil) (a)	0.600.000	0.005.000
2.75%, due 1/11/26	2,630,000	2,395,930
4.50%, due 1/10/25	280,000	269,640
Capital One Financial Corp.	055 000	644403
5.247%, due 7/26/30 (d)	655,000	644,107

	Principal Amount	Value
Corporate Bonds		
Diversified Financial Services		
Nomura Holdings, Inc.		
5.099%, due 7/3/25 (Japan)	\$ 1,845,000	\$ 1,839,058
OneMain Finance Corp.		
3.50%, due 1/15/27	885,000	769,699
6.125%, due 3/15/24	540,000	535,394
		18,765,110
Electric 1.5%		
AEP Texas, Inc.		
4.70%, due 5/15/32	1,135,000	1,130,483
Alabama Power Co.	.,,	1,100,100
3.00%, due 3/15/52	785,000	560,002
Arizona Public Service Co.		,
2.20%, due 12/15/31	1,930,000	1,533,323
Calpine Corp.	,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
5.125%, due 3/15/28 (a)	1,245,000	1,127,236
Duke Energy Carolinas LLC	, .,	, , ,
5.35%, due 1/15/53	675,000	713,142
Duquesne Light Holdings, Inc.	,	-,
3.616%, due 8/1/27 (a)	2,265,000	2,068,370
Edison International		
Series B		
5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (b)(e)	2,140,000	1,902,653
Entergy Louisiana LLC		
4.00%, due 3/15/33	1,615,000	1,524,884
Jersey Central Power & Light Co.		
2.75%, due 3/1/32 (a)	1,655,000	1,400,607
National Rural Utilities Cooperative Finance Corp.		
5.80%, due 1/15/33	1,065,000	1,148,378
Nevada Power Co.		
Series GG		
5.90%, due 5/1/53	530,000	605,229
Ohio Power Co.		
Series R		
2.90%, due 10/1/51	1,000,000	704,000
Public Service Co. of Oklahoma		
5.25%, due 1/15/33	415,000	429,655
Southern California Edison Co.		
Series E		
3.70%, due 8/1/25	870,000	847,275
4.00%, due 4/1/47	1,320,000	1,107,818
Virginia Electric and Power Co.		
2.95%, due 11/15/51	1,035,000	739,773
WEC Energy Group, Inc.		
6.719% (3 Month LIBOR + 2.113%), due 5/15/67 (b)	1,095,000	931,407
		18,474,235

	Principal Amount	Value
Corporate Bonds		
Entertainment 0.1%		
Namermedia Holdings, Inc.		
4.279%, due 3/15/32 (a)	\$ 1,340,000	\$ 1,192,539
Environmental Control 0.1%		
Stericycle, Inc.		
3.875%, due 1/15/29 (a)	280,000	248,433
Waste Connections, Inc.		
2.20%, due 1/15/32	575,000	476,657
		725,090
Food 0.2%		
JBS USA LUX SA		
5.75%, due 4/1/33 (a)	1,690,000	1,657,147
Smithfield Foods, Inc.		
4.25%, due 2/1/27 (a)	1,180,000	1,104,982
		2,762,129
Gas 0.2%		
lational Fuel Gas Co.		
2.95%, due 3/1/31	375,000	303,719
Piedmont Natural Gas Co., Inc.		
5.05%, due 5/15/52	760,000	735,079
Southern California Gas Co.		
Series W		
4.30%, due 1/15/49	845,000	739,890
Southern Co. Gas Capital Corp.		
Series 21A		
3.15%, due 9/30/51	1,180,000	826,576
		2,605,264
nsurance 0.8%		
Athene Global Funding		
2.50%, due 3/24/28 (a)	345,000	300,251
Equitable Holdings, Inc.		
5.00%, due 4/20/48	2,305,000	2,179,115
Peachtree Corners Funding Trust	0.40.000	0.45.00
3.976%, due 2/15/25 (a)	940,000	915,296
Protective Life Corp.	1 105 000	1 500 500
8.45%, due 10/15/39	1,195,000	1,506,503
Reliance Standard Life Global Funding II 2.50%, due 10/30/24 (a)	2,420,000	2,304,410
2:30%, due 10/30/24 (a) /oya Financial, Inc.	2,420,000	۷,۵04,411
3.65%, due 6/15/26	690,000	663,285
Villis North America, Inc.	030,000	000,20
2.95%, due 9/15/29	1,735,000	1,535,282
3.875%, due 9/15/49	440,000	338,420

	Principal Amount	Value
Corporate Bonds		
Internet 0.2%		
Expedia Group, Inc.		
3.25%, due 2/15/30	\$ 1,890,000	\$ 1,661,445
5.00%, due 2/15/26	60,000	60,044
6.25%, due 5/1/25 (a)	207,000	210,318
		1,931,807
Lodging 0.2%		
Las Vegas Sands Corp.		
3.20%, due 8/8/24	1,415,000	1,361,770
Sands China Ltd.		
5.625%, due 8/8/25 (Macao) (c)	1,310,000	1,302,264
		2,664,034
Media 0.2%		
DISH DBS Corp.		
5.75%, due 12/1/28 (a)	1,180,000	965,455
Grupo Televisa SAB		
5.25%, due 5/24/49 (Mexico)	350,000	328,385
Time Warner Cable Enterprises LLC		
8.375%, due 3/15/23	800,000	803,301
		2,097,141
Mining 0.1%		
Glencore Funding LLC		
1.625%, due 9/1/25 (Australia) (a)	1,900,000	1,741,842
Miscellaneous—Manufacturing 0.2%		
Textron Financial Corp.		
6.341% (3 Month LIBOR + 1.735%), due 2/15/42 (a)(b)	2,720,000	2,104,600
0il & Gas 0.0% ‡		
Gazprom PJSC Via Gaz Capital SA		
7.288%, due 8/16/37 (Russia) (a)(g)	745,000	596,000
Packaging & Containers 0.1%		
Berry Global, Inc.		
4.875%, due 7/15/26 (a)	200,000	194,800
Owens-Brockway Glass Container, Inc.	200,000	,
6.625%, due 5/13/27 (a)	821,000	804,911
		999,711
Pharmaceuticals 0.4%		
Becton Dickinson and Co.		
4.669%, due 6/6/47	460,000	434,098
CVS Health Corp.		
4.78%, due 3/25/38	1,110,000	1,062,490

	Principal Amount	Value
Corporate Bonds		
Pharmaceuticals		
Teva Pharmaceutical Finance Netherlands III BV (Israel)		
3.15%, due 10/1/26	\$ 2,370,000	\$ 2,126,317
4.75%, due 5/9/27	1,335,000	1,239,881
		4,862,786
Displines 1 20/		
Pipelines 1.2% Cheniere Corpus Christi Holdings LLC		
2.742%, due 12/31/39	1,580,000	1,294,938
DT Midstream, Inc.	1,300,000	1,234,330
4.30%, due 4/15/32 (a)	1,375,000	1,263,115
Energy Transfer LP	1,070,000	1,200,110
4.95%, due 6/15/28	980,000	974,418
5.35%, due 5/15/45	1,000,000	911,040
Enterprise Products Operating LLC	,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
3.95%, due 1/31/60	1,460,000	1,154,809
4.20%, due 1/31/50	405,000	345,488
Flex Intermediate Holdco LLC		
3.363%, due 6/30/31 (a)	2,030,000	1,655,290
Hess Midstream Operations LP (a)		
4.25%, due 2/15/30	320,000	280,258
5.50%, due 10/15/30	595,000	554,903
Holly Energy Partners LP		
6.375%, due 4/15/27 (a)	365,000	360,894
Kinder Morgan, Inc.		
5.20%, due 6/1/33	750,000	747,363
MPLX LP		
2.65%, due 8/15/30	1,050,000	895,342
Transcontinental Gas Pipe Line Co. LLC		
4.60%, due 3/15/48	2,070,000	1,869,997
Venture Global Calcasieu Pass LLC		
6.25%, due 1/15/30 (a)	1,080,000	1,100,282
Western Midstream Operating LP		
5.50%, due 2/1/50 (c)	860,000	746,050
		14,154,187
Real Estate 0.1%		
Realogy Group LLC		
5.75%, due 1/15/29 (a)	970,000	754,214
Real Estate Investment Trusts 1.0%		
American Tower Corp.		
3.375%, due 10/15/26	1,920,000	1,822,167
3.60%, due 1/15/28 (f)	1,025,000	963,622
Digital Realty Trust LP	,,,,,,,,,	,
4.45%, due 7/15/28	2,255,000	2,185,269
GLP Capital LP	,,	
3.35%, due 9/1/24	1,280,000	1,235,430
	,,	,,

	Principal Amount	Valu
Corporate Bonds		
Real Estate Investment Trusts		
Invitation Homes Operating Partnership LP		
2.00%, due 8/15/31	\$ 1,600,000	\$ 1,241,76
Iron Mountain, Inc.		
5.25%, due 7/15/30 (a)	1,285,000	1,162,84
Office Properties Income Trust		
2.40%, due 2/1/27	1,335,000	1,026,27
Starwood Property Trust, Inc. (a)		
3.75%, due 12/31/24	1,120,000	1,063,63
4.375%, due 1/15/27	940,000	843,650
		11,544,65
Retail 0.4%		
AutoNation, Inc.		
4.75%, due 6/1/30	1,680,000	1,576,18
Nordstrom, Inc.		
4.25%, due 8/1/31	1,260,000	946,140
QVC, Inc.	,,	,
4.375%, due 9/1/28	1,640,000	1,057,76
Victoria's Secret & Co.	.,	.,,.
4.625%, due 7/15/29 (a)	1,020,000	847,35
	, ,	4,427,44
Software 0.0% ‡		
Fidelity National Information Services, Inc.	655,000	656,750
5.10%, due 7/15/32	655,000	
Telecommunications 0.7%		
Altice France SA		
5.125%, due 7/15/29 (France) (a)	2,100,000	1,648,33
AT&T, Inc.	2,.00,000	.,0.0,00.
3.50%, due 9/15/53	1,449,000	1,069,28
3.65%, due 9/15/59	880,000	645,130
Sprint Spectrum Co. LLC	300,000	0.0,.0
4.738%, due 3/20/25 (a)	2,033,444	2,017,219
T-Mobile US, Inc.	2,000,	2,011,211
2.625%, due 2/15/29	715,000	624,910
Verizon Communications, Inc.	7 10,000	02 1,0 1
5.706% (3 Month LIBOR + 1.10%), due 5/15/25 (b)	2,705,000	2,741,38
0.7 00% (0 Wichart Elbort 1 1.10%), ddo 0/10/20 (b)	2,7 00,000	8,746,26
Total Cornerate Danda		0,740,20
Total Corporate Bonds (Cost \$262,942,695)		236,933,63
(4		
Foreign Government Bonds 0.6%		
Brazil 0.0% ‡		
Brazil Government Bond		
3.75%, due 9/12/31 (f)	420,000	360,428

	Principal Amount	Value
Foreign Government Bonds		
Chile 0.1%		
Chile Government Bond		
2.55%, due 7/27/33	\$ 485,000	\$ 394,984
Empresa Nacional del Petroleo		
3.45%, due 9/16/31 (a)	1,695,000	1,445,122
		1,840,106
Colombia 0.2%		
Colombia Government Bond		
3.25%, due 4/22/32 (f)	1,780,000	1,309,534
4.50%, due 1/28/26	560,000	534,464
		1,843,998
Mexico 0.3%		
Comision Federal de Electricidad		
3.875%, due 7/26/33 (a)	2,755,000	2,176,827
Mexico Government Bond	, ,	
3.75%, due 4/19/71	1,460,000	978,352
		3,155,179
Total Foreign Government Bonds		
(Cost \$9,106,330)		7,199,711
Loan Assignments 0.1%		
Diversified/Conglomerate Service 0.1%		
TruGreen LP (b)		
First Lien Second Refinancing Term Loan		
8.57% (1 Month LIBOR + 4.00%), due 11/2/27	752,429	695,056
Second Lien Initial Term Loan		
13.176% (3 Month LIBOR + 8.50%), due 11/2/28	580,000	411,800
		1,106,856
Total Loan Assignments		
(Cost \$1,317,881)		1,106,856
		1,106,856
(Cost \$1,317,881)		1,106,856
(Cost \$1,317,881) Mortgage-Backed Securities 12.0%		1,106,856
(Cost \$1,317,881) Mortgage-Backed Securities 12.0% Agency (Collateralized Mortgage Obligations) 4.9%		1,106,856
(Cost \$1,317,881) Mortgage-Backed Securities 12.0% Agency (Collateralized Mortgage Obligations) 4.9% FHLMC	3,133,769	
(Cost \$1,317,881) Mortgage-Backed Securities 12.0% Agency (Collateralized Mortgage Obligations) 4.9% FHLMC REMIC, Series 5021, Class SA	3,133,769	
Mortgage-Backed Securities 12.0% Agency (Collateralized Mortgage Obligations) 4.9% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h)	3,133,769 2,416,143	117,114
Mortgage-Backed Securities 12.0% Agency (Collateralized Mortgage Obligations) 4.9% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5187, Class SA (zero coupon) (SOFR 30A + 1.80%), due 1/25/52 (b)(h) REMIC, Series 5200, Class SA		117,114
Mortgage-Backed Securities 12.0% Agency (Collateralized Mortgage Obligations) 4.9% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5187, Class SA (zero coupon) (SOFR 30A + 1.80%), due 1/25/52 (b)(h)		117,114
Mortgage-Backed Securities 12.0% Agency (Collateralized Mortgage Obligations) 4.9% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5187, Class SA (zero coupon) (SOFR 30A + 1.80%), due 1/25/52 (b)(h) REMIC, Series 5200, Class SA	2,416,143	117,11 <i>-</i> 12,32
Mortgage-Backed Securities 12.0% Agency (Collateralized Mortgage Obligations) 4.9% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5187, Class SA (zero coupon) (SOFR 30A + 1.80%), due 1/25/52 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h)	2,416,143	117,114 12,328 89,558
Mortgage-Backed Securities 12.0% Agency (Collateralized Mortgage Obligations) 4.9% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5187, Class SA (zero coupon) (SOFR 30A + 1.80%), due 1/25/52 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4988, Class BA	2,416,143 2,654,321	1,106,856 117,114 12,328 89,555 381,268

Remote Collateralized Mortgage Obligations FEMILO Series 4094. Class TS		Principal Amount	Value
FFEMIC, Series 4994, Class TS FEMIC, Series 5970, Class PI 3.00%, due 972550 (p) 1.681,441 268,438 FEMIC, Series 5071, Class MI 3.00%, due 972550 (p) 1.743,185 276,464 FEMIC, Series 5071, Class MI 3.00%, due 972550 (p) 1.743,185 276,464 FEMIC, Series 5071, Class MI 3.00%, due 972550 (p) 1.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004 3.298,004	Mortgage-Backed Securities		
REMIC, Series 4994, Class 15	Agency (Collateralized Mortgage Obligations)		
1.504% (f Month LIBOR + 6.10%), due 7/25/50 (ph) 2.094.911 3.205.318 REMIC, Series 5070, Class P1 1.681.441 2.666.438 REMIC, Series 5011, Class M1 1.743.185 2.279.646 REMIC, Series 5012, Class M1 1.300%, due 19/25/50 (ph) 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.00% 1.300.	FHLMC		
EBMIC, Series 5071, Class P1 3.00%, due 8/25/50 (h)	REMIC, Series 4994, Class TS		
3.00%, due 9t/25/50 (h) 1,681 M1 266,438 M2	1.594% (1 Month LIBOR + 6.10%), due 7/25/50 (b)(h)	\$ 2,094,911	\$ 253,518
FEMIC, Series 5011, Class MI	REMIC, Series 5070, Class PI		
3.00%, due 9/25/50 (h) 1,743,185 279,646 REMIC, Series 5023, Class II 3.00%, due 10/25/50 (h) 1,398,034 219,479 REMIC, Series 5044, Class IP 3.00%, due 10/25/51 (h) 2,052,509 3.00%, due 10/25/51 (h) 1,724,976 196,082 REMIC, Series 5000, Class FA 4.00%, (SDFR 30A + 0.50%), due 2/25/52 (h) 1,000,000,000,000,000,000,000,000,000,0		1,681,441	266,438
PEMIC, Series 5023, Class LI 3,00%, due 10/2650 (b) 1,396,034 219,479 1,500 2,052,509 314,479 1,500 2,052,509 314,479 1,500 2,052,509 314,479 1,500 2,052,509 314,479 1,500 2,052,509 314,479 1,500 2,052,509 314,479 1,500 2,052,509 3,50%, due 10/2561 (b) 1,244,511 203,395 1,500 2,50%, due 10/2561 (b) 1,244,511 2,03,395 1,500 2,50%, due 11/25650 (b) 1,244,511 2,03,395 1,500 2,50%, due 2/25/52 (b) 841,158 779,308 1,500 2,50% 2,50%, due 2/25/52 (b) 3,50%, due 11/2650 (b) 3,50%, due 11/2650 (b) 3,50%, due 2/25/52 (b) 3,50%, due 2			
3.00%, due 10/25/50 (h) 1,398,034 219,479 REMIC, Series 5094, Class IP 3.00%, due 40/25/51 (h) 2,052,519 REMIC, Series 5160 3.00%, due 10/25/51 (h) 1,724,976 195,082 REMIC, Series 5160 3.00%, due 11/25/50 (h) 1,724,976 195,082 REMIC, Series 5040 3.50%, due 11/25/50 (h) 1,244,511 203,395 REMIC, Series 5200, Class FA 4.00% (SOFR 30A + 0.50%), due 2/25/52 (h) 700,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,000 190,00		1,743,185	279,646
REMIC, Series 5094, Class IP 2,052,501 0, 2,052,509 314,479 18,000 17,24,976 195,082 18,000 17,24,976 195,082 18,000 17,24,976 195,082 18,000 17,24,976 195,082 18,000 17,24,976 195,082 18,000 17,24,976 195,082 18,000 17,24,511 203,395 18,000 17,24,511 203,395 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000 18,000		1,000,004	040 470
3.00%, due 4/25/51 (h) 2,052,509 314,479 REMIC, Series 5160 3.00%, due 1025/51 (h) 1,724,976 195,082 REMIC, Series 5040 3.50%, due 11725/50 (h) 1,244,511 203,395 REMIC, Series 5020, Class FA 4.00% (SORT 30A + 0.50%), due 2/25/52 (b) 841,158 779,308 FILMC, Siries Series 311 (zero coupon), due 8/15/43 709,381 545,997 Series 311, Class S1 1.491% (1 Month LIBOR + 5.95%), due 8/15/43 (b)(h) 2,018,019 Series 391, Class S0, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,352,464 5,687 REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,352,464 5,687 REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.55%), due 2/25/52 (b)(h) 1,352,464 2,254,269 REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.55%), due 2/25/52 (b)(h) 1,352,464 2,254,269 REMIC, Series 2022-140, Class SD 1.50%, due 7/25/50 REMIC, Series 2021-40, Class SD 1.50%, due 7/25/50 REMIC, Series 2021-40, Class SD 1.50%, due 7/25/50 REMIC, Series 2021-40, Class SD 1.50%, due 7/25/50 REMIC, Series 2021-10, Class SD 2.50%, due 3/25/51 (b) 3,000, 300, 300, 300, 300, 300, 300, 3		1,398,034	219,479
REMIC, Series 5160 3.00%, due 1025/51 (h) 1,724,976 195,082 REMIC, Series 5040 3.50%, due 11/25/50 (h) 1,244,511 203,395 REMIC, Series 5200, Class FA 4.00% (SOFR 30A + 0.50%), due 2/25/52 (b) 841,158 779,308 FHLMC, Sfrijss Series 311 (zero coupon), due 8/15/43 709,381 545,997 Series 311, Class S1 1.491% (1 Month LIBOR + 5.95%), due 8/15/43 (b)(h) 2,023,146 218,019 Series 389, Class C3 2.00%, due 6/15/52 (h) 2,044,132 378,203 FRIMA REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 1,352,464 36,878 REMIC, Series 2022-3, Class SN (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 1,352,464 36,878 REMIC, Series 2022-10, Class SA REMIC, Series 2022-10, Class SA REMIC, Series 2022-10, Class SB 1.444% (50FR 30A + 2.55%), due 2/25/52 (b)(h) 1,352,464 36,878 REMIC, Series 2022-10, Class SB 1.444% (1 Month LIBOR + 5.56%), due 9/25/47 (b)(h) 2,254,4784 272,887 REMIC, Series 2021-14, Class SI 1.444% (1 Month LIBOR + 5.56%), due 9/25/47 (b)(h) 2,044,718 36,718 REMIC, Series 2021-14, Class SI 1.544% (1 Month LIBOR + 5.56%), due 9/25/47 (b)(h) 2,045,718 REMIC, Series 2021-14, Class SI 1.544% (1 Month LIBOR + 5.05%), due 6/25/46 (b)(h) 1,304,845 36,846 REMIC, Series 2021-14, Class SI 1.544% (1 Month LIBOR + 5.05%), due 6/25/46 (b)(h) 1,304,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,846 36,84		0.050.500	014.470
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REMIC, Series 5040 3,50%, due 11/25/50 (b) 1,244,511 203,395 REMIC, Series 5200, Class FA 4,00%, (60FR 30A + 0.50%), due 2/25/52 (b) 841,158 779,308 FHLMC, Strips Series 311 Carro coupon), due 8/15/43 709,381 545,997 Series 311, Class S1 1.491% (1 Morth LIBOR + 5.95%), due 8/15/43 (b)(h) 2,023,146 218,019 Series 399, Class C35 2,00%, due 6/15/52 (b) 2,944,132 378,203 FNMA REMIC, Series 2022-5, Class SN Carro coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 3,567 REMIC, Series 2022-3, Class YS Carro coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 3,5687 REMIC, Series 2022-3, Class YS Carro coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 3,588 REMIC, Series 2022-10, Class S1 1.444% (50FR 30A + 5.75%), due 2/25/52 (b)(h) 2,568 REMIC, Series 2021-40, Class S1 1.444% (1 Morth LIBOR + 5.95%), due 9/25/47 (b)(h) 2,544,784 272,887 REMIC, Series 2021-40, Class SB 1.50%, due 7/25/50 430,907 340,256 REMIC, Series 2021-12, Class JB 1.50%, due 7/25/50 430,907 340,256 REMIC, Series 2021-12, Class JB 1.50%, due 7/25/50 1,0 3,70,332 205,149 REMIC, Series 2021-12, Class JI 2.50%, due 3/25/51 (h) 3,70,432 205,149 REMIC, Series 2021-14, Class JI 2.50%, due 3/25/51 (h) 3,93,3496 493,273 REMIC, Series 2021-14, Class JI 2.50%, due 3/25/51 (h) 3,93,3496 493,273 REMIC, Series 2021-14, Class JI 2.50%, due 3/25/51 (h) 3,93,3496 493,273 REMIC, Series 2021-14, Class JI 2.50%, due 3/25/51 (h) 3,93,3496 493,273 REMIC, Series 2021-14, Class JI 2.50%, due 3/25/51 (h) 3,93,3496 493,273 REMIC, Series 2021-14, Class JI 2.50%, due 3/25/51 (h) 3,93,3496 493,273 REMIC, Series 2021-14, Class JI 2.50%, due 3/25/51 (h) 3,93,3496 493,273 REMIC, Series 2021-15, Class JI 2.50%, due 3/25/51 (h) 3,93,3496 493,273		1 794 076	105.000
3.50%, due 11/25/50 (h) 1,244,511 203,395 REMIC, Series 5200, Class FA 4.00% (SOFR 30A + 0.50%), due 2/25/52 (b) 7,308 FHLIMC, Siries S2001, due 8/15/43 709,381 FHLIMC, Siries S311 1,287 (coupon), due 8/15/43 709,381 545,997 Series 311, Class S1 1.491% (1 Month LIBOR + 5.95%), due 8/15/43 (b)(h) 2,023,146 218,019 Series 389, Class C35 2,00%, due 6/15/52 (h) 2,944,132 378,203 FNMA REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,352,464 5,687 REMIC, Series 2022-3, Class YS 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 1,352,464 5,687 REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 1,352,464 5,687 REMIC, Series 2021-40, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 1,352,464 5,687 REMIC, Series 2021-40, Class SB 1.50%, due 7/25/50 430,000 9/25/47 (b)(h) 2,534,784 2,536,786 REMIC, Series 2021-40, Class SB 1.50%, due 7/25/50 1,000 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300 1,300		1,724,970	195,062
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4.00% (SOFR 30A + 0.50%), due 2/25/52 (b) FHLMC, Strips Series 311 Cero Coupon), due 8/15/43 Series 311, Class S1 1.491% (1 Month LIBOR + 5.95%), due 8/15/43 (b)(h) Series 392, Class C35 2.00%, due 6/15/52 (h) REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) REMIC, Series 2022-3, Class SA REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.95%), due 9/25/54 (b)(h) REMIC, Series 2022-10, Class SA 1.44% (I Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2021-10, Class SA 1.50%, due 7/25/50 1.50%, due 7/25/50 1.50%, due 7/25/50 REMIC, Series 2021-12, Class BD 1.50%, due 7/25/50 1.50%, due 7/25/50 REMIC, Series 2021-12, Class SB 1.50%, due 7/25/50 1.50%, due 7/25/50 REMIC, Series 2021-12, Class SB 1.50%, due 3/25/51 (h) REMIC, Series 2021-12, Class LI 2.50%, due 3/25/51 (h) REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 (h) REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 (h) REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 (h) REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 (h) REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 (h) REMIC, Series 2021-37, Class CY		1,244,011	200,090
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Series 311 (zero coupon), due 8/15/43 545,997 Series 311, Class S1 709,381 545,997 1.491% (1 Month LIBOR + 5,95%), due 8/15/43 (b)(h) 2,023,146 218,019 Series 389, Class C35 2,00%, due 6/15/52 (h) 2,944,132 378,203 FRMIC, Series 2022-5, Class SN 2,944,132 378,203 REMIC, Series 2022-5, Class SN 3,52,464 5,687 REMIC, Series 2022-3, Class YS 3,728,706 165,383 REMIC, Series 2022-3, Class SA 1,548,445 206,290 REMIC, Series 2022-10, Class SA 1,548,445 206,290 REMIC, Series 2021-40, Class SI 1,548,445 206,290 REMIC, Series 2021-47, Class SB 2,544,784 272,887 REMIC, Series 2021-47, Class SB 3,000 340,907 340,907 340,907 REMIC, Series 2021-57, Class SN 2,000, due 3/25/51 (h) 2,050,510 233,460 REMIC, Series 2021-12, Class JI 3,000, due 3/25/51 (h) 3,370,432 205,149 REMIC, Series 2021-14, Class LI 3,250, due 3/25/51 (h) 3,923,496 493,273 REMIC, Series 2021-34, Class MI<		041,100	770,000
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1.491% (1 Month LIBOR + 5.95%), due 8/15/43 (b)(h) Series 389, Class C35 2.00%, due 6/15/52 (h) 2.944,132 378,203 FNMA REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2021-40, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2021-40, Class SA 1.44% (SOFR 30A + 5.75%), due 9/25/47 (b)(h) REMIC, Series 2021-40, Class SA 1.44% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2020-47, Class BD 1.50%, due 7/25/50 REMIC, Series 2020-47, Class BD 1.50%, due 7/25/50 REMIC, Series 2021-12, Class JI 2.50%, due 3/25/51 (h) 1,370,432 2.50%, due 3/25/51 (h) 2.50%, due 3/25/51 (h) 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,923,496 3,9			,,,,,
Series 389, Class C35 2.00%, due 6/15/52 (h) 2,944,132 378,203 FNMA REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,352,464 5,687 REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 9,728,706 165,383 REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 1,548,445 206,290 REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) 2,544,784 272,887 REMIC, Series 2020-47, Class BD 1.50%, due 7/25/50 430,907 340,256 REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) 2,050,510 233,460 REMIC, Series 2021-12, Class JI 2.50%, due 3/25/51 (h) 1,370,432 205,149 REMIC, Series 2021-13, Class LI 2.50%, due 3/25/51 (h) 31,370,432 205,149 REMIC, Series 2021-34, Class II 2.50%, due 3/25/51 (h) 3,923,496 493,273 REMIC, Series 2021-34, Class II 2.50%, due 3/25/51 (h) 3,923,496 493,273 REMIC, Series 2021-54, Class II 2.50%, due 6/25/51 (h) 6,000,000,000,000,000,000,000,000,000,0		2,023,146	218,019
FRMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2020-47, Class BD 1.50%, due 7/25/50 REMIC, Series 2021-72, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2021-12, Class JI 2.50%, due 3/25/51 (h) REMIC, Series 2021-10, Class LI 2.50%, due 3/25/51 (h) REMIC, Series 2021-34, Class LI 2.50%, due 3/25/51 (h) REMIC, Series 2021-54, Class HI 2.50%, due 3/25/51 (h) REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) REMIC, Series 2021-57, Class CY			
REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2021-40, Class BD 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2021-40, Class SI 1.50%, due 7/25/50 REMIC, Series 2021-47, Class BD 1.50%, due 7/25/50 REMIC, Series 2021-12, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2021-12, Class JI 2.50%, due 3/25/51 (h) REMIC, Series 2021-10, Class LI 2.50%, due 3/25/51 (h) REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 (h) REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 (h) REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) REMIC, Series 2021-54, Class HI	2.00%, due 6/15/52 (h)	2,944,132	378,203
(zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,352,464 5,687 REMIC, Series 2022-3, Class YS 9,728,706 165,383 (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 9,728,706 165,383 REMIC, Series 2022-10, Class SA 1,548,445 206,290 REMIC, Series 2021-40, Class SI 2,544,784 272,887 1.44% (1 Month LIBOR + 5,95%), due 9/25/47 (b)(h) 2,544,784 272,887 REMIC, Series 2020-47, Class BD 430,907 340,256 1.50%, due 7/25/50 430,907 340,256 REMIC, Series 2021-12, Class SI 2,050,510 233,460 REMIC, Series 2021-12, Class JI 1,370,432 205,149 REMIC, Series 2021-10, Class LI 1,370,432 205,149 REMIC, Series 2021-34, Class MI 931,590 139,143 REMIC, Series 2021-34, Class MI 3,923,496 493,273 REMIC, Series 2021-54, Class HI 3,923,496 493,273 REMIC, Series 2021-54, Class HI 5,50%, due 6/25/51 (h) 640,200 79,723 REMIC, Series 2013-77, Class CY 640,200 79,723	FNMA		
REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 1.65,383 REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 1,548,445 206,290 REMIC, Series 2021-40, Class SI 2,544,784 272,887 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) 2,544,784 272,887 REMIC, Series 2020-47, Class BD 430,907 340,256 1.50%, due 7/25/50 430,907 340,256 REMIC, Series 2016-57, Class SN 2,050,510 233,460 REMIC, Series 2021-12, Class JI 1,370,432 205,149 2.50%, due 3/25/51 (h) 3,137,432 205,149 REMIC, Series 2021-10, Class LI 931,590 139,143 REMIC, Series 2021-34, Class MI 3,923,496 493,273 REMIC, Series 2021-34, Class HI 3,923,496 493,273 REMIC, Series 2021-54, Class HI 640,200 79,723 REMIC, Series 2013-77, Class CY 640,200 79,723	REMIC, Series 2022-5, Class SN		
(zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 9,728,706 165,383 REMIC, Series 2022-10, Class SA 1,548,445 206,290 REMIC, Series 2021-40, Class SI 2,544,784 272,887 REMIC, Series 2020-47, Class BD 430,907 340,256 REMIC, Series 2016-57, Class SN 2,050,510 233,460 REMIC, Series 2021-12, Class JI 2,050,510 233,460 REMIC, Series 2021-10, Class LI 1,370,432 205,149 REMIC, Series 2021-34, Class MI 931,590 139,143 REMIC, Series 2021-34, Class MI 3,923,496 493,273 REMIC, Series 2021-54, Class HI 2,50%, due 3/25/51 (h) 3,923,496 493,273 REMIC, Series 2021-54, Class HI 2,50%, due 6/25/51 (h) 640,200 79,723 REMIC, Series 2013-77, Class CY 640,200 79,723	(zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h)	1,352,464	5,687
REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 1,548,445 206,290 REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) 2,544,784 272,887 REMIC, Series 2020-47, Class BD 1.50%, due 7/25/50 430,907 340,256 REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) 2,050,510 233,460 REMIC, Series 2021-12, Class JI 2.50%, due 3/25/51 (h) 1,370,432 205,149 REMIC, Series 2021-10, Class LI 2.50%, due 3/25/51 (h) 931,590 139,143 REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 (h) 3,923,496 493,273 REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) 640,200 79,723 REMIC, Series 2013-77, Class CY	REMIC, Series 2022-3, Class YS		
1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 1,548,445 206,290 REMIC, Series 2021-40, Class SI 2,544,784 272,887 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) 2,544,784 272,887 REMIC, Series 2020-47, Class BD 430,907 340,256 REMIC, Series 2016-57, Class SN 2,050,510 233,460 REMIC, Series 2021-12, Class JI 2,050,510 233,460 REMIC, Series 2021-10, Class LI 1,370,432 205,149 REMIC, Series 2021-10, Class LI 931,590 139,143 REMIC, Series 2021-34, Class MI 3,923,496 493,273 REMIC, Series 2021-54, Class HI 2,50%, due 6/25/51 (h) 640,200 79,723 REMIC, Series 2013-77, Class CY 640,200 79,723	(zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h)	9,728,706	165,383
REMIC, Series 2021-40, Class SI 2,544,784 272,887 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) 2,544,784 272,887 REMIC, Series 2020-47, Class BD 430,907 340,256 REMIC, Series 2016-57, Class SN 2,050,510 233,460 REMIC, Series 2021-12, Class JI 2,050,510 233,460 REMIC, Series 2021-10, Class LI 1,370,432 205,149 REMIC, Series 2021-10, Class LI 931,590 139,143 REMIC, Series 2021-34, Class MI 3,923,496 493,273 REMIC, Series 2021-54, Class HI 3,923,496 493,273 REMIC, Series 2021-54, Class HI 640,200 79,723 REMIC, Series 2013-77, Class CY	REMIC, Series 2022-10, Class SA		
1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) 2,544,784 272,887 REMIC, Series 2020-47, Class BD 430,907 340,256 1.50%, due 7/25/50 430,907 340,256 REMIC, Series 2016-57, Class SN 2,050,510 233,460 REMIC, Series 2021-12, Class JI 1,370,432 205,149 REMIC, Series 2021-10, Class LI 931,590 139,143 REMIC, Series 2021-34, Class MI 3,923,496 493,273 REMIC, Series 2021-54, Class HI 640,200 79,723 REMIC, Series 2013-77, Class CY 640,200 79,723	1.44% (S0FR 30A + 5.75%), due 2/25/52 (b)(h)	1,548,445	206,290
REMIC, Series 2020-47, Class BD 1.50%, due 7/25/50 REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2021-12, Class JI 2.50%, due 3/25/51 (h) REMIC, Series 2021-10, Class LI 2.50%, due 3/25/51 (h) 931,590 139,143 REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 (h) 3.923,496 493,273 REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) 640,200 79,723 REMIC, Series 201-77, Class CY	REMIC, Series 2021-40, Class SI		
1.50%, due 7/25/50 430,907 340,256 REMIC, Series 2016-57, Class SN 340,256 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) 2,050,510 233,460 REMIC, Series 2021-12, Class JI 325/51 (h) 1,370,432 205,149 REMIC, Series 2021-10, Class LI 931,590 139,143 REMIC, Series 2021-34, Class MI 3,923,496 493,273 REMIC, Series 2021-54, Class HI 40,200 79,723 REMIC, Series 2013-77, Class CY 640,200 79,723		2,544,784	272,887
REMIC, Series 2016-57, Class SN 2,050,510 233,460 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) 2,050,510 233,460 REMIC, Series 2021-12, Class JI 1,370,432 205,149 REMIC, Series 2021-10, Class LI 931,590 139,143 REMIC, Series 2021-34, Class MI 3,923,496 493,273 REMIC, Series 2021-54, Class HI 640,200 79,723 REMIC, Series 2013-77, Class CY 640,200 79,723			
1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) 2,050,510 233,460 REMIC, Series 2021-12, Class JI 1,370,432 205,149 REMIC, Series 2021-10, Class LI 931,590 139,143 REMIC, Series 2021-34, Class MI 3,923,496 493,273 REMIC, Series 2021-54, Class HI 50%, due 6/25/51 (h) 640,200 79,723 REMIC, Series 2013-77, Class CY 640,200 79,723		430,907	340,256
REMIC, Series 2021-12, Class JI 1,370,432 205,149 REMIC, Series 2021-10, Class LI 250%, due 3/25/51 (h) 931,590 139,143 REMIC, Series 2021-34, Class MI 3,923,496 493,273 REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) 640,200 79,723 REMIC, Series 2013-77, Class CY 640,200 79,723			
2.50%, due 3/25/51 (h) 1,370,432 205,149 REMIC, Series 2021-10, Class LI 2.50%, due 3/25/51 (h) 931,590 139,143 REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 (h) 3,923,496 493,273 REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) 640,200 79,723 REMIC, Series 2013-77, Class CY		2,050,510	233,460
REMIC, Series 2021-10, Class LI 2.50%, due 3/25/51 (h) REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 (h) 3,923,496 493,273 REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) 640,200 79,723 REMIC, Series 2013-77, Class CY		1.070.400	205 1 10
2.50%, due 3/25/51 (h) 931,590 139,143 REMIC, Series 2021-34, Class MI 3,923,496 493,273 REMIC, Series 2021-54, Class HI 640,200 79,723 REMIC, Series 2013-77, Class CY 640,200 79,723		1,370,432	205,149
REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 (h) 3,923,496 493,273 REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) 640,200 79,723 REMIC, Series 2013-77, Class CY		021 500	100 140
2.50%, due 3/25/51 (h) 3,923,496 493,273 REMIC, Series 2021-54, Class HI 50%, due 6/25/51 (h) 640,200 79,723 REMIC, Series 2013-77, Class CY 79,723		931,590	139,143
REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) 640,200 79,723 REMIC, Series 2013-77, Class CY		3 023 408	AQQ 979
2.50%, due 6/25/51 (h) 640,200 79,723 REMIC, Series 2013-77, Class CY		3,923,490	493,273
REMIC, Series 2013-77, Class CY		640 200	70 722
		040,200	13,123
	3.00%, due 7/25/43	1,361,288	1,258,224

Remoto (Collateralized Mortgage Obligations) RIMAN REMOt (Series 2021-53, Class Gl 3.00%, due 7.25648 (h) \$ 5.151,684 \$ 7.98,689 \$ 3.00%, due 7.25648 (h) 7.97,595 7.32,286 \$ 3.00%, due 7.25648 (h) 7.97,595 7.32,286 \$ 3.00%, due 7.25649 7.97,595 7.32,286 7.97,595 7.32,286 7.97,595 7.32,286 7.97,595 7.32,286 7.97,595 7.32,286 7.98,689 7.97,595 7.32,286 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,689 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699 7.98,699		Principal Amount	Value
REMIC, Series 2021-53, Class Gl	Mortgage-Backed Securities		
REMIC, Series 2021-83, Class GI	Agency (Collateralized Mortgage Obligations)		
3.00%, due 7/25/48 (b) \$ 7,98,689 FRMC, Series 2019-13, Clases PE 3.00%, due 3/25/51 (b) 7,997 7,997 7,997 7,997 7,997 7,997 7,997 8,999 FRMC, Series 2021-12, Clases GC 3.00%, due 3/25/51 (b) 3.853,345 5,897,625 FRMC, Series 2021-12, Clases GC 3.00%, due 7/25/50 1,1634,879 1,544,300 1,245/51 (b) 2,452,065 1,244,571 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006 1,245,006	FNMA		
PEMIC, Series 2019-13, Class PE	REMIC, Series 2021-53, Class Gl		
3.00%_due 3/25/49	3.00%, due 7/25/48 (h)	\$ 5,151,664	\$ 798,689
REMIC, Series 2021-85, Class BI 3.00%, due 1262551 (p) 3.853,345 597,625 REMIC, Series 2021-12, Class GC 1,634,879 1,548,305 REMIC, Series 2021-12, Class ID 3,50%, due 272575 (p) 2,452,065 484,571 REMIC, Series 2021-10, Class DA 3,50%, due 372576 (p) 2,452,065 484,571 REMIC, Series 2020-10, Class DA 3,50%, due 372576 (p) 4,963,884 736,612 REMIC, Series 2020-10, Class DA 3,50%, due 972575 (p) 4,963,884 736,612 REMIC, Series 2020-10, Class C77 2,50%, due 972575 (p) 4,963,884 736,612 REMICA Series 2019-145, Class LS 2,250%, due 972575 (p) 1,461,844 Series 2019-145, Class LS 2,250%, due 972575 (p) 1,461,844 Series 2019-145, Class SA 2,462,83%, due 11/20/49 (b)(h) 1,084,086 18,570 Series 2020-10, Class YS 2,464 2,468 2,468 2,468 2,468 Cerro coupon() (1 Month LIBOR + 2,83%), due 11/20/49 (b)(h) 2,648 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468 2,468	REMIC, Series 2019-13, Class PE		
3.00%, due 122561 (h) REMIC, Series 2021-12, Class GC 3.00%, due 72560 1.634,879 1.544,306 REMIC, Series 2021-13, Class ID 3.50%, due 32551 (h) REMIC, Series 2021-16, Class ID 3.50%, due 32551 (h) REMIC, Series 2021-16, Class DA 3.50%, due 32560 REMIC, Series 2021-16, Class DA 3.50%, due 32560 REMIC, Series 2021-16, Class DA 3.50%, due 32560 REMIC, Series 2021-16, Class DA 3.50%, due 32551 (h) REMIC, Series 2021-16, Class DA 3.50%, due 32551 (h) REMIC, Series 2021-16, Class DA 3.50%, due 32551 (h) REMIC, Series 2021-16, Class DA 3.50%, due 92551 (h) REMIC, Series 2021-16, Class DA 3.50%, due 92551 (h) REMIC, Series 2021-13, Class LS (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h) REMIC, Series 2021-13, Class DA 3.50%, due 92500 REMIC, Series 2021-13, Class DA 3.50%, due 92500 REMIC, Series 2021-13, Class DA 3.50%, due 92505 (b) REMIC, Series 2021-13, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2021-13, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2021-13, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2021-13, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2021-13, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2021-13, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2021-13, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2021-13, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2021-13, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2022-14, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2022-14, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2022-14, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2022-14, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2022-14, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2022-14, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2022-14, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2022-14, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2022-14, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2022-14, Class DA 3.50%, due 92505 (b)(h) REMIC, Series 2022-14, Class DA 3.50%, due 925050 (c)(h) REMIC, Series 2022-14, Class DA 3.50%, due 925050 (c)(h) REMIC, Series 202	3.00%, due 3/25/49	797,957	732,285
REMIC, Series 2021-12, Class GC 1,534,879 1,548,305 REMIC, Series 2021-8, Class ID 3,50%, due 3/25/51 (h) 2,452,066 484,571 3,50%, due 3/25/51 (h) 2,452,066 484,571 3,50%, due 3/25/51 (h) 1,537,967 1,461,844 7,80%, due 3/25/51 (h) 1,537,967 1,461,844 7,80%, due 3/25/51 (h) 4,963,884 736,612 7,80%, due 3/25/51 (h) 4,087 4,963,884 736,612 7,80%, due 3/25/51 (h) 4,087 4,963,884 736,612 7,80%, due 3/25/51 (h) 4,087 4,963,884 7,96%, due 3/25/51 (h) 4,087 4,963,884 7,96%, due 3/25/51 (h) 4,087 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884 4,963,884	REMIC, Series 2021-85, Class Bl		
3.50%, due 7/25/50	3.00%, due 12/25/51 (h)	3,853,345	587,625
REMIC, Series 2021-8, Class ID 2,452,065 484,571 1,537,595 1,618,544 1,537,595 1,618,544 1,537,595 1,618,544 1,537,595 1,618,544 1,537,595 1,618,544 1,537,595 1,618,544 1,537,595 1,618,544 1,537,595 1,618,544 1,537,595 1,618,544 1,537,595 1,618,544 1,537,595 1,618,544 1,537,595 1,618,544 1,537,595 1,618,544 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595 1,537,595	REMIC, Series 2021-12, Class GC		
3.50%, due 3/25/51 (h) REMIC, Series 2020-10, Class DA 3.50%, due 3/25/560 REMIC, Series 2020-10, Class DA 3.50%, due 3/25/560 REMIC, Series 427, Class C77 2.50%, due 9/25/51 (h) REMIC, Series 427, Class C77 2.50%, due 9/25/51 (h) REMIC, Series 427, Class C77 2.50%, due 9/25/51 (h) REMIC, Series 427, Class C77 2.50%, due 9/25/51 (h) REMIC, Series 2019-145, Class LS (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h) Remic 2019-136, Class LS (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h) Remic 2019-136, Class VS (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/50 (b)(h) Remic 2020-1, Class VS (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) Remic 2021-17, Class SN (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) Remic 2021-17, Class SN (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) Remic 2021-17, Class SN (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) Remic 2021-17, Class SN (zero coupon) (2007-204-205/204), due 6/20/51 (b)(h) Remic 2021-136, Class SB (zero coupon) (2007-304 + 2.60%), due 6/20/51 (b)(h) Remic 2021-136, Class SB (zero coupon) (2007-304 + 3.20%), due 8/20/51 (b)(h) Remic 2021-136, Class SB (zero coupon) (2007-304 + 3.20%), due 8/20/51 (b)(h) Remic 2021-136, Class SB (zero coupon) (2007-304 + 3.20%), due 8/20/51 (b)(h) Remic 2021-136, Class SB (zero coupon) (2007-304 + 3.20%), due 8/20/51 (b)(h) Remic 2021-136, Class SB (zero coupon) (2007-304 + 3.20%), due 8/20/51 (b)(h) Remic 2021-136, Class SB (zero coupon) (2007-304 + 3.20%), due 8/20/52 (b)(h) Remic 2021-136, Class SB (zero coupon) (2007-304 + 3.20%), due 1/20/52 (b)(h) Remic 2021-136, Class SB (zero coupon) (2007-304 + 2.45%), due 1/20/52 (b)(h) Remic 2021-136, Class SB (zero coupon) (2007-304 + 2.45%), due 1/20/52 (b)(h) Remic 2021-136, Class SB (zero coupon) (2007-304 + 2.45%), due 1/20/52 (b)(h) Remic 2021-136, Class SB (zero coupon) (2007-304 + 2.45%), due 1/20/52 (b)(h) Remic 2021-136, Class SB (zero coupon) (2007-304 + 2.45%), due 1/20/52 (b)(h) Remic 2021-136, Class SB (zero co	3.50%, due 7/25/50	1,634,879	1,548,305
REMIC, Series 2020-10, Class DA 3.50%, due 3/25/00 1,537,967 1,461,844 FINMA, Strips REMIC, Series 427, Class C77 2.50%, due 9/25/51 (h) 4,963,884 736,612 Series 2019-145, Class LS (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h) 5eries 2019-145, Class S S (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h) 5eries 2020-15, Class AS (zero coupon) (1 Month LIBOR + 2.82%), due 11/20/49 (b)(h) 5eries 2020-5, Class AS (zero coupon) (1 Month LIBOR + 2.82%), due 11/20/50 (b)(h) 5eries 2020-17, Class YS (zero coupon) (1 Month LIBOR + 2.82%), due 1/20/50 (b)(h) 5eries 2021-17, Class SN (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) 5eries 2021-17, Class SN (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) 5eries 2021-17, Class SN (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) 5eries 2021-17, Class SN (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) 5eries 2021-17, Class SN (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) 5eries 2021-17, Class SN (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) 5eries 2021-17, Class SN (zero coupon) (50FR 30A + 2.60%), due 6/20/51 (b)(h) 5eries 2021-17, Class SN (zero coupon) (50FR 30A + 2.60%), due 6/20/51 (b)(h) 5eries 2021-19, Class SB (zero coupon) (50FR 30A + 3.20%), due 8/20/51 (b)(h) 5eries 2022-19, Class SD (zero coupon) (50FR 30A + 3.70%), due 9/20/51 (b)(h) 5eries 2022-19, Class SD (zero coupon) (50FR 30A + 2.45%), due 1/20/52 (b)(h) 5eries 2022-19, Class SD (zero coupon) (50FR 30A + 2.45%), due 1/20/52 (b)(h) 5eries 2022-19, Class SD (zero coupon) (50FR 30A + 2.45%), due 1/20/52 (b)(h) 5eries 2022-19, Class SD (zero coupon) (50FR 30A + 2.45%), due 1/20/52 (b)(h) 5eries 2022-19, Class SD (zero coupon) (50FR 30A + 2.45%), due 1/20/52 (b)(h) 5eries 2022-19, Class SD (zero coupon) (50FR 30A + 2.45%), due 1/20/52 (b)(h) 5eries 2022-19, Class SD (zero coupon) (50FR 30A + 2.45%), due 1/20/52 (b)(h) 5eries 2022-19, Class SD (zero coupon) (50FR 30A + 2.45%), due 1/20/52 (b)(h) 5eries 2020-16, Class SD	REMIC, Series 2021-8, Class ID		
3.50%, due 3/25/60 1,537,967 1,461,844 FNMA, Strips FRMIC, Series 427, Class C77 2.50%, due 9/25/51 (h) 4,963,844 736,612 Series 2019-145, Class LS (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h) 16,876 Series 2019-136, Class YS (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h) 16,876 Series 2020-5, Class AS (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h) 2,648 25series 2020-1, Class SA (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) 2,648 25series 2020-1, Class SA (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) 3,438,133 48,519 Series 2021-17, Class SN (zero coupon) (1 Month LIBOR + 2.60%), due 5/20/51 (b)(h) 6,827,159 Series 2021-197, Class SA (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(h) 6,742,555 Series 2021-197, Class SA (zero coupon) (SOFR 30A + 2.60%), due 8/20/51 (b)(h) 7,945 Series 2021-197, Class SA (zero coupon) (SOFR 30A + 2.60%), due 8/20/51 (b)(h) 7,945 Series 2021-198, Class SB (zero coupon) (SOFR 30A + 3.70%), due 8/20/51 (b)(h) 7,945 Series 2021-198, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 7,945 Series 2021-198, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 7,945 Series 2021-198, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 7,945 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 7,945 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 7,945 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 7,945 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 7,945 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 7,945 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 7,945 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 7,945 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 7,945 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 7,945 Series 2022-	3.50%, due 3/25/51 (h)	2,452,065	484,571
FINMA, Strips FEMIC, Series 427, Class C77 2.50%, due 9/25/51 (h) 4,963,884 736,612 CNMA Series 2019-145, Class LS (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h) 14,087 166 Series 2019-136, Class VS (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h) 14,087 166 Series 2019-136, Class VS (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/50 (b)(h) 14,087 166 Series 2020-5, Class AS (zero coupon) (1 Month LIBOR + 2.82%), due 1/20/50 (b)(h) 2,648 25 Series 2020-1, Class YS (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) 3,438,133 48,519 Series 2021-77, Class SN (zero coupon) (1 Month LIBOR + 2.60%), due 5/20/51 (b)(h) 3,438,133 48,519 Series 2021-97, Class SN (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(h) 6,7945 Series 2021-97, Class SB (zero coupon) (SOFR 30A + 3.20%), due 6/20/51 (b)(h) 3,776,093 173,932 Series 2021-136, Class SB (zero coupon) (SOFR 30A + 3.20%), due 9/20/51 (b)(h) 3,776,093 170,658 Zeries 2022-16, Class SB (zero coupon) (SOFR 30A + 3.20%), due 9/20/51 (b)(h) 2,792 45 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 3,776,093 170,658 Zeries 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 3,776,093 170,658 Zeries 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 3,776,093 170,658 Zeries 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 3,776 Series 2020-17, Class SG (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 3,777 Series 2020-115, Class SG (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 3,777 Series 2020-115, Class SA (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 3,777 Series 2020-115, Class SA (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 3,777 Series 2020-115, Class SA (zero coupon) (SOFR 30A + 2.45%), due 2/20/52 (b)(h) 3,777 Series 2020-115, Class SA	REMIC, Series 2020-10, Class DA		
REMIC, Series 427, Class C77 2, 50%, due 9/25/51 (h) 4,963,884 736,612 (8)MA Series 2019-145, Class LS (zero coupon) (1 Month LIBOR + 2,83%), due 11/20/49 (b)(h) 14,087 166 Series 2019-136, Class YS (zero coupon) (1 Month LIBOR + 2,83%), due 11/20/49 (b)(h) 1,084,086 18,570 (2ero coupon) (1 Month LIBOR + 2,83%), due 11/20/49 (b)(h) 1,084,086 18,570 (2ero coupon) (1 Month LIBOR + 2,83%), due 1/20/50 (b)(h) 2,648 25 Series 2020-1, Class XS (zero coupon) (1 Month LIBOR + 2,83%), due 1/20/50 (b)(h) 3,438,133 48,519 (2ero coupon) (1 Month LIBOR + 2,83%), due 1/20/50 (b)(h) 3,438,133 48,519 (2ero coupon) (1 Month LIBOR + 2,80%), due 1/20/50 (b)(h) 6,827,159 67,945 (2ero coupon) (1 Month LIBOR + 2,80%), due 5/20/51 (b)(h) 6,7945 (2ero coupon) (SOR 30A + 2,80%), due 6/20/51 (b)(h) 6,7945 (2ero coupon) (SOR 30A + 2,80%), due 6/20/51 (b)(h) 11,178,135 173,932 (2ero coupon) (SOR 30A + 3,20%), due 8/20/51 (b)(h) 3,76,698 (2ero coupon) (SOR 30A + 3,20%), due 8/20/51 (b)(h) 3,76,698 (2ero coupon) (SOR 30A + 3,70%), due 9/20/51 (b)(h) 2,792 45 (2ero coupon) (SOR 30A + 3,70%), due 1/20/52 (b)(h) 2,793 (2ero coupon) (SOR 30A + 3,70%), due 1/20/52 (b)(h) 3,76,698 (2ero coupon) (SOR 30A + 3,70%), due 1/20/52 (b)(h) 3,76,698 (2ero coupon) (SOR 30A + 3,20%), due 1/20/52 (b)(h) 3,76,698 (2ero coupon) (SOR 30A + 2,45%), due 1/20/52 (b)(h) 3,737 (39,908 (2ero coupon) (SOR 30A + 2,45%), due 1/20/52 (b)(h) 3,737 (39,908 (2ero coupon) (SOR 30A + 2,45%), due 1/20/52 (b)(h) 3,737 (39,908 (2ero coupon) (SOR 30A + 2,45%), due 1/20/52 (b)(h) 3,737 (39,908 (2ero coupon) (SOR 30A + 2,45%), due 1/20/52 (b)(h) 3,737 (39,908 (2ero coupon) (SOR 30A + 2,45%), due 1/20/52 (b)(h) 3,737 (39,908 (2ero coupon) (SOR 30A + 2,45%), due 1/20/52 (b)(h) 3,737 (39,908 (2ero coupon) (SOR 30A + 2,45%), due 1/20/52 (b)(h) 3,737 (39,908 (2ero coupon) (SOR 30A + 2,45%), due 1/20/52 (b)(h) 3,737 (39,908 (2ero coupon) (SOR 30A + 2,45%), due 1/20/52 (b)(h) 3,737 (39,908 (2ero coupon) (SOR 30A + 2,45%), due 1/20/52 (b)(h) 3,737 (39,908 (2ero coupon) (SOR 30A + 2,45%), d	3.50%, due 3/25/60	1,537,967	1,461,844
2.50%, due 9/25/51 (h) 4,963,884 736,612 CRIMA	FNMA, Strips		
Series 2019-145, Class LS (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h)	REMIC, Series 427, Class C77		
Series 2019-145, Class LS (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h)	2.50%, due 9/25/51 (h)	4,963,884	736,612
(zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h) 14,087 166 Series 2019-136, Class YS 1 1,084,086 18,570 Zeries 2020-5, Class AS 2 2 Zeries 2020-1, Class AS 2 2 Zeries 2020-1, Class YS 3,438,133 48,519 Zeries 2021-17, Class SV 3,438,133 48,519 Zeries 2021-197, Class SA 3,438,133 48,519 Zeries 2021-97, Class SA 4 2 4 Zeries 2021-197, Class SA 4 2 4 5 Zeries 2021-197, Class SA 4 2 5 87,339 5 3,339 3 48,519 3 3 48,519 45 5 3 48,519 45 5 6 7,945 45 5 6 7,945 45 5 7 45 5 6 7,945 5 7 3 7 3 3 3 8 7 3 3 3 3 3 3 3 3 <td>GNMA</td> <td></td> <td></td>	GNMA		
Series 2019-136, Class YS (zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h) 1,084,086 18,570 Series 2020-5, Class AS 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 3 3 48,519 3 3 48,519 3 2 2 2 2 3 3 3 3 3 3 3 3 <	Series 2019-145, Class LS		
(zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h) 1,084,086 18,570 Series 2020-5, Class AS 25 (zero coupon) (1 Month LIBOR + 2.82%), due 1/20/50 (b)(h) 2,648 25 Series 2020-1, Class YS 3,438,133 48,519 Series 2021-77, Class SN 2 66,827,159 67,945 Series 2021-77, Class SA 66,712,555 87,339 Series 2021-97, Class SA 8 67,712,555 87,339 Series 2021-136, Class SA 8 8 87,339 (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(h) 11,178,135 173,932 Series 2021-136, Class SB 8 2 2 (zero coupon) (SOFR 30A + 3.20%), due 8/20/51 (b)(h) 3,776,093 170,658 Series 2021-158, Class SB 2 2 45 (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 2,792 45 Series 2022-19, Class AS 2 2 45 (zero coupon) (SOFR 30A + 2.37%), due 1/20/52 (b)(h) 31,843,707 333,980 Series 2022-19, Class AS 8 80,9304 632,737 Ser	(zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h)	14,087	166
Series 2020-5, Class AS (zero coupon) (1 Month LIBOR + 2.82%), due 1/20/50 (b)(h) 2,648 25 Series 2020-1, Class YS 2 2 2 25 (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) 3,438,133 48,519 Series 2021-77, Class SN (zero coupon) (1 Month LIBOR + 2.60%), due 5/20/51 (b)(h) 6,827,159 67,945 Series 2021-97, Class SA (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(h) 6,712,555 87,339 Series 2021-136, Class SB (zero coupon) (SOFR 30A + 3.20%), due 8/20/51 (b)(h) 11,178,135 173,932 Series 2021-138, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 3,776,093 170,658 Series 2022-15, Class SA (zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h) 3,776,093 170,658 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 6,212,307 60,050 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2022-19, Class HB 1,00%, due 9/20/50 809,304 632,737 Series 2020-129, Class VA 1,740,617 1,360,017 1,00%, due 9/	Series 2019-136, Class YS		
(zero coupon) (1 Month LIBOR + 2.82%), due 1/20/50 (b)(h) 2,648 25 Series 2020-1, Class YS (zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) 3,438,133 48,519 Series 2021-77, Class SN (zero coupon) (1 Month LIBOR + 2.60%), due 5/20/51 (b)(h) 6,827,159 67,945 Series 2021-97, Class SA (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(h) 6,712,555 87,339 Series 2021-136, Class SB (zero coupon) (SOFR 30A + 3.20%), due 8/20/51 (b)(h) 11,178,135 173,932 Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 3,776,093 170,658 Series 2022-6, Class AS (zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h) 2,792 45 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 6,212,307 60,050 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2020-97, Class HB 1,00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,740,617 1,360,017 Series 2020-129, Class AG 1,740,617 1,360,017 1,00%, due 9/20/50 2,532,94	(zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h)	1,084,086	18,570
Series 2020-1, Class YS 3,438,133 48,519 Series 2021-77, Class SN 3,438,133 48,519 (zero coupon) (1 Month LIBOR + 2.60%), due 5/20/51 (b)(h) 6,827,159 67,945 Series 2021-97, Class SA 6,827,159 67,945 Series 2021-97, Class SA 2,500, due 6/20/51 (b)(h) 6,712,555 87,339 Series 2021-136, Class SB 3,776,093 170,658 (zero coupon) (SOFR 30A + 3.20%), due 8/20/51 (b)(h) 3,776,093 170,658 Series 2021-158, Class SB 2,792 45 Series 2022-6, Class AS 2,792 45 Series 2022-19, Class SG 6,212,307 60,050 Series 2022-19, Class SG 6,212,307 60,050 Series 2022-24, Class SC 2,200,000 31,843,707 333,980 Series 2022-24, Class SC 31,843,707 333,980 632,737 Series 2020-97, Class HB 30,000, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,00%, due 8/20/50 1,740,617 1,360,017 Series 2020-129, Class AG 2,532,940 1,971,560 1,00%, due 9/20/50 2,532,940 1,971,560	Series 2020-5, Class AS		
(zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h) 3,438,133 48,519 Series 2021-77, Class SN (zero coupon) (1 Month LIBOR + 2.60%), due 5/20/51 (b)(h) 6,827,159 67,945 Series 2021-97, Class SA (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(h) 6,712,555 87,339 Series 2021-136, Class SB (zero coupon) (SOFR 30A + 3.20%), due 8/20/51 (b)(h) 11,178,135 173,932 Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 3,776,093 170,658 Series 2022-6, Class AS (zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h) 2,792 45 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 6,212,307 60,050 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2020-97, Class HB 1,00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,00%, due 8/20/50 1,740,617 1,360,017 Series 2020-129, Class AG 2,532,940 1,971,560 1,00%, due 9/20/50 2,532,940 1,971,560	(zero coupon) (1 Month LIBOR + 2.82%), due 1/20/50 (b)(h)	2,648	25
Series 2021-77, Class SN (zero coupon) (1 Month LIBOR + 2.60%), due 5/20/51 (b)(h) 6,827,159 67,945 Series 2021-97, Class SA (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(h) 6,712,555 87,339 Series 2021-136, Class SB (zero coupon) (SOFR 30A + 3.20%), due 8/20/51 (b)(h) 11,178,135 173,932 Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 3,776,093 170,658 Series 2022-6, Class AS (zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h) 2,792 45 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 6,212,307 60,050 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2022-29, Class MB 31,00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,00%, due 8/20/50 1,740,617 1,360,017 Series 2020-129, Class AG 1,740,617 1,360,017 Series 2020-129, Class AG 1,740,617 1,360,017 Series 2020-129, Class AG 2,532,940 1,971,560 Series 2020-129, Class AG 2,532,940 1,971,560	Series 2020-1, Class YS		
(zero coupon) (1 Month LIBOR + 2.60%), due 5/20/51 (b)(h) 67,945 Series 2021-97, Class SA (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(h) 67,712,555 87,339 Series 2021-136, Class SB (zero coupon) (SOFR 30A + 3.20%), due 8/20/51 (b)(h) 11,178,135 173,932 Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 3,776,093 170,658 Series 2022-6, Class AS (zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h) 2,792 45 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 60,050 60,050 Series 2022-24, Class SG (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2022-24, Class SG 31,843,707 333,980 Series 2020-97, Class HB 31,00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,740,617 1,360,017 Series 2020-129, Class AG 1,740,617 1,360,017 Series 2020-129, Class AG 2,532,940 1,971,560 Series 2020-129, Class AG 2,532,940 1,971,560 Series 2020-129, Class AG 2,532,940 1,971,560	(zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h)	3,438,133	48,519
Series 2021-97, Class SA (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(h) 6,712,555 87,339 Series 2021-136, Class SB (zero coupon) (SOFR 30A + 3.20%), due 8/20/51 (b)(h) 11,178,135 173,932 Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 3,776,093 170,658 Series 2022-6, Class AS (zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h) 2,792 45 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 6,212,307 60,050 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2020-97, Class HB 809,304 632,737 1.00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,740,617 1,360,017 Series 2020-129, Class AG 1,740,617 1,360,017 Series 2020-129, Class AG 2,532,940 1,971,560 Series 2020-166, Class CA	Series 2021-77, Class SN		
(zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(h) 6,712,555 87,339 Series 2021-136, Class SB 11,178,135 173,932 (zero coupon) (SOFR 30A + 3.20%), due 8/20/51 (b)(h) 3,776,093 170,658 Series 2021-158, Class SB 2202-6, Class AS 22,792 45 (zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h) 2,792 45 Series 2022-19, Class SG 222-21, Class SG 222-21, Class SG 6,212,307 60,050 Series 2022-24, Class SC 31,843,707 333,980 Series 2022-24, Class SC 31,843,707 333,980 Series 2020-97, Class HB 30,0%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,740,617 1,360,017 Series 2020-129, Class AG 2,532,940 1,971,560 1,00%, due 9/20/50 2,532,940 1,971,560 Series 2020-166, Class CA 2,532,940 1,971,560	(zero coupon) (1 Month LIBOR + 2.60%), due 5/20/51 (b)(h)	6,827,159	67,945
Series 2021-136, Class SB (zero coupon) (SOFR 30A + 3.20%), due 8/20/51 (b)(h) 11,178,135 173,932 Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 3,776,093 170,658 Series 2022-6, Class AS (zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h) 2,792 45 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 6,212,307 60,050 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2020-97, Class HB 1.00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,740,617 1,360,017 Series 2020-129, Class AG 1,00%, due 9/20/50 2,532,940 1,971,560 Series 2020-166, Class CA	Series 2021-97, Class SA		
(zero coupon) (SOFR 30A + 3.20%), due 8/20/51 (b)(h) 11,178,135 173,932 Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 3,776,093 170,658 Series 2022-6, Class AS (zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h) 2,792 45 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 6,212,307 60,050 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2020-97, Class HB 1.00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,00%, due 8/20/50 1,740,617 1,360,017 Series 2020-129, Class AG 1,00%, due 9/20/50 2,532,940 1,971,560 Series 2020-166, Class CA 1,971,560 1,971,560	(zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(h)	6,712,555	87,339
Series 2021-158, Class SB Zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 3,776,093 170,658 Series 2022-6, Class AS Zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h) 2,792 45 Series 2022-19, Class SG Zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 6,212,307 60,050 Series 2022-24, Class SC Zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2020-97, Class HB 809,304 632,737 Series 2020-115, Class YA 1,00%, due 8/20/50 1,740,617 1,360,017 Series 2020-129, Class AG 2,532,940 1,971,560 Series 2020-166, Class CA	Series 2021-136, Class SB		
(zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h) 3,776,093 170,658 Series 2022-6, Class AS (zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h) 2,792 45 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 6,212,307 60,050 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2020-97, Class HB 1.00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1.00%, due 8/20/50 1,740,617 1,360,017 Series 2020-129, Class AG 2,532,940 1,971,560 Series 2020-166, Class CA 1,971,560	(zero coupon) (SOFR 30A + 3.20%), due 8/20/51 (b)(h)	11,178,135	173,932
Series 2022-6, Class AS (zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h) 2,792 45 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 6,212,307 60,050 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2020-97, Class HB 809,304 632,737 1.00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,740,617 1,360,017 Series 2020-129, Class AG 2,532,940 1,971,560 Series 2020-166, Class CA 2,532,940 1,971,560	Series 2021-158, Class SB		
(zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h) 2,792 45 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 6,212,307 60,500 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2020-97, Class HB 809,304 632,737 1.00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,740,617 1,360,017 Series 2020-129, Class AG 2,532,940 1,971,560 Series 2020-166, Class CA 1,971,560	(zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h)	3,776,093	170,658
Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 6,212,307 60,050 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2020-97, Class HB 1.00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1.00%, due 8/20/50 1,740,617 1,360,017 Series 2020-129, Class AG 2,532,940 1,971,560 Series 2020-166, Class CA 1.00%, due 9/20/50 2,532,940 1,971,560	Series 2022-6, Class AS		
(zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h) 6,212,307 60,050 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2020-97, Class HB 809,304 632,737 1.00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,740,617 1,360,017 Series 2020-129, Class AG 2,532,940 1,971,560 Series 2020-166, Class CA 1,971,560	(zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h)	2,792	45
Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2020-97, Class HB 809,304 632,737 1.00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,740,617 1,360,017 Series 2020-129, Class AG 2,532,940 1,971,560 Series 2020-166, Class CA 1,971,560	Series 2022-19, Class SG		
(zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h) 31,843,707 333,980 Series 2020-97, Class HB 809,304 632,737 1.00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,740,617 1,360,017 Series 2020-129, Class AG 2,532,940 1,971,560 Series 2020-166, Class CA 1,971,560	(zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h)	6,212,307	60,050
Series 2020-97, Class HB 809,304 632,737 1.00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1,740,617 1,360,017 Series 2020-129, Class AG 1.00%, due 9/20/50 2,532,940 1,971,560 Series 2020-166, Class CA 1,971,560 1,971,560 1,971,560	Series 2022-24, Class SC		
1.00%, due 7/20/50 809,304 632,737 Series 2020-115, Class YA 1.00%, due 8/20/50 1,740,617 1,360,017 Series 2020-129, Class AG 1.00%, due 9/20/50 2,532,940 1,971,560 Series 2020-166, Class CA 1.00%, due 9/20/50 2,532,940 1,971,560	(zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h)	31,843,707	333,980
Series 2020-115, Class YA 1.00%, due 8/20/50 1,740,617 1,360,017 Series 2020-129, Class AG 1.00%, due 9/20/50 2,532,940 1,971,560 Series 2020-166, Class CA	Series 2020-97, Class HB		
1.00%, due 8/20/50 1,740,617 1,360,017 Series 2020-129, Class AG 1.00%, due 9/20/50 2,532,940 1,971,560 Series 2020-166, Class CA 1.00%, due 9/20/50 1,971,560 1,971,560	1.00%, due 7/20/50	809,304	632,737
Series 2020-129, Class AG 1.00%, due 9/20/50 2,532,940 1,971,560 Series 2020-166, Class CA	Series 2020-115, Class YA		
1.00%, due 9/20/50 2,532,940 1,971,560 Series 2020-166, Class CA	1.00%, due 8/20/50	1,740,617	1,360,017
Series 2020-166, Class CA	Series 2020-129, Class AG		
	1.00%, due 9/20/50	2,532,940	1,971,560
1.00%, due 11/20/50 1,672,717 1,279,723	Series 2020-166, Class CA		
	1.00%, due 11/20/50	1,672,717	1,279,723

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2021-105, Class DB		
1.00%, due 6/20/51	\$ 1,734,224	\$ 1,338,659
Series 2020-34, Class SC		
1.564% (1 Month LIBOR + 6.05%), due 3/20/50 (b)(h)	2,756,609	298,630
Series 2020-146, Class SA		
1.814% (1 Month LIBOR + 6.30%), due 10/20/50 (b)(h)	2,576,898	332,795
Series 2021-179, Class SA		
1.814% (1 Month LIBOR + 6.30%), due 11/20/50 (b)(h)	3,287,330	441,995
Series 2020-189, Class SU		
1.814% (1 Month LIBOR + 6.30%), due 12/20/50 (b)(h)	764,755	101,131
Series 2021-57, Class SD		
1.814% (1 Month LIBOR + 6.30%), due 3/20/51 (b)(h)	3,649,928	465,814
Series 2021-122, Class HS		
1.814% (1 Month LIBOR + 6.30%), due 7/20/51 (b)(h)	2,373,947	326,944
Series 2021-41, Class FS		
2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)	3,666,698	372,129
Series 2020-166, Class IC	040.754	05 705
2.00%, due 11/20/50 (h)	813,754	85,705
Series 2020-188	2 015 005	414 051
2.00%, due 12/20/50 (h) Series 2021, 07, Class IN	3,915,085	414,851
Series 2021-97, Class IN 2.50%, due 8/20/49 (h)	4,345,503	444,874
Series 2022-1, Class IA	4,040,000	444,074
2.50%, due 6/20/50 (h)	622,775	83,393
Series 2020-188, Class DI	022,770	00,000
2.50%, due 12/20/50 (h)	6,126,545	919,995
Series 2021-1, Class PI	-, -,-	2,222
2.50%, due 12/20/50 (h)	1,025,177	132,244
Series 2021-25, Class LI		
2.50%, due 2/20/51 (h)	5,480,252	684,599
Series 2021-83, Class FM		
2.50% (SOFR 30A + 0.51%), due 5/20/51 (b)	3,484,035	2,941,637
Series 2021-105, Class IE		
2.50%, due 6/20/51 (h)	1,540,232	182,430
Series 2021-160, Class ID		
2.50%, due 9/20/51 (h)	3,488,888	475,208
Series 2021-188		
2.50%, due 10/20/51 (h)	4,053,498	648,570
Series 2022-83		
2.50%, due 11/20/51 (h)	3,442,111	458,063
Series 2021-44, Class IQ		
3.00%, due 3/20/51 (h)	3,998,300	569,926
Series 2021-97, Class FA	202	7.0 ==:
3.00% (SOFR 30A + 0.40%), due 6/20/51 (b)	820,058	713,571
Series 2021-98, Class IN	4 540 050	007.040
3.00%, due 6/20/51 (h)	1,519,359	267,610

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2021-98, Class KI		
3.00%, due 6/20/51 (h)	\$ 4,148,329	\$ 608,976
Series 2022-189, Class AT		
3.00%, due 7/20/51	2,431,120	2,228,450
Series 2021-139, Class IA		
3.00%, due 8/20/51 (h)	5,271,338	839,227
Series 2021-136, Class TI		
3.00%, due 8/20/51 (h)	1,805,058	255,45
Series 2021-158, Class NI		
3.00%, due 9/20/51 (h)	4,998,237	834,140
Series 2021-177, Class IM		
3.00%, due 10/20/51 (h)	3,460,154	534,36
Series 2022-207, Class NA		
3.00%, due 1/20/52	5,320,006	4,829,412
Series 2022-206, Class CN		
3.00%, due 2/20/52	4,637,742	4,215,38
Series 2023-1, Class MA		
3.50%, due 5/20/50	2,200,000	2,087,67
Series 2021-96, Class FG		
3.50% (SOFR 30A + 0.30%), due 6/20/51 (b)	1,920,229	1,729,50
Series 2021-125, Class AF		
3.50% (SOFR 30A + 0.25%), due 7/20/51 (b)	1,874,601	1,694,56
Series 2021-146, Class IN		
3.50%, due 8/20/51 (h)	3,182,287	499,13
Series 2023-1, Class HD		
3.50%, due 1/20/52	2,885,000	2,701,31
		57,781,254
Commercial Mortgage Loans (Collateralized Mortgage Obligations) 3.8%		
whor Multifamily Mortgage Securities Trust (a)		
Series 2021-MF2, Class AS		
2.70%, due 6/15/54 (i)	1,770,000	1,459,54
Series 2021-MF3, Class AS	1,770,000	1,400,040
2.748%, due 10/15/54	2,200,000	1,801,12
Series 2022-MF4, Class A5	2,200,000	1,001,12
3.293%, due 2/15/55 (j)	1,225,000	1,092,94
Sayview Commercial Asset Trust	1,220,000	1,032,34
Series 2006-4A, Class A1		
4.851% (1 Month LIBOR + 0.345%), due 12/25/36 (a)(b)	41,022	38,25
enchmark Mortgage Trust	71,022	30,230
Series 2020-B19, Class A2		
1.691%, due 9/15/53	1,775,000	1,629,77
X Commercial Mortgage Trust (a)	1,773,000	1,023,77
Series 2020-VIV2, Class C		
3.542%, due 3/9/44 (j)	2,540,000	2,128,99
5.542%, due 5/9/44 (j) Series 2020-VIV3, Class B	2,540,000	2,120,990
3.544%, due 3/9/44 (j)	847,236	738,54 ⁻
J.J44 /U, uut J/3/44 (J)	047,230	130,34

	Principal Amount	Value
Mortgage-Backed Securities		
Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
BX Commercial Mortgage Trust (a)		
Series 2020-VIVA, Class D		
3.549%, due 3/11/44 (j)	\$ 675,000	\$ 539,943
Series 2021-VOLT, Class C		
5.559% (1 Month LIBOR + 1.10%), due 9/15/36 (b)	2,310,000	2,215,310
Series 2021-ACNT, Class D		
6.31% (1 Month LIBOR + 1.85%), due 11/15/38 (b)	2,410,000	2,331,961
BX Trust (a)		
Series 2019-0C11, Class B		
3.605%, due 12/9/41	250,000	219,545
Series 2019-0C11, Class C		
3.856%, due 12/9/41	570,000	491,237
Series 2019-0C11, Class D		
3.944%, due 12/9/41 (j)	975,000	814,858
Series 2021-LBA, Class AV		
5.26% (1 Month LIBOR + 0.80%), due 2/15/36 (b)	1,910,000	1,848,532
Series 2021-MFM1, Class C	0.45.000	0.40.5.40
5.659% (1 Month LIBOR + 1.20%), due 1/15/34 (b)	845,000	818,543
Series 2021-ARIA, Class E	0.050.000	0.000.007
6.703% (1 Month LIBOR + 2.245%), due 10/15/36 (b)	3,250,000	3,030,367
BXHPP Trust		
Series 2021-FILM, Class B	1 200 000	1 105 000
5.359% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(b) Citigroup Commercial Mortgage Trust	1,280,000	1,195,090
Series 2016-GC36, Class A5		
3.616%, due 2/10/49	560,000	533,709
Extended Stay America Trust (a)(b)	300,000	333,709
Series 2021-ESH, Class C		
6.159% (1 Month LIBOR + 1.70%), due 7/15/38	2,259,885	2,206,134
Series 2021-ESH, Class D	2,203,000	2,200,104
6.709% (1 Month LIBOR + 2.25%), due 7/15/38	1,557,027	1,517,070
FREMF Mortgage Trust (a)(j)	1,007,027	1,017,070
Series 2019-K99, Class B		
3.645%, due 10/25/52	290,000	263,895
Series 2019-K98, Class C	,	,
3.738%, due 10/25/52	780,000	698,444
Series 2017-K71, Class B		
3.752%, due 11/25/50	607,208	569,304
Series 2019-K94, Class B		
3.966%, due 7/25/52	1,895,000	1,766,418
Series 2018-K78, Class B		
4.129%, due 6/25/51	355,000	337,590
Series 2018-K81, Class B		
4.173%, due 9/25/51	345,000	328,258
Series 2018-K76, Class B		
4.208%, due 6/25/51	370,000	353,466
Series 2018-K79, Class B		
4.211%, due 7/25/51	330,000	315,030

Commercial Mortgage Loans (Collateralized Mortgage Obligations) FREMF Mortgage Trust (a)(i) \$ 955,000 \$ 897,042 4.294%, due 11/25/51 \$ 955,000 \$ 1,472,662 4.294%, due 11/25/9 (a) 1,640,000 \$ 1,472,662 4.294%, due 17/10/39 (a) \$ 1,640,000 \$ 2,554,039 4.291%, due 9/10/39 (a) \$ 2,910,000 \$ 2,554,039 4.2920-1-MW, Class A \$ 2,13%, due 9/10/39 (a) \$ 2,910,000 \$ 2,554,039 4.294%, due 9/10/39 (a) \$ 2,20,857 \$ 2,102,081 4.294%, due 9/10/39 (a) \$ 2,948,818 4.058%, due 9/17/36 (a) \$ 2,345,000 \$ 2,948,818 4.058%, due 8/17/36 (a) \$ 2,345,000 \$ 2,142,291 4.5185,338 4.058%, due 8/17/36 (a) \$ 2,345,000 \$ 2,142,291 4.5185,338 4.058%, due 8/17/36 (a) \$ 2,345,000 \$ 2,142,291 4.5185,338 4.058%, due 8/17/36 (a) \$ 2,345,000 \$ 2,142,291 4.5185,338 4.058%, due 8/17/36 (a) \$ 2,345,000 \$ 2,142,291 4.5185,338 4.058%, due 8/17/36 (a) \$ 2,345,000 \$ 2,142,291 4.5185,338 4.058%, due 8/17/36 (a) \$ 2,345,000 \$ 2,142,291 4.5185,338 4.058%, due 8/17/36 (a) \$ 2,345,000 \$ 2,142,291 4.5185,338 4.058%, due 8/17/36 (a) \$ 2,345,000 \$ 2,142,291 4.5185,338 4.058%, due 8/17/36 (a) \$ 2,345,000 \$ 2,142,291 4.5185,338 4.058%, due 8/17/36 (a) \$ 2,345,000 \$ 2,142,291 4.5185,338 4.058%, due 8/17/36 (a) \$ 2,345,000 \$ 2,142,291 4.5185,338 4.058%, due 8		Principal Amount	Value	
HEMM Mintgage Tinst fat(i) 2494%, dir. 11725751 \$ 950,000 \$ 887,042 142586, dir. 271036 () 2494%, dir. 11725751 \$ 950,000 \$ 887,042 144586 Variet Mortgage Trust Series 2019-3017,036 () 34,840,000 \$ 1,472,662 Narihatra West Mortgage Trust Series 2019-01,038 () 32,910,000 \$ 2,554,039 Norgan Sanley Bank of America Mertill Lynch Trust Series 2010-1180, Class A4 3,544%, dir. 917349 \$ 580,000 \$ 580,000 \$ 535,019 Norgan Sanley Bank of America Mertill Lynch Trust Series 2016-628, Class A4 3,544%, dir. 917349 \$ 800,000 \$ 580,000 \$ 535,019 Norgan Sanley Bank of America Mertill Lynch Trust Series 2016-628, Class A4 3,544%, dir. 917349 \$ 800,000 \$ 800,106 Norgan Sanley Series Ser	Mortgage-Backed Securities			
Series 2019-30H, Class C 4.294 M, the 11/25/51 \$ 955.000 \$ 987.042 4.294 M, the 11/25/51 \$ 955.000 \$ 987.042 4.294 M, the 11/25/51 \$ 955.000 \$ 987.042 4.294 M, the 11/25/51 \$ 955.000 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.6622 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$ 1,472.662 \$	Commercial Mortgage Loans (Collateralized Mortgage Obligations)			
### ### ### ### ### ### ### ### ### #	FREMF Mortgage Trust (a)(j)			
Hudson Yards Mortgage Trust Series 2019-30H7, Class A 3.228%, tub 710/39 (p) 1,640,000 1,472,662 Methicitatin West Mortgage Trust Series 2020-1MM, Class A 2.13%, due 9170/39 (g) 2,910,000 2,554,039 Morgan Stanley Bank of America Merrill Lynch Trust Series 2020-1MM, Class A 3.544%, due 1/15/49 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000 8,000	Series 2018-K86, Class C			
Series 2019-3014/ Class A		\$ 955,000	\$ 897,042	
3.22%%, due 7/10/39 (a) 1,640,000 1,472,662 Mainshatan West Mortgage Tixes Series 2020-11/M, Class A 2.13%, due 9/10/39 (a) 2,910,000 2,554,039 Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-126, Class AV 3.544%, due 1/15/49 560,000 535,019 Morgan Stanley Capital I Trust Series 2016-1288, Class AV 3.80%, due 1/215/49 830,000 400,016 Multifarmily Connection Avenue Securities Trust (a)(b) Series 2016-1288, Class AV 3.80%, due 1/215/49 830,000 420,000 Multifarmily Connection Avenue Securities Trust (a)(b) Series 2019-109, Libas M10 7.75% (1 Month LBOR + 3.25%), due 1/25/49 22,08.77 2,102,081 Series 2020-01, Class M10 8.25% (1 Month LBOR + 3.75%), due 3/25/50 429,404 One Byant Park Trust Series 2020-109, Class M10 8.25% (1 Month LBOR + 3.75%), due 3/25/50 429,404 One Byant Park Trust Series 2021-128, Libas A 4.65%, lue 9/17/56 (a)() 2,345,000 2,948,818 Wells Fargo Commercial Mortgage Inst Series 2021-128, Class A 4.65%, due 9/17/56 (a)() 4,311,694 430,694 HILLIAN CSTACR REMIC Trust (a)(b) Series 2021-128, Class AIOS 0.21%, due 4/25/51 (a)(h)() + 1,347,718 6.16%, SOFR 30A + 1.25%), due 1/25/42 Series 2021-10A, Class M2 6.13%, SOFR 30A + 2.20%), due 1/25/50 Series 2021-10A, Class M2 6.13%, SOFR 30A + 2.20%), due 9/25/41 3,175,000 42,407,873 Series 2021-10A, Class M2 6.56%, SOFR 30A + 2.20%), due 9/25/41 3,175,000 42,407,873 Series 2021-10A, Class M2 6.56%, SOFR 30A + 2.20%), due 9/25/41 3,175,000 42,407,873 Series 2021-10A, Class M3 7.21%, SOFR 30A + 2.20%), due 9/25/42 2,40,000 42,407,873 Series 2021-10A, Class M10 42,503, due 9/25/43 2,40,000 42,407,873 Series 2021-10A, Class M10 42,503, due 9/25/43 2,40,000 42,407,873 Series 2021-10A, Class M10 42,503, due 9/25/43 2,40,000 42,407,873 Series 2021-10A, Class M10 42,503, due 9/25/43 2,40,000 42,407,873 Series 2021-10A, Class M10 42,503, due 9/25/43 2,40,000 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,400 42,40,	Hudson Yards Mortgage Trust			
Manhattan West Mortgage Trust Series 2020-11MP, Class A 2,910,009 2,554,039 (2,38,049) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039) (3,049,039	Series 2019-30HY, Class A			
Series 2020-1MW, Class A 2,190, due 9/10/30 (a) 2,514,039	3.228%, due 7/10/39 (a)	1,640,000	1,472,662	
2.13%, due 9/10/39 (a) 2,910,000 2,954,039 Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-1626, Class A4 3.544%, due 1/15/49 660,000 535,019 Morgan Stanley Capital Trust Series 2015-1626, Class A4 3.809%, due 1/21/48 830,000 800,106 Multifamily Commerciant Avenue Securities Trust (a)(b) Series 2015-10, Class M10 3,220,857 2,102,081 2,220,857 2,102,081 2,268 2020-10, Class M10 4,550,00 455,000 429,404 200 89,941 190,9549 2,220,857 2,102,081 2,268 2020-10, Class M10 3,480,00 2,484,818 2,2516%, due 9/15/54 (a) 3,480,00 2,484,818 2,2516%, due 9/15/54 (a) 3,480,00 2,484,818 2,2516%, due 9/15/54 (a) 3,480,00 2,448,818 2,2516%, due 9/15/54 (a) 3,480,00 2,448,818 2,2516%, due 9/15/54 (a) 3,480,00 3,480,00 2,448,818 2,2516%, due 9/15/54 (a) 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3,480,00 3	Manhattan West Mortgage Trust			
Morgan Stanley Bank of America Merrill Lynch Trust Series 2016-028, Class A4 3.544%, due 1/15/49 \$60,000 \$35,019 Morgan Stanley Capital Trust Series 2015-UBSB, Class A4 \$30,000 800,106 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 \$2,220,857 \$2,102,981 Series 2019-01, Class M10 \$2,220,857 \$2,102,981 \$2,608,00 \$2,940,40 Series 2020-01, Class M10 \$2,568,61 Month LBOR + \$2,578), due 3/25/50 \$45,000 \$429,404 Series 2019-0BP, Class A \$3,480,000 \$2,948,818 Series 2019-0BP, Class A \$3,480,000 \$2,948,818 Wells Fargo Commercial Mortgage Trust \$2,112,291 \$2,112,291 Series 2018-AUS, Class A \$4,058%, due 8/17/36 (a)(b) \$2,345,000 \$2,142,291 Morle Loan (Collateralized Mortgage Obligations) 3.3% \$2,142,291 \$2,142,291 \$2,142,291 MINITUST Series 2021-12, Class AIOS \$2,345,000 \$2,646,691 O. 21%, due 4/25/51 (a)(h)(h) \$4,111,694 \$4,906,694 HILMS STACE REING Trust (a)(h) \$2,450,679 \$2,540,679 Se	Series 2020-1MW, Class A			
Series 2016-028, Class A4 3.5448, due 1/15/49 560,000 535,019 Morgan Stanley Capital I Trust Series 2015-UBS8, Class A4 3.8098, due 12/15/48 830,000 800,106 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 2.220,857 2.102,081 7.7568/f Month LIBOR + 3.25%), due 10/25/49 2.20,857 2.102,081 8.25696 (I Month LIBOR + 3.25%), due 3/25/50 455,000 429,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 455,000 429,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 455,000 429,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 455,000 429,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 429,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 429,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 429,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 429,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 429,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 429,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 429,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 429,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 429,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 429,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 439,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 439,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 439,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 439,404 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 42,504 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 42,504 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 42,504 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 42,504 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 42,504 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 42,504 9.25696 (I Month LIBOR + 3.75%), due 3/25/50 42,504 9.25696 (I Month LIBOR + 3.25%), due 3/25/50 42,504 9.25696 (I Month LIBOR + 3.25%), due 3/25/50 42,504 9.25696 (I Month LIBOR + 3.25	2.13%, due 9/10/39 (a)	2,910,000	2,554,039	
3.544%, due 1/15/49 Morgan Stanley Capital Trust Series 2015-UBS8, Class A4 3.809%, due 12/15/48 880,000 800,106 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 7.756% (ft Month LIBOR + 3.25%), due 10/25/49 Series 2020-01, Class M10 8.266% (ft Month LIBOR + 3.5%), due 3/25/50 May 15/54 (a) Series 2020-01, Class M10 8.266% (ft Month LIBOR + 3.75%), due 3/25/50 Me 19 May 16 M	Morgan Stanley Bank of America Merrill Lynch Trust			
Morgan Stanley Capital I Trust Series 2015-UBS9, Class AI 800,000 800,106 Multifamily Connecticut Avenue Securities Trust (a)(b) 800,000 800,106 Series 2019-01, Class M10 2,220,857 2,102,081 Series 2020-01, Class M10 455,000 429,404 Series 2020-01, Class M10 455,000 459,000 429,404 One Bryant Park Trust 800,000 2,948,818 42,102,000 2,948,818 Series 2019-09PC, Class A 3,480,000 2,948,818 48,100 2,948,818 Wells Fargo Commercial Mortgage Trust 2,345,000 2,142,291 45,165,338 Whole Loan (Collateralized Mortgage Obligations) 3.3% 2,345,000 2,142,291 45,165,338 Whole Loan (Collateralized Mortgage Obligations) 3.3% 3,111,694 430,694 44,165,338 Whole Loan (Collateralized Mortgage Obligations) 3.3% 431,11,694 430,694 44,165,338 44,165,338 44,165,338 44,165,338 44,165,338 44,165,338 44,165,338 44,165,338 44,165,338 44,165,338 44,165,338 44,165,338 44,165,338 44,165,338 44,165,338	Series 2016-C28, Class A4			
Series 2015-UBS8, Class A4 3,809%, due 12/15/48 830,000 800,106 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 7,756% (1 Month LIBOR + 3,25%), due 10/25/49 2,20,857 2,102,081 Series 2020-01, Class M10 8,256% (1 Month LIBOR + 3,75%), due 3/25/50 0ne Bryant Park Trust Series 2019-OBP, Class A 2,516%, due 9/15/54 (a) 2,348,000 2,948,818 Wells Fargo Commercial Mortgage Trust Series 2018-AUS, Class A 4,056%, due 8/17/56 (a)(0) 2,142,291 4,056%, due 8/17/56 (a)(0) 2,142,291 4,016,000 Mole Loan (Collateralized Mortgage Obligations) 3,3% CIM Trust Series 2021-J2, Class AIOS 0,21%, due 4/25/51 (a)(h)(i) H-ILMC STACR FEMIC TRUS (a)(ii) Series 2022-DNA1, Class M16 6,16% (SOFR 30A + 1.85%), due 1/25/42 Series 2020-DNA6, Class M2 6,31% (SOFR 30A + 2.10%), due 9/25/41 Series 2021-HOA3, Class M2 6,41% (SOFR 30A + 2.10%), due 9/25/41 Series 2021-HOA1, Class M18 7,21% (SOFR 30A + 2.10%), due 4/25/42 Series 2021-HOA1, Class M18 7,21% (SOFR 30A + 2.00%), due 4/25/42 Series 2021-DNA5, Class M18 7,21% (SOFR 30A + 2.00%), due 4/25/42 Series 2021-DNA5, Class M18 7,21% (SOFR 30A + 2.00%), due 4/25/42 Series 2021-DNA5, Class M18 7,21% (SOFR 30A + 2.00%), due 4/25/42 Series 2021-DNA5, Class B1 7,31% (SOFR 30A + 2.00%), due 4/25/42 Series 2021-DNA5, Class B1 7,31% (SOFR 30A + 2.00%), due 4/25/42 Series 2021-DNA5, Class B1 7,31% (SOFR 30A + 2.00%), due 4/25/42 Series 2021-DNA5, Class B1 7,31% (SOFR 30A + 2.00%), due 4/25/42 Series 2021-DNA5, Class B1 7,31% (SOFR 30A + 2.00%), due 4/25/42 Series 2021-DNA5, Class B1 7,31% (SOFR 30A + 2.00%), due 4/25/42 Series 2021-DNA5, Class B1	3.544%, due 1/15/49	560,000	535,019	
3.809%, due 12/15/48 830,000 800,106 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 7.756% (1 Month LIBOR + 3.25%), due 10/25/49 Series 2020-01, Class M10 8.256% (1 Month LIBOR + 3.25%), due 3/25/50 One Bryant Park Trust Series 2019-0BP, Class A 2.516%, due 9/15/54 (a) 3.480,000 2.948,818 Wells Fargo Commercial Mortgage Trust Series 2018-AUS, Class A 4.056%, due 8/17/36 (a)(0) 2.345,000 2.142,291 2.516%, due 9/15/55 (a)(0) 2.142,291 2.516%, due 9/15/55 (a)(0) 2.142,291 2.516%, due 8/17/36 (a)(0) 2.142,291 2.516%, due 8/17/36 (a)(0) 2.142,291 2.516%, due 8/17/36 (a)(0) 2.140,004 2.516,005 Whole Loan (Collateralized Mortgage Obligations) 3.3% CIM Trust Series 2021-J2, Class AlOS 0.21%, due 4/25/51 (a)(0)(0) 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,694 3.111,	Morgan Stanley Capital I Trust			
Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 2,220,857 2,102,081 Series 2020-01, Class M10 455,000 429,404 8.256% (1 Month LIBOR + 3.75%), due 3/25/50 455,000 429,404 One Bryant Park Trust 5eries 2019-OBP, Class A 2,948,818 2.516%, due 9/15/54 (a) 3,480,000 2,948,818 Wells Fargo Commercial Mortgage Trust 2,345,000 2,142,291 Series 2018-AUS, Class A 4,058%, due 8/17/36 (a)() 2,345,000 2,142,291 Mole Loan (Collateralized Mortgage Obligations) 3.3% 8 8 Winder Loan (Collateralized Mortgage Obligations) 3.3% 43,111,694 430,694 HLIMC STACR REMIC Trust (a)(b) 43,111,694 430,694 Series 2021-J2, Class AlOS 2,240,000 2,266,361 Series 2022-DNA1, Class M1B 6,16% (SOFR 30A + 1,85%), due 1/25/42 2,340,000 2,266,361 Series 2022-DNA2, Class M2 6,31% (SOFR 30A + 2,25%), due 8/25/33 2,490,000 2,407,072 Series 2021-HOA3, Class M2 6,56% (SOFR 30A + 2,25%), due 8/25/33 2,400,000 2,407,073 Series 202	Series 2015-UBS8, Class A4			
Series 2019-01, Class M10	3.809%, due 12/15/48	830,000	800,106	
7.756% (1 Month LIBOR + 3.25%), due 10/25/49 Series 2020-01, Class M10 8.256% (1 Month LIBOR + 3.75%), due 3/25/50 3.450, due 4/55,00 429,404 One Bryant Park Trust Series 2019-0BP, Class A 2.516%, due 9/15/54 (a) 3.480,00 2.948,818 Wells Fargo Commercial Mortgage Trust Series 2018-AUS, Class A 4.058%, due 8/17/36 (a)(i) 2.345,00 2.142,291 4.5165,338 Whole Loan (Collateralized Mortgage Obligations) 3.3% CIM Trust Series 2021-J2, Class AIOS 0.21%, due 4/25/51 (a)(ii)(i) 3.431,11694 4.30,694 FHLMC STACR REMIC Trust (a)(i) Series 2022-DNA1, Class M1B 6.16% (SOFR 30A + 2.05%), due 1/25/42 8.13% (SOFR 30A + 2.00%), due 1/25/50 8.2547,037 8.2568 (2021-HQA3, Class M2 6.41% (SOFR 30A + 2.10%), due 9/25/41 8.2568 (2021-HQA3, Class M2 6.49% (SOFR 30A + 2.20%), due 9/25/41 8.2568 (2021-HQA3, Class M2 6.49% (SOFR 30A + 2.20%), due 9/25/41 8.2568 (2021-HQA3, Class M2 6.49% (SOFR 30A + 2.20%), due 9/25/43 8.2568 (2021-HQA3, Class M2 6.49% (SOFR 30A + 2.20%), due 9/25/43 8.2568 (2021-HQA3, Class M2 6.49% (SOFR 30A + 2.20%), due 9/25/43 8.2568 (2021-HQA3, Class M2 6.49% (SOFR 30A + 2.20%), due 9/25/43 8.2568 (2021-HQA3, Class M2 6.49% (SOFR 30A + 2.20%), due 9/25/43 8.2568 (2021-HQA3, Class M18 7.21% (SOFR 30A + 2.20%), due 4/25/42 8.240,000 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003 8.240,003	Multifamily Connecticut Avenue Securities Trust (a)(b)			
Series 2020-01, Class M10 8,256% (1 Month LIBOR + 3,75%), due 3/25/50 0.8 Byant Park Trust Series 2019-0RP, Class A 2,516%, due 9/15/54 (a) 3,480,000 2,948,818 Wells Fargo Commercial Mortgage Trust Series 2018-AUS, Class A 4,058%, due 8/17/36 (a)()) 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,291 2,142,	Series 2019-01, Class M10			
8.256% (1 Month LIBOR + 3.75%), due 3/25/50 2.948,404 2.96 Bryant Park Trust Series 2019-0BP, Class A 2.516%, due 9/15/54 (a) 3,480,000 2,948,818 88 Whole Loan (Collateralized Mortgage Trust Series 2018-AUS, Class A 4.058%, due 8/17/36 (a)(i) 2,345,000 2,142,291 45,165,338 Whole Loan (Collateralized Mortgage Obligations) 3.3% CIM Trust Series 2021-J.2, Class AIOS 0.2134, due 4/25/51 (a)(h)(i) 43,111,694 430,694 FHLINC STACR REMIC Trust (a)(b) Series 2020-DNA1, Class MIB 6.16% (SOFR 30A + 1.85%), due 1/25/42 2,340,000 2,266,361 Series 2020-DNA6, Class M2 6.31% (SOFR 30A + 2.00%), due 1/25/50 8.2194, due 4/25/51 8.2194, due 4/25/51 8.2194, due 4/25/51 8.2194, due 4/25/51 8.2194, due 4/25/50 8.2194, due 4/25/60 8.2194, due 4/25/6	7.756% (1 Month LIBOR + 3.25%), due 10/25/49	2,220,857	2,102,081	
One Bryant Park Trust Series 2019-OBP, Class A 2.516%, due 9/15/54 (a) 3,480,000 2,948,818 Wells Fargo Commercial Mortgage Trust Series 2018-AUS, Class A 4.058%, due 8/17/36 (a)(j) 2,142,291 45,165,338 Whole Loan (Collateralized Mortgage Obligations) 3.3% Whole Loan (Collateralized Mortgage Obligations) 3.3% CIM Trust Series 2021-J2, Class AIOS 0.21%, due 4/25/51 (a)(h)(h) 43,111,694 430,694 HLINC STACR REMIC Trust (a)(b) Series 2022-DNA1, Class M1B 6.16% (SOFR 30A + 1.85%), due 1/25/42 2,340,000 2,266,361 Series 2022-DNA6, Class M2 6.31% (SOFR 30A + 2.00%), due 1/2/5/50 2,547,037 2,540,679 Series 2021-HOA3, Class M2 1,715,000 1,537,178 Series 2021-HOA1, Class M2 1,715,000 2,421,072 Series 2021-HOA1, Class M1B 7.21% (SOFR 30A + 2.90%), due 4/25/42 2,400,000 2,421,072 Series 2021-HOA1, Class B1 7.21% (SOFR 30A + 2.90%), due 4/25/42 2,400,000 2,407,84 Series 2021-	Series 2020-01, Class M10			
Series 2019-OBP, Class A 3,480,000 2,948,818 Wells Fargo Commercial Mortgage Trust 3,480,000 2,948,818 Series 2018-AUS, Class A 2,345,000 2,142,291 45,165,338 45,165,338 Whole Loan (Collateralized Mortgage Obligations) 3.3% Whole Loan (Collateralized Mortgage Obligations) 3.3% <td cols<="" td=""><td>8.256% (1 Month LIBOR + 3.75%), due 3/25/50</td><td>455,000</td><td>429,404</td></td>	<td>8.256% (1 Month LIBOR + 3.75%), due 3/25/50</td> <td>455,000</td> <td>429,404</td>	8.256% (1 Month LIBOR + 3.75%), due 3/25/50	455,000	429,404
2.516%, due 9/15/54 (a) 3,480,000 2,948,818 Wells Fargo Commercial Mortgage Trust Series 2018-AUS, Class A 4.058%, due 8/17/36 (a)(i) 2,142,291 45.165,338 Whole Loan (Collateralized Mortgage Obligations) 3.3% CIM Trust Series 2021-J2, Class AIOS 0.21%, due 4/25/51 (a)(h)(i) 43,111,694 430,694 FHLINC STACR REMIC Trust (a)(b) Series 2022-DNA1, Class M1B 6.16% (SOFR 30A + 1.85%), due 1/25/42 2,340,000 2,266,361 Series 2020-DNA6, Class M2 6.31% (SOFR 30A + 2.00%), due 1/25/50 2,540,679 Series 2021-HQA3, Class M2 6.41% (SOFR 30A + 2.10%), due 9/25/41 1,715,000 1,537,178 Series 2021-HQA1, Class M2 6.56% (SOFR 30A + 2.25%), due 8/25/33 2,490,000 2,421,072 Series 2021-HQA1, Class M1B 7.21% (SOFR 30A + 2.25%), due 8/25/33 2,490,000 2,407,843 Series 2021-HQA1, Class B1 7.21% (SOFR 30A + 2.90%), due 4/25/42 3,400,000 2,407,843 Series 2021-HQA1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 3,045,000 2,634,351 Series 2021-DNA5, Class B1	One Bryant Park Trust			
Series 2018-AUS, Class A 4.058%, due 8/17/36 (a)(i) 2,142,291 45,165,338 41,658%, due 8/17/36 (a)(i) 2,142,291 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338 45,165,338	Series 2019-OBP, Class A			
Series 2018-AUS, Class A 2,345,000 2,142,291 4,058%, due 8/17/36 (a)(i) 2,345,000 2,142,291 45,165,338 Whole Loan (Collateralized Mortgage Obligations) 3.3% CM Trust Series 2021-J2, Class AIOS	2.516%, due 9/15/54 (a)	3,480,000	2,948,818	
\$\ \cdot \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	Wells Fargo Commercial Mortgage Trust			
Whole Loan (Collateralized Mortgage Obligations) 3.3% CIM Trust	Series 2018-AUS, Class A			
Whole Loan (Collateralized Mortgage Obligations) 3.3% CIM Trust Series 2021-J2, Class AIOS 0.21%, due 4/25/51 (a)(h)(i) 43,111,694 430,694 FHLMC STACR REMIC Trust (a)(b) Series 2022-DNA1, Class M1B 6.16% (SOFR 30A + 1.85%), due 1/25/42 2,340,000 2,266,361 Series 2020-DNA6, Class M2 6.31% (SOFR 30A + 2.00%), due 1/25/50 2,547,037 2,540,679 Series 2021-HQA3, Class M2 6.41% (SOFR 30A + 2.10%), due 9/25/41 1,715,000 1,537,178 Series 2021-HQA1, Class M2 6.56% (SOFR 30A + 2.25%), due 8/25/33 2,490,000 2,421,072 Series 2022-DNA3, Class M1B 7.21% (SOFR 30A + 2.90%), due 4/25/42 2,400,000 2,407,843 Series 2021-HQA1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 3,045,000 2,634,351 Series 2021-DNA5, Class B1	4.058%, due 8/17/36 (a)(j)	2,345,000	2,142,291	
Whole Loan (Collateralized Mortgage Obligations) 3.3% CIM Trust Series 2021-J2, Class AIOS 0.21%, due 4/25/51 (a)(h)(i) 43,111,694 430,694 FHLMC STACR REMIC Trust (a)(b) Series 2022-DNA1, Class M1B 6.16% (SOFR 30A + 1.85%), due 1/25/42 2,340,000 2,266,361 Series 2020-DNA6, Class M2 6.31% (SOFR 30A + 2.00%), due 1/25/50 2,547,037 2,540,679 Series 2021-H0A3, Class M2 6.41% (SOFR 30A + 2.10%), due 9/25/41 1,715,000 1,537,178 Series 2021-H0A1, Class M2 6.56% (SOFR 30A + 2.25%), due 8/25/33 2,490,000 2,421,072 Series 2022-DNA3, Class M1B 7.21% (SOFR 30A + 2.90%), due 4/25/42 2,400,000 2,407,843 Series 2021-H0A1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 3,045,000 2,634,351 Series 2021-DNA5, Class B1			45.165.338	
CUM Trust Series 2021-J2, Class AlOS 0.21%, due 4/25/51 (a)(h)(h)() 43,111,694 430,694 FHLIMC STACR REMIC Trust (a)(b) Series 2022-DNA1, Class M1B 6.16% (SOFR 30A + 1.85%), due 1/25/42 2,340,000 2,266,361 Series 2020-DNA6, Class M2 6.31% (SOFR 30A + 2.00%), due 12/25/50 2,547,037 2,540,679 Series 2021-HQA3, Class M2 6.41% (SOFR 30A + 2.10%), due 9/25/41 1,715,000 1,537,178 Series 2021-HQA1, Class M2 6.56% (SOFR 30A + 2.25%), due 8/25/33 2,490,000 2,421,072 Series 2022-DNA3, Class M1B 7.21% (SOFR 30A + 2.90%), due 4/25/42 2,400,000 2,407,843 Series 2021-HQA1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 3,045,000 2,634,351 Series 2021-DNA5, Class B1				
Series 2021-J2, Class AIOS 43,111,694 430,694 FHLMC STACR REMIC Trust (a)(b) 5eries 2022-DNA1, Class M1B 2,340,000 2,266,361 6.16% (SOFR 30A + 1.85%), due 1/25/42 2,340,000 2,266,361 Series 2020-DNA6, Class M2 2,547,037 2,540,679 6.31% (SOFR 30A + 2.00%), due 12/25/50 2,547,037 2,540,679 Series 2021-HQA3, Class M2 1,715,000 1,537,178 6.41% (SOFR 30A + 2.10%), due 9/25/41 1,715,000 1,537,178 Series 2021-HQA1, Class M2 2,490,000 2,421,072 Series 2022-DNA3, Class M1B 2,400,000 2,407,843 Series 2021-HQA1, Class B1 3,045,000 2,407,843 Series 2021-HQA5, Class B1 3,045,000 2,634,351	Whole Loan (Collateralized Mortgage Obligations) 3.3%			
0.21%, due 4/25/51 (a)(h)(i) 43,111,694 430,694 FHLMC STACR REMIC Trust (a)(b) Series 2022-DNA1, Class M1B 6.16% (S0FR 30A + 1.85%), due 1/25/42 2,340,000 2,266,361 Series 2020-DNA6, Class M2 6.31% (S0FR 30A + 2.00%), due 12/25/50 2,547,037 2,540,679 Series 2021-HQA3, Class M2 6.41% (S0FR 30A + 2.10%), due 9/25/41 1,715,000 1,537,178 Series 2021-HQA1, Class M2 6.56% (S0FR 30A + 2.25%), due 8/25/33 2,490,000 2,421,072 Series 2022-DNA3, Class M1B 7.21% (S0FR 30A + 2.90%), due 4/25/42 2,400,000 2,407,843 Series 2021-HQA1, Class B1 7.31% (S0FR 30A + 3.00%), due 8/25/33 3,045,000 2,634,351 Series 2021-DNA5, Class B1	CIM Trust			
FHLMC STACR REMIC Trust (a)(b) Series 2022-DNA1, Class M1B 6.16% (SOFR 30A + 1.85%), due 1/25/42 2,340,000 2,266,361 Series 2020-DNA6, Class M2 6.31% (SOFR 30A + 2.00%), due 12/25/50 2,547,037 2,540,679 Series 2021-HQA3, Class M2 6.41% (SOFR 30A + 2.10%), due 9/25/41 1,715,000 1,537,178 Series 2021-HQA1, Class M2 6.56% (SOFR 30A + 2.25%), due 8/25/33 2,490,000 2,421,072 Series 2022-DNA3, Class M1B 7.21% (SOFR 30A + 2.90%), due 4/25/42 2,400,000 2,407,843 Series 2021-HQA1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 3,045,000 2,634,351 Series 2021-DNA5, Class B1				
Series 2022-DNA1, Class M1B 6.16% (SOFR 30A + 1.85%), due 1/25/42 2,340,000 2,266,361 Series 2020-DNA6, Class M2 2,547,037 2,540,679 6.31% (SOFR 30A + 2.00%), due 12/25/50 2,547,037 2,540,679 Series 2021-H0A3, Class M2 1,715,000 1,537,178 Series 2021-H0A1, Class M2 2,490,000 2,421,072 Series 2022-DNA3, Class M1B 2,400,000 2,407,843 Series 2021-H0A1, Class B1 3,045,000 2,634,351 Series 2021-DNA5, Class B1 3,045,000 2,634,351		43,111,694	430,694	
6.16% (SOFR 30A + 1.85%), due 1/25/42 Series 2020-DNA6, Class M2 6.31% (SOFR 30A + 2.00%), due 12/25/50 Series 2021-HQA3, Class M2 6.41% (SOFR 30A + 2.10%), due 9/25/41 Series 2021-HQA1, Class M2 6.56% (SOFR 30A + 2.25%), due 8/25/33 Series 2022-DNA3, Class M1B 7.21% (SOFR 30A + 2.90%), due 4/25/42 Series 2021-HQA1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 Series 2021-DNA5, Class B1	FHLMC STACR REMIC Trust (a)(b)			
Series 2020-DNA6, Class M2 2,547,037 2,540,679 6.31% (SOFR 30A + 2.00%), due 12/25/50 2,547,037 2,540,679 Series 2021-H0A3, Class M2 1,715,000 1,537,178 6.41% (SOFR 30A + 2.10%), due 9/25/41 1,715,000 1,537,178 Series 2021-H0A1, Class M2 2,490,000 2,421,072 Series 2022-DNA3, Class M1B 2,400,000 2,407,843 Series 2021-H0A1, Class B1 3,045,000 2,634,351 Series 2021-DNA5, Class B1 3,045,000 2,634,351				
6.31% (SOFR 30A + 2.00%), due 12/25/50 Series 2021-HQA3, Class M2 6.41% (SOFR 30A + 2.10%), due 9/25/41 Series 2021-HQA1, Class M2 6.56% (SOFR 30A + 2.25%), due 8/25/33 Series 2022-DNA3, Class M1B 7.21% (SOFR 30A + 2.90%), due 4/25/42 Series 2021-HQA1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 Series 2021-DNA5, Class B1		2,340,000	2,266,361	
Series 2021-HQA3, Class M2 1,715,000 1,537,178 6.41% (SOFR 30A + 2.10%), due 9/25/41 1,715,000 1,537,178 Series 2021-HQA1, Class M2 2,490,000 2,421,072 Series 2022-DNA3, Class M1B 2 2,400,000 2,407,843 Series 2021-HQA1, Class B1 2,400,000 2,407,843 Series 2021-DNA5, Class B1 3,045,000 2,634,351 Series 2021-DNA5, Class B1	•			
6.41% (SOFR 30A + 2.10%), due 9/25/41 Series 2021-HQA1, Class M2 6.56% (SOFR 30A + 2.25%), due 8/25/33 Series 2022-DNA3, Class M1B 7.21% (SOFR 30A + 2.90%), due 4/25/42 Series 2021-HQA1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 Series 2021-DNA5, Class B1	6.31% (SOFR 30A + 2.00%), due 12/25/50	2,547,037	2,540,679	
Series 2021-HQA1, Class M2 2,490,000 2,421,072 6.56% (SOFR 30A + 2.25%), due 8/25/33 2,490,000 2,421,072 Series 2022-DNA3, Class M1B 2,400,000 2,407,843 7.21% (SOFR 30A + 2.90%), due 4/25/42 2,400,000 2,407,843 Series 2021-HQA1, Class B1 3,045,000 2,634,351 Series 2021-DNA5, Class B1 3,045,000 2,634,351				
6.56% (SOFR 30A + 2.25%), due 8/25/33 Series 2022-DNA3, Class M1B 7.21% (SOFR 30A + 2.90%), due 4/25/42 Series 2021-HQA1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 Series 2021-DNA5, Class B1	6.41% (SOFR 30A + 2.10%), due 9/25/41	1,715,000	1,537,178	
Series 2022-DNA3, Class M1B 2,400,000 2,407,843 7.21% (SOFR 30A + 2.90%), due 4/25/42 2,400,000 2,407,843 Series 2021-HQA1, Class B1 3,045,000 2,634,351 Series 2021-DNA5, Class B1 3,045,000 2,634,351	Series 2021-HQA1, Class M2			
7.21% (SOFR 30A + 2.90%), due 4/25/42 Series 2021-HQA1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 Series 2021-DNA5, Class B1 3,045,000 2,407,843 3,045,000 2,634,351	6.56% (SOFR 30A + 2.25%), due 8/25/33	2,490,000	2,421,072	
Series 2021-HQA1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 3,045,000 2,634,351 Series 2021-DNA5, Class B1				
7.31% (SOFR 30A + 3.00%), due 8/25/33 3,045,000 2,634,351 Series 2021-DNA5, Class B1	7.21% (SOFR 30A + 2.90%), due 4/25/42	2,400,000	2,407,843	
Series 2021-DNA5, Class B1				
	7.31% (SOFR 30A + 3.00%), due 8/25/33	3,045,000	2,634,351	
7.36% (SOFR 30A + 3.05%), due 1/25/34 3,085,000 2,938,546	Series 2021-DNA5, Class B1			
	7.36% (SOFR 30A + 3.05%), due 1/25/34	3,085,000	2,938,546	

	Principal Amount	Value
Mortgage-Backed Securities		
Whole Loan (Collateralized Mortgage Obligations)		
FHLMC STACR REMIC Trust (a)(b)		
Series 2021-HQA2, Class B1		
7.46% (S0FR 30A + 3.15%), due 12/25/33	\$ 1,015,000	\$ 880,513
Series 2021-HQA3, Class B1		
7.66% (SOFR 30A + 3.35%), due 9/25/41	3,465,000	3,114,994
Series 2021-DNA6, Class B1		
7.71% (SOFR 30A + 3.40%), due 10/25/41	450,000	429,750
Series 2022-DNA2, Class M2		
8.06% (SOFR 30A + 3.75%), due 2/25/42	1,820,000	1,767,702
FHLMC STACR Trust (a)(b)		
Series 2018-DNA2, Class B1		
8.206% (1 Month LIBOR + 3.70%), due 12/25/30	1,340,000	1,367,889
Series 2019-DNA1, Class B1		
9.156% (1 Month LIBOR + 4.65%), due 1/25/49	2,055,000	2,180,824
FHLMC Structured Agency Credit Risk Debt Notes		
Series 2018-DNA1, Class B1		
7.656% (1 Month LIBOR + 3.15%), due 7/25/30 (b)	940,000	945,900
Flagstar Mortgage Trust		
Series 2021-6INV, Class A18		
2.50%, due 8/25/51 (a)(i)	100,890	81,449
FNMA (b)		
Series 2018-C01, Class 1B1		
8.056% (1 Month LIBOR + 3.55%), due 7/25/30	2,715,000	2,785,142
Series 2017-C05, Class 1B1		
8.106% (1 Month LIBOR + 3.60%), due 1/25/30	2,299,558	2,354,499
Series 2017-C01, Class 1B1		
10.256% (1 Month LIBOR + 5.75%), due 7/25/29	500,000	547,740
J.P. Morgan Mortgage Trust		
Series 2021-LTV2, Class A1		
2.519%, due 5/25/52 (a)(i)	863,168	720,847
New Residential Mortgage Loan Trust (a)		
Series 2019-5A, Class B7		
4.343%, due 8/25/59 (j)	2,821,506	1,699,889
Series 2019-2A, Class B6		
4.88%, due 12/25/57 (i)	936,524	608,386
NewRez Warehouse Securitization Trust		
Series 2021-1, Class A	0.15.000	202.27
5.256% (1 Month LIBOR + 0.75%), due 5/25/55 (a)(b)	915,000	903,275
STACR Trust		
Series 2018-HRP2, Class B1	1 000 000	4 000 000
8.706% (1 Month LIBOR + 4.20%), due 2/25/47 (a)(b)	1,900,000	1,963,863
		39,529,386
Total Mortgage-Backed Securities		
(Cost \$149,136,407)		142,475,978

	Principal Amount	Value
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	\$ 1,344,282
Total Municipal Bond		
(Cost \$1,815,000)		1,344,282
U.S. Government & Federal Agencies 5.6%		
Federal Home Loan Mortgage Corporation (Mortgage Pass-Through Securities) 0.3%		
UMBS Pool, 30 Year		
3.50%, due 7/1/50	1,138,832	1,079,791
3.50%, due 7/1/52	3,091,896	2,900,021
		3,979,812
Federal National Mortgage Association (Mortgage Pass-Through Securities) 2.1%		
UMBS, 30 Year		
2.50%, due 8/1/50	178,719	158,150
3.00%, due 6/1/51	837,198	763,115
3.00%, due 2/1/52	1,122,873	1,022,005
3.00%, due 3/1/52	1,485,412	1,350,534
3.50%, due 9/1/52	2,714,738	2,547,388
4.00%, due 8/1/48	1,651,989	1,619,872
4.00%, due 2/1/49	299,392	293,572
4.00%, due 6/1/52	2,078,560	2,007,943
4.00%, due 6/1/52	3,214,427	3,106,211
4.00%, due 6/1/52	1,499,212	1,448,740
5.00%, due 11/1/52	10,768,691	10,809,670
		25,127,200
Government National Mortgage Association (Mortgage Pass-Through Securities) 0.0% ‡		
GNMA I, Single Family, 30 Year		
6.50%, due 4/15/29	8	8
6.50%, due 8/15/29	4	4
		12
United States Treasury Bonds 3.2%		
U.S. Treasury Bonds		
4.00%, due 11/15/42	31,615,000	32,672,127
4.00%, due 11/15/52	4,945,000	5,288,059
		37,960,186

	Principal Amount	Value
U.S. Government & Federal Agencies		
United States Treasury Note 0.0% ‡		
U.S. Treasury Notes		
4.125%, due 11/15/32	\$ 5,000	\$ 5,260
Total U.S. Government & Federal Agencies		
(Cost \$66,568,073)		67,072,470
Total Long-Term Bonds		
(Cost \$548,715,739)		508,242,035
	Shares	
Common Stocks 53.7%		
Aerospace & Defense 1.2%		
BAE Systems plc (United Kingdom)	369,413	3,904,149
Lockheed Martin Corp.	8,028	3,719,051
Raytheon Technologies Corp.	63,361	6,326,596
		13,949,796
Air Freight & Logistics 1.3%		
Deutsche Post AG (Registered) (Germany)	219,087	9,384,338
United Parcel Service, Inc., Class B	29,698	5,500,961
	20,000	14,885,299
Auto Components 0.6%		
Bridgestone Corp. (Japan)	100,400	3,756,987
Cie Generale des Etablissements Michelin SCA (France)	123,203	3,909,887
		7,666,874
Automobiles 0.3%		
Toyota Motor Corp. (Japan)	252,500	3,663,429
Banks 4.6%		
Bank of America Corp.	224,165	7,953,374
BAWAG Group AG (Austria) (a)(k)	90,653	5,605,048
Columbia Banking System, Inc.	172,229	5,323,598
JPMorgan Chase & Co.	63,728	8,919,371
KeyCorp	545,725	10,472,463
PNC Financial Services Group, Inc. (The)	23,041	3,811,672
Royal Bank of Canada (Canada)	32,792 70,776	3,355,724
Truist Financial Corp. U.S. Bancorp	79,776 113,655	3,940,137
u.s. baricuip	113,000	5,660,019 55,041,406
Beverages 1.4%		
Coca-Cola Co. (The)	86,055	5,276,893
Coca-Cola Europacific Partners plc (United Kingdom)	196,678	11,057,237
		16,334,130
Biotechnology 0.5%		0.000 /
AbbVie, Inc.	42,654	6,302,128

	Shares	Valu
Common Stocks		
Capital Markets 0.3%		
Lazard Ltd., Class A	90,741	\$ 3,636,899
Chemicals 2.4%		
Air Products and Chemicals, Inc.	17,028	5,457,64
BASF SE (Germany)	14,472	824,749
Dow, Inc. Linde plc (United Kingdom)	59,395 26,034	3,525,093 8,615,693
LyondellBasell Industries NV, Class A	41,497	4,012,34
Nutrien Ltd. (Canada)	74,995	6,208,830
	7 1,000	28,644,359
Commercial Services & Supplies 0.0% ‡		
Quad/Graphics, Inc. (k)	10	4
Communications Equipment 0.9%		
Cisco Systems, Inc.	230,235	11,205,53
Construction & Engineering 0.3%		
Vinci SA (France)	36,462	4,113,450
Diversified Telecommunication Services 2.3%		
AT&T, Inc.	213,580	4,350,62
Deutsche Telekom AG (Registered) (Germany)	513,296	11,419,70
Orange SA (France)	345,030	3,651,008
FELUS Corp. (Canada)	177,901	3,833,318
/erizon Communications, Inc.	85,903	3,570,988 26,825,643
Electric Utilities 2.4%		
American Electric Power Co., Inc.	91,330	8,581,36
Duke Energy Corp.	31,637	3,241,210
Entergy Corp.	30,778	3,332,642
Evergy, Inc.	49,132	3,078,120
Fortis, Inc. (Canada)	85,335 87,564	3,506,268
NextEra Energy, Inc. Pinnacle West Capital Corp.	87,564 8,254	6,534,90 ⁻ 615,330
ninacie west Capital Corp.	0,204	
Section Fauinment 1 40/		28,889,84
Electrical Equipment 1.4% Eaton Corp. plc	38,546	6,252,54
Emerson Electric Co.	69,728	6,290,860
Hubbell, Inc.	17,741	4,061,09
	,,	16,604,499
Entertainment 0.4%	000 100	4.40.00
Koei Tecmo Holdings Co. Ltd. (Japan)	226,100	4,113,60

	Shares		Value
Common Stocks	Ondi oo		Tuluo
Equity Real Estate Investment Trusts 1.4%			
Iron Mountain, Inc.	75,419	\$	4,116,369
Realty Income Corp.	69,791		4,733,924
Welltower, Inc.	52,410		3,932,846
WP Carey, Inc.	44,007		3,763,919
			16,547,058
Food & Staples Retailing 0.8%			
Walmart, Inc.	67,997		9,782,728
Food Products 1.0%			
Danone SA (France)	65,035		3,559,064
Nestle SA (Registered)	36,512		4,455,612
Orkla ASA (Norway)	478,427	_	3,573,288
			11,587,964
Gas Utilities 0.7%			
China Resources Gas Group Ltd. (China)	1,115,400		4,697,256
Snam SpA (Italy)	704,404		3,590,118
			8,287,374
Harlin Oan Freimant & Oantilas C 00/			
Health Care Equipment & Supplies 0.8% Medtronic plc	107,005		8,955,248
Wicoldonio pio	107,000		0,333,240
Health Care Providers & Services 1.1%			
CVS Health Corp.	41,932		3,699,241
UnitedHealth Group, Inc.	18,525		9,247,495
			12,946,736
Hatala Dastauranta 9 Laigura 1 00/			
Hotels, Restaurants & Leisure 1.9% McDonald's Corp.	16,485		4,408,089
Restaurant Brands International, Inc. (Canada)	167,139		11,186,613
Vail Resorts, Inc.	27,784		7,288,855
	,		22,883,557
			22,000,001
Household Durables 0.3%	106 517		2 004 060
Leggett & Platt, Inc.	106,517	_	3,894,262
Industrial Conglomerates 0.9%			
Honeywell International, Inc.	22,036		4,594,065
Siemens AG (Registered) (Germany)	39,697		6,167,552
			10,761,617
Insurance 3.4%			
Allianz SE (Registered) (Germany)	16,592		3,958,238
Arthur J. Gallagher & Co.	24,657		4,825,868
AXA SA (France)	245,531		7,654,046
Manulife Financial Corp. (Canada)	345,401		6,835,074
MetLife, Inc.	107,763		7,868,854
	•		•

	Shares	Value
Common Stocks	Sildles	value
Insurance		
Muenchener Rueckversicherungs-Gesellschaft AG (Registered) (Germany)	13,251	\$ 4,772,486
Travelers Cos., Inc. (The)	23,206	4,435,131
		40,349,697
IT Services 1.0%		
International Business Machines Corp.	88,145	11,875,776
Leisure Products 0.5%		
Hasbro, Inc.	96,294	5,697,716
Machinery 0.6%		
Cummins, Inc.	29,811	7,439,037
Media 0.8%		
Comcast Corp., Class A	140,934	5,545,753
Omnicom Group, Inc.	47,869	4,116,255
		9,662,008
Multi-Utilities 0.5%		
NiSource, Inc.	114,723	3,183,563
WEC Energy Group, Inc.	34,915	3,281,661
011.0		6,465,224
Oil, Gas & Consumable Fuels 2.6% Chevron Corp.	22,655	3,942,423
Enbridge, Inc. (Canada)	97,929	4,009,749
Enterprise Products Partners LP	188,221	4,818,458
Magellan Midstream Partners LP	68,124	3,637,822
MPLX LP	105,407	3,680,812
TotalEnergies SE (France)	175,305	10,891,228
		30,980,492
Personal Products 0.3%	71 700	2,000,540
Unilever plc (United Kingdom)	71,768	3,666,546
Pharmaceuticals 4.8%		
AstraZeneca plc, Sponsored ADR (United Kingdom)	143,599	9,387,067
Bayer AG (Registered) (Germany)	64,947	4,028,478
Eli Lilly and Co. GSK plc	16,750 198,242	5,764,512 3,461,903
Johnson & Johnson	19,441	3,461,903
Merck & Co., Inc.	42,708	4,587,266
Novartis AG (Registered) (Switzerland)	109,796	9,930,022
Novo Nordisk A/S, Class B (Denmark)	30,658	4,245,631
Pfizer, Inc.	61,789	2,728,602
Roche Holding AG	10,855	3,392,550

Common Stocks	Shares	Value
Pharmaceuticals	64.052	¢ 6 202 715
Sanofi (France)	64,953	\$ 6,382,715
		57,085,794
Professional Services 0.3%		
RELX plc (United Kingdom)	113,750	3,380,585
emiconductors & Semiconductor Equipment 4.6%		
nalog Devices, Inc.	78,671	13,489,716
roadcom, Inc.	25,940	15,175,159
tel Corp.	132,376	3,740,946
_A Corp.	22,699	8,908,904
aiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR (Taiwan)	75,715	7,021,052
exas Instruments, Inc.	36,266	6,426,698
		54,762,475
oftware 1.1% licrosoft Corp.	50,426	12,496,067
introduction p.	30,720	12,430,007
pecialty Retail 0.3%	40,000	0.004.400
ome Depot, Inc. (The)	12,322	3,994,423
echnology Hardware, Storage & Peripherals 1.7%		
pple, Inc.	80,130	11,561,958
etApp, Inc.	58,104	3,848,228
amsung Electronics Co. Ltd., GDR (Republic of Korea)	3,998	4,953,018
		20,363,204
obacco 1.4%	70.000	0.040.007
Itria Group, Inc.	73,688	3,318,907
ritish American Tobacco plc (United Kingdom) hilip Morris International, Inc.	221,014 43,959	8,452,502 4,582,286
milp worts international, inc.	43,939	
ustina Osamonia O Ristilatura O 20/		16,353,695
rading Companies & Distributors 0.3% ISC Industrial Direct Co., Inc., Class A	43,024	3,558,085
Vireless Telecommunication Services 0.3%	01.010	0 474 007
K Telecom Co. Ltd. (Republic of Korea)	91,640	3,474,967
otal Common Stocks		005 155 111
(Cost \$514,274,412)		639,129,286
hort-Term Investments 1.2%		
ffiliated Investment Company 1.1%	10.040.040	10.040.010
lainStay U.S. Government Liquidity Fund, 4.307% (I)	12,348,212	12,348,212

Short-Term Investments	Shares Value
Unaffiliated Investment Company 0.1%	
Invesco Government & Agency Portfolio, 4.39% (I)(m)	1,523,268 \$ 1,523,268
Total Short-Term Investments	
(Cost \$13,871,480)	13,871,480
Total Investments	
(Cost \$1,076,861,631)	97.6% 1,161,242,801
Other Assets, Less Liabilities	2.4 28,445,629
Net Assets	100.0% \$ 1,189,688,430

- † Percentages indicated are based on Fund net assets.
- ‡ 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, 2023.
- (c) Step coupon—Rate shown was the rate in effect as of January 31, 2023.
- (d) Fixed to floating rate—Rate shown was the rate in effect as of January 31, 2023.
- (e) Security is perpetual and, thus, does not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.
- (f) All or a portion of this security was held on loan. As of January 31, 2023, the aggregate market value of securities on loan was \$1,485,348. The Fund received cash collateral with a value of \$1,523,268.
- (g) Illiquid security—As of January 31, 2023, the total market value deemed illiquid under procedures approved by the Board of Trustees was \$596,000, 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, 2023.
- (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, 2023.
- (k) Non-income producing security.
- (I) Current yield as of January 31, 2023.
- (m) 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, 2023 for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliated Investment Companies	Beginning Purchases		Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ (Depreciation)	Value, End of Period	Dividend Income	Shares Other End of Distributions Period	
MainStay U.S. Government Liquidity Fund	\$ 18,110	\$ 190,611	\$ (196,373)	\$ —	\$ —	\$ 12,348	\$ 114	\$ —	12,348

Foreign Currency Forward Contracts

As of January 31, 2023, the Fund held the following foreign currency forward contracts¹:

Curr	rency Purchased		Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
AUD	23,293,000	USD	15,205,833	JPMorgan Chase Bank N.A.	2/6/23	\$ 1,238,366
JPY	2,564,705,000	USD	17,747,104	JPMorgan Chase Bank N.A.	2/6/23	1,967,086
JPY	2,564,705,000	USD	19,962,118	JPMorgan Chase Bank N.A.	5/9/23	4,980
USD	16,497,733	AUD	23,293,000	JPMorgan Chase Bank N.A.	2/6/23	53,534
USD	20,414,008	EUR	18,634,336	JPMorgan Chase Bank N.A.	5/9/23	38,423
USD	44,702	GBP	36,000	JPMorgan Chase Bank N.A.	5/9/23	230
Total Un	realized Appreciation					3,302,619
AUD	23,293,000	USD	16,557,223	JPMorgan Chase Bank N.A.	5/9/23	(56,719)
EUR	18,634,336	USD	20,297,264	JPMorgan Chase Bank N.A.	2/6/23	(33,079)
GBP	36,000	USD	44,616	JPMorgan Chase Bank N.A.	2/6/23	(229)
USD	18,941,933	EUR	18,634,336	JPMorgan Chase Bank N.A.	2/6/23	(1,322,253)
USD	41,983	GBP	36,000	JPMorgan Chase Bank N.A.	2/6/23	(2,403)
USD	19,704,294	JPY	2,564,705,000	JPMorgan Chase Bank N.A.	2/6/23	(9,896)
Total Un	realized Depreciation					(1,424,579)
Net Unre	ealized Appreciation					\$ 1,878,040

^{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, 2023, the Fund held the following futures contracts¹:

Туре	Number of Contracts	Expiration Date	Value at Trade Date	Current Notional Amount	Unrealized Appreciation (Depreciation) ²
Long Contracts					
E-Mini Energy Select Sector Index	390	March 2023	\$ 34,580,633	\$ 36,773,100	\$ 2,192,467
E-Mini Health Care Select Sector Index	202	March 2023	28,669,795	27,316,460	(1,353,335)
Russell 2000 E-Mini Index	451	March 2023	41,366,087	43,733,470	2,367,383
S&P 500 E-Mini Index	237	March 2023	47,701,519	48,466,500	764,981
U.S. Treasury 2 Year Notes	203	March 2023	41,602,745	41,746,633	143,888
U.S. Treasury 5 Year Notes	445	March 2023	48,278,549	48,612,774	334,225
U.S. Treasury 10 Year Notes	431	March 2023	48,823,494	49,356,234	532,740
U.S. Treasury 10 Year Ultra Bonds	212	March 2023	25,221,621	25,695,062	473,441
U.S. Treasury Ultra Bonds	132	March 2023	18,071,154	18,711,000	639,846
Yen Denominated Nikkei 225 Index	304	March 2023	32,286,720	32,101,410	(185,310)
Total Long Contracts					5,910,326
Short Contracts					
E-Mini Financial Select Sector Index	(50)	March 2023	(5,413,024)	(5,652,500)	(239,476)
E-Mini Industrial Equity Index	(81)	March 2023	(8,271,465)	(8,345,430)	(73,965)
Euro STOXX 50 Index	(1,508)	March 2023	(65,759,155)	(68,380,300)	(2,621,145)
FTSE 100 Index	(45)	March 2023	(4,159,475)	(4,299,287)	(139,812)
S&P E-Mini Commercial Service Equity Index	(180)	March 2023	(11,830,768)	(13,018,500)	(1,187,732)
U.S. Treasury Long Bonds	(50)	March 2023	(6,417,415)	(6,493,750)	(76,335)
Total Short Contracts					(4,338,465)
Net Unrealized Appreciation					\$ 1,571,861

^{1.} As of January 31, 2023, cash in the amount of \$20,126,807 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, 2023.

Abbreviation(s):

ADR—American Depositary Receipt

AUD—Australia Dollar

EUR—Euro

FHLMC—Federal Home Loan Mortgage Corp.

FNMA—Federal National Mortgage Association

FREMF—Freddie Mac Multifamily

FTSE—Financial Times Stock Exchange

GBP—British Pound Sterling

GDR—Global Depositary Receipt

GNMA—Government National Mortgage Association

JPY—Japanese Yen

LIBOR—London Interbank Offered Rate

REMIC—Real Estate Mortgage Investment Conduit

SOFR—Secured Overnight Financing Rate

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, 2023, for valuing the Fund's assets and liabilities:

	Quoted Prices in Active Markets for	Significant Other	Significant	
Description	Identical Assets	Observable Inputs	Unobservable Inputs	Tatal
Description	(Level 1)	(Level 2)	(Level 3)	Total
Asset Valuation Inputs				
Investments in Securities (a) Long-Term Bonds				
Asset-Backed Securities	\$ —	\$ 52,109,101	\$ —	\$ 52,109,101
Corporate Bonds	_	236,933,637	_	236,933,637
Foreign Government Bonds Loan Assignments	_	7,199,711	_	7,199,711 1,106,856
Mortgage-Backed Securities	_	1,106,856 142,475,978	_	142,475,978
Municipal Bond	_	1,344,282	_	1,344,282
U.S. Government & Federal Agencies		67,072,470		67,072,470
Total Long-Term Bonds		508,242,035		508,242,035
Common Stocks				
Aerospace & Defense	10,045,647	3,904,149	_	13,949,796
Air Freight & Logistics Auto Components	5,500,961	9,384,338 7,666,874	_	14,885,299 7,666,874
Automobiles	_	3,663,429	_	3,663,429
Banks	49,436,358	5,605,048	_	55,041,406
Chemicals	27,819,610	824,749	_	28,644,359
Construction & Engineering Diversified Telecommunication Services	 11,754,931	4,113,456	_	4,113,456 26,825,647
Entertainment	11,754,951	15,070,716 4,113,604		4,113,604
Food Products	_	11,587,964	_	11,587,964
Gas Utilities	_	8,287,374	_	8,287,374
Industrial Conglomerates	4,594,065	6,167,552	_	10,761,617
Insurance Oil, Gas & Consumable Fuels	23,964,927 20,089,264	16,384,770 10,891,228	_	40,349,697 30,980,492
Personal Products	20,003,204	3,666,546	_	3,666,546
Pharmaceuticals	25,644,495	31,441,299	_	57,085,794
Professional Services		3,380,585	_	3,380,585
Technology Hardware, Storage & Peripherals Tobacco	15,410,186 7,901,193	4,953,018 8,452,502	_	20,363,204 16,353,695
Wireless Telecommunication Services	7,901,193	3,474,967		3,474,967
All Other Industries	273,933,481		_	273,933,481
Total Common Stocks	476,095,118	163,034,168		639,129,286
Short-Term Investments				
Affiliated Investment Company	12,348,212	_	_	12,348,212
Unaffiliated Investment Company	1,523,268			1,523,268
Total Short-Term Investments	13,871,480			13,871,480
Total Investments in Securities	489,966,598	671,276,203		1,161,242,801
Other Financial Instruments (b)		0.000.010		0.000.010
Foreign Currency Forward Contracts Futures Contracts	7,448,971	3,302,619	_	3,302,619 7,448,971
Total Other Financial Instruments	7,448,971	3,302,619		10,751,590
Total Investments in Securities and Other Financial Instruments	\$ 497,415,569	\$ 674,578,822	<u> </u>	\$ 1,171,994,391
iotal investinents in securities and other i indicidi instituments	φ 497,413,309	<u> </u>	Ψ	φ 1,171,994,391
Liability Valuation Inputs				
Other Financial Instruments (b)				
Foreign Currency Forward Contracts	\$	\$ (1,424,579)	\$ —	\$ (1,424,579)
Futures Contracts	(5,877,110)			(5,877,110)
Total Other Financial Instruments	\$ (5,877,110)	\$ (1,424,579)	<u>\$ —</u>	\$ (7,301,689)

 $[\]hbox{(a)} \quad \hbox{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.