MainStay Income Builder Fund Portfolio of Investments July 31, 2023^{†^}(Unaudited)

	Principal Amount	Value
Long-Term Bonds 41.1% Asset-Backed Securities 4.1%		
Automobile Asset-Backed Securities 1.6%		
American Credit Acceptance Receivables Trust (a)		
Series 2021-2, Class D		
1.34%, due 7/13/27	\$ 840,000	\$ 798,715
Series 2021-3, Class D	~ 0.0,000	, , , , , , ,
1.34%, due 11/15/27	1,865,000	1,756,112
Series 2021-2, Class E	,,	,,
2.54%, due 7/13/27	910,000	846,786
Series 2020-4, Class F		
5.22%, due 8/13/27	565,000	556,077
Avis Budget Rental Car Funding AESOP LLC (a)		
Series 2021-1A, Class A		
1.38%, due 8/20/27	1,530,000	1,346,406
Series 2020-2A, Class A		
2.02%, due 2/20/27	2,160,000	1,962,063
Series 2020-1A, Class A		
2.33%, due 8/20/26	635,000	593,495
Series 2023-3A, Class A		
5.44%, due 2/22/28	1,065,000	1,047,762
CPS Auto Receivables Trust		
Series 2021-C, Class E		
3.21%, due 9/15/28 (a)	375,000	345,161
Drive Auto Receivables Trust		
Series 2021-2, Class D		
1.39%, due 3/15/29	1,200,000	1,116,105
Exeter Automobile Receivables Trust		
Series 2021-3A, Class D		
1.55%, due 6/15/27	1,175,000	1,079,726
Flagship Credit Auto Trust (a)		
Series 2021-1, Class D		
1.27%, due 3/15/27	1,220,000	1,111,628
Series 2020-3, Class D		
2.50%, due 9/15/26	580,000	540,136
Ford Credit Floorplan Master Owner Trust		
Series 2018-4, Class A		
4.06%, due 11/15/30	875,000	827,599
GLS Auto Receivables Issuer Trust		
Series 2019-4A, Class D		
4.09%, due 8/17/26 (a)	1,125,000	1,096,343
Hertz Vehicle Financing III LP		
Series 2021-2A, Class D		
4.34%, due 12/27/27 (a)	2,070,000	1,800,272
Hertz Vehicle Financing LLC		
Series 2021-1A, Class B	4.005.000	4 400 00=
1.56%, due 12/26/25 (a)	1,235,000	1,160,327

	Principal Amount	Value
Asset-Backed Securities		
Automobile Asset-Backed Securities		
JPMorgan Chase Bank NA		
Series 2020-1, Class B		
0.991%, due 1/25/28 (a)	\$ 18,532	\$ 18,448
		18,003,161
Home Equity Asset-Backed Securities 0.0% ‡		
Equity One Mortgage Pass-Through Trust		
Series 2003-3, Class AF4		
5.495%, due 12/25/33 (b)	1,502	1,493
J.P. Morgan Mortgage Acquisition Trust	1,002	1,100
Series 2007-HE1, Class AF1		
4.409% (1 Month SOFR + 0.214%), due 3/25/47 (c)	293,782	178,281
Mastr Asset-Backed Securities Trust	200,102	,20.
Series 2006-HE4, Class A1		
5.512% (1 Month SOFR + 0.214%), due 11/25/36 (c)	476,758	150,733
	,	330,507
Other Asset-Backed Securities 2.5%		
American Airlines Pass-Through Trust		
Series 2016-2, Class AA		
3.20%, due 6/15/28	473,960	426,530
Series 2016-2, Class A		
3.65%, due 6/15/28	1,101,260	957,559
AMSR Trust		
Series 2020-SFR4, Class A	0.040.000	0.000.400
1.355%, due 11/17/37 (a)	2,643,000	2,392,402
British Airways Pass-Through Trust		
Series 2021-1, Class A	1 000 071	1 001 010
2.90%, due 3/15/35 (United Kingdom) (a)	1,899,971	1,601,018
CF Hippolyta Issuer LLC (a)		
Series 2021-1A, Class A1 1.53%, due 3/15/61	2,521,047	2,195,257
Series 2020-1, Class A1	2,021,047	2,195,257
1.69%, due 7/15/60	1,236,746	1,113,897
Series 2020-1, Class A2	1,200,7 10	1,110,001
1.99%, due 7/15/60	1,223,647	1,029,706
CVS Pass-Through Trust	, -,-	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
5.789%, due 1/10/26 (a)	60,195	59,223
DB Master Finance LLC		•
Series 2021-1A, Class A23		
2.791%, due 11/20/51 (a)	1,807,475	1,431,862
FirstKey Homes Trust		
Series 2020-SFR1, Class A		
1.339%, due 8/17/37 (a)	978,846	890,021
Home Partners of America Trust (a)		
Series 2021-2, Class A		
1.901%, due 12/17/26	656,850	580,173

	Principal Amount	Value
Asset-Backed Securities	Allount	Fuido
Other Asset-Backed Securities		
Home Partners of America Trust (a)		
Series 2021-2, Class B		
2.302%, due 12/17/26	\$ 1,301,109	\$ 1,151,767
Mosaic Solar Loan Trust	Ψ 1,501,105	Ψ 1,131,707
Series 2020-1A, Class A		
2.10%, due 4/20/46 (a)	1,589,259	1,359,186
Navient Private Education Refi Loan Trust (a)	1,000,200	1,555,100
Series 2021-BA, Class A		
0.94%, due 7/15/69	502,726	434,312
	502,720	434,312
Series 2020-EA, Class A	749,766	669,033
1.69%, due 5/15/69	749,700	009,033
Series 2021-EA, Class B	2.045.000	0.150.000
2.03%, due 12/16/69	3,245,000	2,150,836
New Economy Assets Phase 1 Sponsor LLC (a)		
Series 2021-1, Class A1	4 505 000	1 050 040
1.91%, due 10/20/61	1,585,000	1,358,942
Series 2021-1, Class B1	4.040.000	
2.41%, due 10/20/61	1,640,000	1,363,891
Progress Residential Trust (a)		
Series 2020-SFR3, Class A	4 ==0 ===	== .
1.294%, due 10/17/27	1,573,585	1,423,554
Series 2021-SFR4, Class B		
1.808%, due 5/17/38	1,780,000	1,580,913
Taco Bell Funding LLC		
Series 2021-1A, Class A23		
2.542%, due 8/25/51 (a)	1,408,550	1,091,962
U.S. Airways Pass-Through Trust		
Series 2012-1, Class A		
5.90%, due 10/1/24	902,109	905,336
United Airlines Pass-Through Trust		
Series 2020-1, Class A		
5.875%, due 10/15/27	1,345,182	1,338,488
		27,505,868
Total Asset-Backed Securities		
(Cost \$51,166,989)		45,839,536
(+) - 00)000)		10,000,000
Corporate Bonds 17.4%		
Aerospace & Defense 0.1%		
Embraer Netherlands Finance BV		
7.00%, due 7/28/30 (Brazil) (a)	640,000	646,784
Agriculture 0.1%		
BAT Capital Corp.		
3.734%, due 9/25/40 (United Kingdom)	1,005,000	714,849
	.,500,000	,5 10

	Principal Amount	Value
Corporate Bonds		
Agriculture		
BAT International Finance plc		
4.448%, due 3/16/28 (United Kingdom)	\$ 615,000	\$ 588,424
		1,303,273
Airlines 0.6%		
American Airlines, Inc. (a)		
5.50%, due 4/20/26	1,283,333	1,264,099
5.75%, due 4/20/29	850,000	822,901
Delta Air Lines, Inc. (a)	000,000	022,301
4.50%, due 10/20/25	810,000	793,917
4.75%, due 10/20/28	2,125,000	2,056,687
Mileage Plus Holdings LLC	2,123,000	2,030,007
6.50%, due 6/20/27 (a)	1,488,000	1,487,917
0.30 %, uue 0/20/2/ (a)	1,400,000	
		6,425,521
Auto Manufacturers 1.1%		
Ford Motor Credit Co. LLC		
2.30%, due 2/10/25	200,000	187,535
2.70%, due 8/10/26	940,000	842,629
4.125%, due 8/17/27	1,050,000	960,813
6.80%, due 5/12/28	730,000	736,708
6.95%, due 3/6/26	660,000	666,508
General Motors Financial Co., Inc.		
2.35%, due 1/8/31	810,000	642,115
2.70%, due 6/10/31	2,015,000	1,619,218
4.30%, due 4/6/29	1,125,000	1,046,218
Nissan Motor Acceptance Co. LLC (a)		
1.125%, due 9/16/24	1,935,000	1,822,075
1.85%, due 9/16/26	3,205,000	2,791,939
Volkswagen Group of America Finance LLC		
4.60%, due 6/8/29 (Germany) (a)	840,000	812,226
		12,127,984
D. J. 770/		
Banks 5.7% Banco Santander SA		
	1 200 000	1 767 700
5.294%, due 8/18/27 (Spain)	1,800,000	1,767,700
Bank of America Corp. (d)	920,000	702 F 41
2.087%, due 6/14/29	820,000 1,600,000	703,541
2.496%, due 2/13/31	, ,	1,340,484
2.572%, due 10/20/32 Series MM	1,195,000	969,843
	1,424,000	1,289,399
4.30%, due 1/28/25 (e)	1,424,000	1,209,399
Barclays plc (United Kingdom) (c)(e)	2,000,000	1 454 404
4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28	2,000,000	1,454,484
8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29	1,035,000	962,550
BNP Paribas SA (France) (a)	4 470 000	4 004 074
3.052%, due 1/13/31 (d)	1,170,000	1,001,971
4.625% (5 Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (c)(e)	1,450,000	1,219,927
4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 (c)(e)	2,090,000	1,598,283

	Principal Amount	Value
Corporate Bonds		
Banks		
BNP Paribas SA (France) (a)		
7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 (c)(e)	\$ 550,000	\$ 547,470
BPCE SA (France) (a)		
2.045%, due 10/19/27 (d)	1,255,000	1,110,342
5.125%, due 1/18/28	910,000	895,286
Citigroup, Inc.		
3.668%, due 7/24/28 (d)	1,180,000	1,101,426
3.98%, due 3/20/30 (d)	2,370,000	2,197,372
Series Y		
4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (c)(e)	1,760,000	1,474,000
6.625%, due 6/15/32	770,000	813,198
Citizens Bank NA		
6.064%, due 10/24/25 (d)	555,000	537,364
Citizens Financial Group, Inc.		
2.638%, due 9/30/32 (f)	1,720,000	1,271,328
Credit Agricole SA		
4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (France) (a)(c)(e)	2,340,000	1,910,376
Deutsche Bank AG (Germany)		
Series E		
0.962%, due 11/8/23	1,555,000	1,533,093
3.035%, due 5/28/32 (d)	600,000	478,956
6.586% (SOFR + 1.219%), due 11/16/27 (c)	1,945,000	1,794,886
First Horizon Bank		
5.75%, due 5/1/30	1,555,000	1,386,468
First Horizon Corp.		
4.00%, due 5/26/25	2,100,000	1,973,777
Freedom Mortgage Corp.		
7.625%, due 5/1/26 (a)	860,000	786,742
Goldman Sachs Group, Inc. (The)		
1.431%, due 3/9/27 (d)	1,255,000	1,125,340
1.948%, due 10/21/27 (d)	1,435,000	1,279,906
1.992%, due 1/27/32 (d)	1,165,000	917,618
6.75%, due 10/1/37	829,000	898,374
HSBC Holdings plc		
3.973%, due 5/22/30 (United Kingdom) (d)	1,350,000	1,219,302
Intesa Sanpaolo SpA		
7.00%, due 11/21/25 (Italy) (a)	585,000	594,575
JPMorgan Chase & Co. (d)		
2.182%, due 6/1/28	1,800,000	1,602,092
Series HH		
4.60%, due 2/1/25 (e)	447,000	422,415
Lloyds Banking Group plc (United Kingdom)	,,,,,	
4.582%, due 12/10/25	1,038,000	1,000,672
4.65%, due 3/24/26	1,690,000	1,629,145
4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (c)	870,000	818,566
Macquarie Group Ltd.	2. 2,000	2.2,200
2.871%, due 1/14/33 (Australia) (a)(d)	1,925,000	1,527,597
2.5	1,020,000	1,021,001

	Principal Amount	Valı
Corporate Bonds		
Banks		
Mizuho Financial Group, Inc.		
3.261% (1 Year Treasury Constant Maturity Rate + 1.25%), due 5/22/30 (Japan) (c)	\$ 795,000	\$ 702,47
Morgan Stanley (d)		
2.484%, due 9/16/36	2,115,000	1,621,36
2.511%, due 10/20/32	1,530,000	1,233,72
NatWest Group plc		
3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 (United Kingdom) (c)	3,705,000	3,339,49
Santander Holdings USA, Inc.		
6.499%, due 3/9/29 (d)	735,000	738,2
Societe Generale SA (France) (a)(c)(e)		
4.75% (5 Year Treasury Constant Maturity Rate + 3.931%), due 5/26/26	935,000	785,98
5.375% (5 Year Treasury Constant Maturity Rate + 4.514%), due 11/18/30	2,240,000	1,786,62
Standard Chartered plc		
1.822% (1 Year Treasury Constant Maturity Rate + 0.95%), due 11/23/25 (United Kingdom) (a)(c)	2,510,000	2,362,66
UBS Group AG (Switzerland) (a)		
3.091%, due 5/14/32 (d)	1,040,000	859,08
4.375% (5 Year Treasury Constant Maturity Rate + 3.313%), due 2/10/31 (c)(e)	2,350,000	1,753,2
4.751% (1 Year Treasury Constant Maturity Rate + 1.75%), due 5/12/28 (c)	410,000	392,92
6.442%, due 8/11/28 (d)	365,000	370,6
Wells Fargo & Co. (d)		
3.35%, due 3/2/33	935,000	800,46
5.557%, due 7/25/34	665,000	667,62
Westpac Banking Corp.		
3.02% (5 Year Treasury Constant Maturity Rate + 1.53%), due 11/18/36 (Australia) (c)	1,255,000	966,16
		63,536,49
Biotechnology 0.0% ‡		
Amgen, Inc.	540,000	540.00
5.75%, due 3/2/63	540,000	542,80
Chemicals 0.3%		
Braskem Netherlands Finance BV		
4.50%, due 1/10/28 (Brazil) (a)	1,535,000	1,409,28
Huntsman International LLC		
4.50%, due 5/1/29	1,862,000	1,728,93
		3,138,2
Commercial Services 0.1%		
Ashtead Capital, Inc.		
4.00%, due 5/1/28 (United Kingdom) (a)	935,000	869,17
California Institute of Technology		
3.65%, due 9/1/2119	898,000	600,89
		1,470,06
Computers 0.6%		
Dell International LLC		
3.375%, due 12/15/41 (a)	2,090,000	1,485,62
4.90%, due 10/1/26	1,199,000	1,186,2

Computers Dell International LLC \$810.000 \$	Value
Dell International LLC 5.50%, due 101/129 \$.810%, due 71/536 \$.10%, due 17/128 (a) 1.766,000 NCR Corp. 5.00%, due 101/128 (a) 1.766,000 Tobersified Financial Services 1.7% AerCap Ireland Capital DAC 2.45%, due 10129/26 (Ireland) Air Lease Corp. 2.30%, due 271/25 4.25%, due 97/524 630,000 Aircasels Ltd. 5.25% (6 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(e) Alircasels Ltd. 5.25% (6 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(e) Alircasels Ltd. 6.992%, due 6/13/29 (d) 5.605%, due 171/131 6.992%, due 6/13/29 (d) 5.605%, due 171/131 American Express Co. 5.625%, due 7/28/34 (d) Avolan Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/21/26 2.125%, due 2/21/26 Banco BTG Pactual SA 2.75%, due 2/21/26 (Bana) Normar Holdings, Inc. 5.312%, due 6/8/29 (g)(f) Normar Holdings, Inc. 5.509%, due 1/15/27 8.85, due 6/15/26 6.90,000 Robballa Financial Corp. 3.50%, due 1/15/27 8.85, due 6/15/26 6.90,000 Robballa Financial Corp. 3.50%, due 1/15/27 8.85, due 6/15/26 6.90,000 Apolan Financial Inc. 5.509%, due 7/3/25 (Japan) Chelklair Financial (Irc. 6.90,000 6.125%, due 3/15/24 Coptail Coptai	
\$.10%, due 101/129 \$.10%, due 715/36 1.242,000 \$.10%, due 715/36 1.242,000 \$.10%, due 101/128 (a) 1.756,000 \$ \$.00%, due 101/128 (a) 1.756,000 \$ \$ \$ \$ \$ \$ \$	
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NCR Corp. 5.00%, due 10/1/28 (a) 1,756,000 1 5.00%, due 10/1/28 (a) 1,756,000 1 5.00%, due 10/1/28 (a) 1,756,000 1 5.00%, due 10/1/29/26 (freland) 1,585,000	807,892
1,756,000 1,756,000 2,75	1,445,735
Diversified Financial Services 1.7% AerCap Ireland Capital DAC 2.45%, due 10/29/26 (ireland) 1,585,000 Air Lease Corp.	
AerCap Ireland Capital DAC 2.45%, due 10/29/26 (Ireland) Air Lease Corp. Air Lease Corp. 2.30%, due 2/1/25 4.25%, due 9/15/24 630,000 4.25%, due 9/15/24 630,000 Aircastle Ltd. 5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(e) Ally Financial, Inc. 6.992%, due 6/13/29 (d) 8.00%, due 11/1/31 1,685,000 American Express Co. 5.625%, due 7/28/34 (d) Avoidn Capital Group LLC 1.95%, due 1/30/26 (a) Avoidn Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/11/26 3.875%, due 2/11/26 3.875%, due 2/15/25 3.800,000 Avoidn Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/15/25 3.800,000 Capital Orop. 6.312%, due 6/8/29 (d)(f) Nomura Holdings, inc. 5.099%, due 7/3/25 (Japan) 0.00-800,000 Capital Group 3.50%, due 1/15/27 3.50%, due 1/15/27 3.50%, due 1/15/27 3.50%, due 1/15/26 3.65%, due 6/15/26 690,000 Cypy Financial, Inc. 3.65%, due 6/15/26	1,588,457
AerCap Ireland Capital DAC 2.45%, due 10/29/26 (Ireland) Air Lease Corp. Air Lease Corp. 2.30%, due 2/1/25 4.25%, due 9/15/24 630,000 4.25%, due 9/15/24 630,000 Aircastle Ltd. 5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(e) Ally Financial, Inc. 6.992%, due 6/13/29 (d) 8.00%, due 11/1/31 1,685,000 American Express Co. 5.625%, due 7/28/34 (d) Avoidn Capital Group LLC 1.95%, due 1/30/26 (a) Avoidn Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/11/26 3.875%, due 2/11/26 3.875%, due 2/15/25 3.800,000 Avoidn Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/15/25 3.800,000 Capital Orop. 6.312%, due 6/8/29 (d)(f) Nomura Holdings, inc. 5.099%, due 7/3/25 (Japan) 0.00-800,000 Capital Group 3.50%, due 1/15/27 3.50%, due 1/15/27 3.50%, due 1/15/27 3.50%, due 1/15/26 3.65%, due 6/15/26 690,000 Cypy Financial, Inc. 3.65%, due 6/15/26	6,513,921
AerCap Ireland Capital DAC 2.45%, due 10/29/26 (Ireland) Air Lease Corp. Air Lease Corp. 2.30%, due 2/1/25 4.25%, due 9/15/24 630,000 4.25%, due 9/15/24 630,000 Aircastle Ltd. 5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(e) Ally Financial, Inc. 6.992%, due 6/13/29 (d) 8.00%, due 11/1/31 1,685,000 American Express Co. 5.625%, due 7/28/34 (d) Avoidn Capital Group LLC 1.95%, due 1/30/26 (a) Avoidn Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/11/26 3.875%, due 2/11/26 3.875%, due 2/15/25 3.800,000 Avoidn Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/15/25 3.800,000 Capital Orop. 6.312%, due 6/8/29 (d)(f) Nomura Holdings, inc. 5.099%, due 7/3/25 (Japan) 0.00-800,000 Capital Group 3.50%, due 1/15/27 3.50%, due 1/15/27 3.50%, due 1/15/27 3.50%, due 1/15/26 3.65%, due 6/15/26 690,000 Cypy Financial, Inc. 3.65%, due 6/15/26	
2.45%, due 10/29/26 (reland) Air Lease Corp. 2.30%, due 2/1/25 4.25%, due 9/15/24 5.25% (sue 9/15/24 5.25% (sue 9/15/24 5.25% (sue 9/15/24 5.25% (sue 9/15/24) 5.25% (sue 9/15/29 (d) 5.25% (sue 6/13/29 (d) 5.25%, due 7/28/34 (d) 5.25%, due 1/30/26 (a) 5.25%, due 1/30/26 (a) 5.25%, due 2/15/25 5.25%, due 2/11/26 5.2875%, due 2/15/25 5.25%, due 3/15/25 5.25%, due 3/15/26	
Air Lease Corp. 2.30%, due 2/1/25 4.25%, due 9/15/24 630,000 Aircastle Ltd. 5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(e) 1,285,000 Ally Financial, Inc. 6.992%, due 6/13/29 (d) 8.00%, due 11/1/31 1,685,000 American Express Co. 5.625%, due 7/28/34 (d) 570,000 Avaition Capital Group LLC 1.95%, due 1/30/26 (a) 1,210,000 Avoion Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/15/25 1,830,000 Banco BTG Pactual SA 2.75%, due 1/11/26 (Brazil) (a) 1,800,000 Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) 1,070,000 Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 ConeMain Finance Corp. 3.50%, due 1/15/27 885,000 Voya Financial, Inc. 3.65%, due 6/15/26 609,000 Electric 2.0%	1,425,368
2.30%, due 2/1/25 4.25%, due 9/15/24 630,000 Aircastle Ltd. 5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(e) 1,285,000 Ally Financial, Inc. 6.992%, due 6/13/29 (d) 8.00%, due 11/1/31 1,685,000 American Express Co. 5.625%, due 7/28/34 (d) 570,000 Aviation Capital Group LLC 1,95%, due 1/30/26 (a) 1,210,000 Aviolon Holdings Funding Ltd. (freland) (a) 2.125%, due 2/12/26 1,515,000 2.875%, due 2/15/25 1,830,000 Banco BTG Pactual SA 2.75%, due 1/11/26 (Brazil) (a) 2.75%, due 1/11/26 (Brazil) (a) 1,800,000 Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) 1,070,000 Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 Aviation Capital Corp. 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 Electric 2.0%	, .,
4.25%, due 9/15/24 Aircastle Ltd. 5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(e) Ally Financial, Inc. 6.992%, due 6/13/29 (d) 8.00%, due 11/1/31 1.685,000 American Express Co. 5.625%, due 7/28/34 (d) 570,000 Aviation Capital Group LLC 1.95%, due 1/30/26 (a) Avolon Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/21/26 2.215%, due 2/21/26 3.30%, due 1/11/26 (Brazil) (a) 2.875%, due 2/15/25 3.30%, due 1/11/26 (Brazil) (a) Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) OneMain Finance Corp. 3.50%, due 1/15/27 6.125%, due 3/15/24 Electric 2.0%	1,811,700
Aircastle Ltd. 5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(e) Ally Financial, Inc. 6.992%, due 6/13/29 (d) 8.00%, due 11/11/31 1.685,000 American Express Co. 5.625%, due 7/28/34 (d) 570,000 Aviation Capital Group LLC 1.95%, due 1/30/26 (a) Avolon Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/21/26 2.875%, due 2/15/25 1,515,000 2.875%, due 2/15/25 3.000 Banco BTG Pactual SA 2.75%, due 1/11/26 (Brazil) (a) 1.800,000 Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) 1.070,000 Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 0neMain Finance Corp. 3.50%, due 1/15/27 6.125%, due 3/15/24 Electric 2.0%	618,042
Ally Financial, Inc. 6.992%, due 6/13/29 (d) 550,000 8.00%, due 11/1/31 1,685,000 American Express Co. 5.625%, due 7/28/34 (d) 570,000 Aviation Capital Group LLC 1.95%, due 1/30/26 (a) 1,210,000 Avolon Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/15/25 1,830,000 Banco BTG Pactual SA 2.75%, due 1/11/26 (Brazil) (a) 1,800,000 Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) 1,070,000 Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 — Electric 2.0%	
6.992%, due 6/13/29 (d) 550,000 8.00%, due 11/1/31 1,685,000 American Express Co. 5.625%, due 7/28/34 (d) 570,000 Aviation Capital Group LLC 1.95%, due 1/30/26 (a) 1,210,000 Avolon Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/21/26 1,515,000 2.875%, due 2/15/25 1,830,000 Banco BriG Pactual SA 2.75%, due 1/11/26 (Brazil) (a) 1,800,000 Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) 1,070,000 Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 5	970,175
8.00%, due 11/1/31 1,685,000 American Express Co. 5.625%, due 7/28/34 (d) 570,000 Aviation Capital Group LLC 1.95%, due 1/30/26 (a) 1,210,000 Avolon Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/21/26 1,515,000 2.875%, due 2/15/25 1,830,000 Banco BTG Pactual SA 2.75%, due 1/11/26 (Brazil) (a) 1,800,000 Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) 1,070,000 Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 Electric 2.0%	
American Express Co. 5.625%, due 7/28/34 (d) 570,000 Aviation Capital Group LLC 1.95%, due 1/30/26 (a) 1,210,000 Avolon Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/21/26 1,515,000 2.875%, due 2/15/25 1,830,000 Banco BTG Pactual SA 2.75%, due 1/11/26 (Brazil) (a) 1,800,000 Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) 1,070,000 Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 Electric 2.0%	554,074
5.625%, due 7/28/34 (d) 570,000 Aviation Capital Group LLC 1.95%, due 1/30/26 (a) 1,210,000 Avolon Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/21/26 1,515,000 2.875%, due 2/15/25 1,830,000 Banco BTG Pactual SA 2.75%, due 1/11/26 (Brazil) (a) 1,800,000 Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) 1,070,000 Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 Electric 2.0%	1,787,782
Aviation Capital Group LLC 1.95%, due 1/30/26 (a) Avolon Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/21/26 2.875%, due 2/15/25 1,830,000 Banco BTG Pactual SA 2.75%, due 1/11/26 (Brazil) (a) 1,800,000 Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 0neMain Finance Corp. 3.50%, due 1/15/27 6.125%, due 3/15/24 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 Electric 2.0%	
1.95%, due 1/30/26 (a) 1,210,000 Avolon Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/21/26 1,515,000 2.875%, due 2/15/25 1,830,000 Banco BTG Pactual SA 3.275%, due 1/11/26 (Brazil) (a) 1,800,000 Capital One Financial Corp. 1,070,000 6.312%, due 6/8/29 (d)(f) 1,070,000 Nomura Holdings, Inc. 1,845,000 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 Electric 2.0%	569,193
Avolon Holdings Funding Ltd. (Ireland) (a) 2.125%, due 2/21/26 2.875%, due 2/15/25 1,830,000 Banco BTG Pactual SA 2.75%, due 1/11/26 (Brazil) (a) 1,800,000 Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) 1,070,000 Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 Electric 2.0%	
2.125%, due 2/21/26 2.875%, due 2/15/25 Banco BTG Pactual SA 2.75%, due 1/11/26 (Brazil) (a) Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 Voya Financial, Inc. 3.65%, due 6/15/26 Electric 2.0%	1,087,092
2.875%, due 2/15/25 1,830,000 Banco BTG Pactual SA 2.75%, due 1/11/26 (Brazil) (a) 1,800,000 Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) 1,070,000 Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 Electric 2.0%	
Banco BTG Pactual SA 2.75%, due 1/11/26 (Brazil) (a) 1,800,000 Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) 1,070,000 Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 Electric 2.0%	1,358,719
2.75%, due 1/11/26 (Brazil) (a) 1,800,000 Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) 1,070,000 Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 Electric 2.0%	1,719,921
Capital One Financial Corp. 6.312%, due 6/8/29 (d)(f) 1,070,000 Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000	
6.312%, due 6/8/29 (d)(f) 1,070,000 Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000	1,639,645
Nomura Holdings, Inc. 5.099%, due 7/3/25 (Japan) 1,845,000 OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 Electric 2.0%	1 074 040
5.099%, due 7/3/25 (Japan) OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 Electric 2.0%	1,074,042
OneMain Finance Corp. 3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000	1 017 770
3.50%, due 1/15/27 885,000 6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000	1,817,770
6.125%, due 3/15/24 540,000 Voya Financial, Inc. 3.65%, due 6/15/26 690,000 Electric 2.0%	765,236
Voya Financial, Inc. 3.65%, due 6/15/26 690,000 Electric 2.0%	538,596
3.65%, due 6/15/26 690,000	000,000
Electric 2.0%	650,359
	18,387,714
	10,007,714
AED Toyon Inc	
AEP Texas, Inc.	
4.70%, due 5/15/32 1,135,000	1,088,302
Alabama Power Co.	F00.05.
3.00%, due 3/15/52 785,000	529,334
Arizona Public Service Co.	1 510 710
2.20%, due 12/15/31 1,930,000	1,516,719
Calpine Corp.	557 705
5.125%, due 3/15/28 (a) 615,000	557,705

Beetric Duke Frongy Carolinas LLC S.55%, due 1/15/55 S.675,000 \$677,624 \$65,55% \$675,000 \$677,624 \$65,55% \$675,000 \$675,624 \$65,55% \$675,000 \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$65,55% \$675,624 \$675,55% \$675		Principal Amount	Value
Duke Frengry Carolinas LLC 5.35%, due 17.1553 86,50.00 \$ 675.000 \$ 6875.024 5.35%, due 37.1553 8845.000 345.966 Dugester Light Hödrings, Inc. 3.35%, due 37.1553 22,665.000 \$ 2,048.765 Etiborn International Series B 3.50% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (6)(e) Etiborn International Series B 5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (6)(e) Etiorn June 1973 1, 1615.000 1, 1647, 161 6.00%, due 37.153 1, 1615.000 1, 1655.000 1, 1607, 161 6.00%, due 37.153 1, 1615.000 1, 1655.000 1, 1607, 161 6.00%, due 37.152 (a) Maturity Constant Power & Light Co. 2.75%, due 37.152 (a) Maturity Constant Power & Light Co. 2.75%, due 37.152 (a) Maturity Constant Power & Light Co. 2.75%, due 37.152 (a) Maturity Constant Power & Light Co. 3.60%, due 37.153 1, 1655.000 1, 1655.000 1, 1615.000 1, 1111.645 Newstafe Power Co. 5.60%, due 57.153 1, 1650.000 1, 1111.645 Newstafe Power Co. 5.60%, due 57.153 1, 1650.000 1, 1655.000 1, 16	Corporate Bonds		
\$.53%, due 715/23 bule Energy Progress LC 5.36%, due 916/53 bule Energy Progress LC 5.36%, due 916/53 bule 25/55/3 bule 25	Electric		
Duke Ferry Progress LLC 5.55%, ub. 9.17650 5.55%, ub. 9.17650 5.55%, ub. 9.17650 5.55%, ub. 9.1727 (a) 2.265.000 2.248.765 Element International Series B 5.50%, 5.1928, ub. 9.1727 (a) 2.240.000 1.848.899 Element Bernational Series B 5.50%, 5.1928, ub. 9.1733 1.815.000 1.467.161 Georgia Power Cn. 4.00%, due 3.1733 1.815.000 1.290.736 Jersey Central Power & Light Co. 2.275%, due 9.1733 1.300,000 1.385.088 National Rural Utilities Cooperative Finance Corp. 5.80%, due 17.1633 National Rural Utilities Cooperative Finance Corp. 5.80%, due 17.1633 Series B 2.90%, due 17.1533 1.000,000 5.431.165 Other Power Cn. 3.6168.8 Series B 2.90%, due 17.1533 1.115.000 1.111.4737 Series B 5.50%, due 17.15733 1.115.000 1.115.3386 1.115.000 1.111.4737 Series B 5.50%, due 17.15733 1.115.000 1.111.4737 Series B 5.50%, due 17.15733 1.115.000 1.111.4737 Series B 5.50%, due 17.15731 1.115.000 1.111.4737 Series B 5.50%, due 17.15751 1.115.000 1.111.4737 Series B 5.50%, due 17.15751 1.115.000 1.111.115.000 1.111.115.000 1.115.000 1.1115.000 1.1115.000 1.1115.000 1.1115.000 1.1115.000 1.1115.000 1.1115.000 1.1115.000	Duke Energy Carolinas LLC		
5.35%, due 3/15/53 Duquesne Light Holdings, Inc. 3.616%, ode 8/12/2 (g) 2,265,000 2,048,765 Edison International Series B S.010% (5 Year Treasury Constant Maturity Rate + 3,901%), due 12/15/26 (o)(e) 2,140,000 1,484,899 Entergy Louisiana LLC 4.00%, due 3/15/33 1,310,000 1,467,161 Georgia Power Co. 4.99%, due 3/15/33 1,310,000 1,290,736 Jestey Central Flower & Light Co. 2.75%, due 1/13/26 (g) 1,655,000 1,111,645 Series B S.09%, due 5/17/39 1,065,000 1,111,645 Navada Power Co. 8.29%, due 1/13/39 1,065,000 543,156 Solys Georgia Power Co. 8.29%, due 1/13/39 1,065,000 543,156 Solys Georgia Power Co. 8.29%, due 1/13/39 1,065,000 543,156 Solys Georgia Power Co. 8.29%, due 1/13/39 1,065,000 543,156 Solys Georgia Power Co. 8.29%, due 1/13/39 1,065,000 543,156 Solys Georgia Power Co. 8.29%, due 1/13/39 1,065,000 543,156 Solys Georgia Power Co. 8.29%, due 1/13/39 1,000,000 651,602 Public Series GO. 8.29%, due 1/13/39 1,115,000 1,114,737 Southern California Edison Co. 8.29%, due 1/14/7 1,320,000 1,056,386 S.09%, due 3/1/33 1,115,000 1,056,386 S.09%, due 3/1/33 1,115,000 1,056,386 S.09%, due 3/1/33 1,050,000 690,576 Weignia Electric and Power Co. 8.29%, due 1/14/56 1,005,000 690,576 Weignia Electric and Power Co. 8.29%, due 1/15/56 1,005,000 690,576 Weignia Electric and Power Co. 8.29%, due 1/15/56 1,005,000 690,576 Weignia Electric and Power Co. 8.29%, due 1/15/56 1,005,000 690,576 Weignia Electric and Power Co. 8.29%, due 1/15/56 1,005,000 690,576 Weignia Electric and Power Co. 8.29%, due 1/15/56 1,005,000 690,576 Weignia Electric and Power Co. 8.29%, due 1/15/56 1,005,000 690,576 Weignia Electric and Power Co. 8.29%, due 1/15/56 1,005,000 690,576 Weignia Electric and Power Co. 8.29%, due 1/15/56 1,005,000 690,576 Weignia Electric and Power Co. 8.29%, due 1/15/56 1,005,000 690,576 Weignia Electric and Power Co. 8.29%, due 1/15/56 1,005,000 690,576 Weignia Electric and Power Co. 8.29%, due 1/15/56 1,005,000 690,576 Weignia Electric and Power Co. 8.29%, due 1/15/56 1,005,000 690,576 Weignia Electric and Power Co. 8.29%, due	5.35%, due 1/15/53	\$ 675,000	\$ 677,624
Duquesne Light Holdrings, Inc. 2,665,000 2,048,765 2,665,000 2,048,765 2,050,000 2,048,765 2,050,000 2,048,765 2,050,000 2,048,765 2,050,000 2,048,765 2,050,000 2,140,000 1,848,899 2,140,000 1,848,899 2,140,000 1,848,899 2,140,000 1,848,899 2,140,000 1,847,761 3,000 2,907,860	Duke Energy Progress LLC		
3.616%, due 81/127 (a) 2,046,766 Edition international solution inte	5.35%, due 3/15/53	845,000	845,966
Edison International Series B 5.09% (5 Vera Tireasury Constant Maturity Rate + 3.901%), due 12/15/26 (d)(e) 2,140,000 1,848,899 Entergy Louisiana LLC 4.00%, due 3/15/33 1,615,000 1,467,161 6eorgia Power Co. 4.95%, due 3/17/33 1,310,000 1,290,736 Jersey Central Power & Light Co. 2,75%, due 3/17/33 1,1065,000 1,365,080 National Rural Utilities Cooperative Finance Corp. 5.80%, due 17/15/33 1,065,000 1,111,645 Newada Power Co. Series G 5.90%, due 5/1/53 1,000,000 543,156 Other Power Co. Series R 2,90%, due 5/1/53 1,000,000 651,602 Public Service Co. of Oklahoma 5.25%, due 1/15/33 4,150 1,111,000 1,114,737 Southern California Edison Co. 4.09%, due 4/1/47 1,200,000 7,95,716 Virginia Edison Co. 4.00%, due 4/1/47 1,200,000 1,268,386 5.70%, due 4/1/47 1,300 1,058,386 5.70%, due 4/1/53 1,300 0 939,510 Virginia Edison Co. 4.00%, due 4/1/53 1,300 0 939,510 Virginia Edison Co. 4.00%, due 4/1/53 1,300 0 939,510 Virginia Edison Co. 4.00%, due 4/1/53 1,300 0 939,510 Virginia Edison Co. 4.00%, due 1/1/53 1,300 0 939,510 Virginia Edison Co. 4.00%, due 1/1/53 1,300 0 939,510 Virginia Edison Co. 4.00%, due 3/1/53 1,300 0 939,510 Virginia Edison Co. 4.00%, due 3/1/53 1,300 0 939,510 Virginia Edison Co. 4.00%, due 3/1/53 1,300 0 939,510 Virginia Edison Co. 4.00%, due 3/1/53 1,300 0 939,510 Virginia Edison Co. 4.20%, due 3/1/53 1,300 0 939,510 Virginia Edison Co. 4.20%, due 3/1/53 1,300 0 939,510 Virginia Edison Co. 4.20%, due 3/1/53 1,300 0 1,108,500 Virginia Edison Co. 4.20%, due 3/1/53 1,300 0 1,108,500 Virginia Edison Co. 4.20%, due 3/1/53 1,300 0 1,108,500 Virginia Edison Co. 4.20%, due 3/1/53 1,300 0 1,108,500 Virginia Edison Co. 4.20%, due 3/1/53 1,300 0 1,108,500 Virginia Edison Co. 4.20%, due 3/1/53 1,300 0 1,108,500 Virginia Edison Co. 4.20%, due 3/1/53 1,300 0 1,108,500 Virginia Edison Co. 4.20%, due 3/1/53 1,300 0 1,108,500 Virginia Edison Co. 4.20%, due 3/1/53 1,300 0 1,108,500 Virginia Edison Co. 4.20%, due 3/1/53 1,300 0 1,108,500 Virginia Edison Co. 4.20%, due 3/1/53 1,300 0 1,365,500 Virginia Edison Co. 4.20%, due 3	Duquesne Light Holdings, Inc.		
Series B 5.00% (6 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(e) Entrety Louisiana LLC 4.00%, due 3/15/33 1,615,000 1,467,161 Georgia Power Co. 4.95%, due 5/17/32 1,310,000 1,290,736 Jersey Central Power & Light Co. 2.75%, due 3/1/32 (a) 1,655,000 1,365,098 National Rural Utilities Cooperative Finance Corp. 5.80%, due 1/15/33 1,065,000 1,111,645 Nexada Power Co. Series CG 5.90%, due 5/1/39 1,000,000 543,156 Solities Rural Utilities Cooperative Finance Corp. 5.90%, due 1/15/33 5,00%, due 5/1/39 1,000,000 543,156 Solities Rural Utilities Cooperative Finance Corp. 5.90%, due 5/1/39 1,000,000 543,156 Solities Rural Utilities Cooperative Finance Corp. 5.90%, due 5/1/39 1,000,000 543,156 Solities Rural Utilities Cooperative Finance Corp. 5.90%, due 1/1/51 1,000,000 651,602 Public Service Co. of Oklahoma 5.25%, due 1/15/33 1,115,000 1,114,737 Southern California Edison Co. 4.00%, due 4/1/47 1,320,000 1,058,386 5.70%, due 3/1/53 1,100,000 1,058,386 5.70%, due 3/1/53 1,100,000 1,058,386 5.45%, due 4/1/53 40,000 40,007 40,007 40,008 40,000 40,007 40,008 40,000 40,007 40,008 40,000 40,007 40,008 40,000 40,	3.616%, due 8/1/27 (a)	2,265,000	2,048,765
5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(e) Eintergy Louisiana LLC 4.00%, due 4/15/33 1,615,000 1,647,161 Georgia Power Co. 4.95%, due 5/17/33 1,310,000 1,290,736 Leeseys Cental Power & Light Co. 2.75%, due 3/1/32 (a) 1,655,000 1,365,088 National Rural Utilities Cooperative Finance Corp. 3.60%, due 1/15/33 Nevada Power Co. Senes GG 5.90%, due 6/1/33 Solities R 2.90%, due 10/1/51 1,000,000 543,156 Ohio Power Co. Senes R 2.90%, due 10/1/51 1,000,000 543,156 Ohio Power Co. Senes R 2.90%, due 10/1/51 1,000,000 651,602 Public Service Co. of Oklahoma 5.25%, due 17/5/33 1,115,000 1,1114,737 Southern California Edison Co. 4.00%, due 4/1/33 1,115,000 1,058,386 5.70%, due 3/1/53 1,000,000 1,058,386 5.45%, due 4/1/53 1,000,000 1,000,000 1,000,000 1,000,000	Edison International		
Entergy Louisiana LLC 4.00%, due 3/15/33 6.00 1,615,000 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,280,736 6.00 1,1865,000 1,1865,000 6.1111,645 6.00 1,	Series B		
4.0%, due 3/15/33 1,615,000 1,467,161 Georgia Power Co. 2.75%, due 5/17/32 (a) 1,510,000 1,290,736 Jersey Central Power & Light Co. 2.75%, due 5/17/32 (b) 1,655,000 1,365,098 National Rural JUMities Cooperative Finance Corp. 5.80%, due 1/15/53 1,065,000 543,156 Nevada Power Co. Series GG 5.90%, due 5/1/53 530,000 543,156 Ohio Power Co. Series R 2.90%, due 10/1/51 1,000,000 651,602 Public Service Co. of Oklahoma 5.25%, due 11/15/33 415,000 1,1114,737 Southern California Edison Co. 4.00%, due 4/1/47 1,320 1,058,386 5.70%, due 4/1/47 1,300 1,058,386 5.70%, due 4/1/47 1,000 1,058,386 5.70%, due 4/1/45 1,000 1,00	5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(e)	2,140,000	1,848,899
Georgia Power Co. 4.95%, due 5/17/33 1,310,000 1,290,758 2.75%, due 3/1/32 (a) 1,655,000 1,365,098 National Rural Utilities Cooperative Finance Corp. 1,065,000 1,111,645 5.80%, due 1/15/33 1,065,000 543,156 Nevada Power Co. 5.90%, due 5/1/53 530,000 543,156 Ohio Power Co. 5.90%, due 5/1/53 1,000,000 651,602 Public Service Co. 3,000 412,812 52,602 Series R 2,90%, due 1/15/33 415,000 412,812 Sempa 3,50%, due 1/15/33 415,000 412,812 Sempa 4,00%, due 4/1/53 415,000 412,812 Sempa 3,50%, due 1/15/33 1,115,000 1,114,737 Southern California Edison Co. 4,00%, due 4/1/47 1,200,000 1,058,386 5,70%, due 3/1/53 1,00%,000 795,716 Virginia Electric and Power Co. 2,25%, due 1/15/51 1,00%,000 690,576 5,45%, due 4/1/53 400%,000 4,00%,000 90,576 5,45%, due 4/1/53 1,110,000	Entergy Louisiana LLC		
4.95%, due 5/17/33 1,310,000 1,290,736 Jersey Central Power & Light Co. 2.75%, due 3/17/32 (a) 1,655,000 1,365,098 National Rural Utilities Cooperative Finance Corp. 5.80%, due 1/15/33 1,065,000 1,111,645 Nevada Power Co. Series GG 5.90%, due 5/1/53 530,000 543,156 Ohio Power Co. Series R 2.90%, due 10/1/51 1,000,000 651,602 Public Service Co. of Oklahoma 5.25%, due 1/15/33 1,115,000 1,1114,737 Southern California Edison Co. 4.00%, due 4/1/47 1,320,000 7,95,716 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 5.70%, due 4/1/51 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virginia Electric and Power Co. 2.95%, due 1/15/151 1,005,000 690,576 Virg	4.00%, due 3/15/33	1,615,000	1,467,161
Jersey Central Power & Light Co. 2,75%, due 3/1/32 (a) 1,655,000 1,365,000 1,365,000 1,365,000 1,365,000 1,365,000 1,111,645 1,805,000 1,111,645 1,805,000 1,111,645 1,805,000 1,111,645 1,805,000 1,111,645 1,805,000 1,111,645 1,805,000 1,111,645 1,805,000 1,111,645 1,805,000 1,111,645 1,805,000 1,111,645 1,805,000 1,111,645 1,805,000 1,111,645 1,805,000 1,111,645 1,805,000 1,111,645 1,805,000 1,111,645 1,805,000 1,805,000 1,805,000 1,805,805 1,805,800 1,805	Georgia Power Co.		
2,75%, due 3/1/32 (a) 1,655,000 1,365,098 National Pural Utilities Cooperative Finance Corp. 5,80%, due 1/15/33 1,065,000 1,111,645 Newada Power Co. Series GG 5,90%, due 5/1/53 53,000 543,156 Olto Power Co. Series R 2,90%, due 10/1/51 1,000,000 651,602 Public Service Co. of Oklahoma 2,20%, due 10/1/51 1,000,000 412,812 Sempra 2,50%, due 10/1/5/33 415,000 1,115,000 1,114,737 Scuthern California Edison Co. 4,00%, due 4/1/47 1,320,000 7,95,716 Virginia Electric and Power Co. 5,743,3%, due 1/15/5/3 1,305,000 1,058,386 5,70%, due 3/1/5/5 1,103,500 690,576 6,45%, due 1/15/5/1 1,000,000 690,576 6,45%, due 1/17/5/5 4,000,000 690,576 6,45%, due 1/17/5/5 1,000,000 690,576 6,45	4.95%, due 5/17/33	1,310,000	1,290,736
National Rural Utilities Cooperative Finance Corp. \$.80%, due 1/15/33 Nevada Power Co. Series G6 \$.90%, due 5/1/53 \$.50%, due 5/1/53 \$.50%, due 5/1/53 \$.50%, due 10/1/51 \$.50%, due 10/1/51 \$.50%, due 10/1/51 \$.50%, due 10/1/53 \$.50%, due 10/1/53 \$.50%, due 10/1/53 \$.50%, due 1/15/33 \$.115,000 \$.1115,000 \$.1115,000 \$.1115,000 \$.1114,737 Southern California Edison Co. 4.00%, due 4/1/47 \$.50%, due 4/1/47 \$.50%, due 4/1/47 \$.70%, due 3/1/53 \$.100,000 \$.50%, due 4/1/53 \$.50%, due 4/1/53 \$.100,000 \$.70%, due 3/1/53 \$.70%, due 3/1/53 \$.100,000 \$.50%, due 4/1/53 \$.50%, due 4/1/55 \$.50%, due 4/1/55 \$.50%, due 4/1/56 \$.50%, due 4/1/57 \$.50%, due 4/1/57 \$.50%, due 4/1/57 \$.50%, due 4/1/57 \$.50%, due 4/1/53 \$.50%, du	Jersey Central Power & Light Co.		
5.80%, due 1/15/33 1,065,000 1,111,645 Nevade Power Co. Series GG 5.90%, due 5/1/53 530,000 543,156 Ohio Power Co. Series R 2.90%, due 10/1/51 1,000,000 651,602 Public Service Co. of Oklahoma 5.25%, due 1/15/33 1,115,000 1,114,737 Sempra 5.50%, due 8/1/33 1,115,000 1,114,737 Southern California Edison Co. 4.00%, due 4/1/47 1,320,000 7,95,716 Virginia Electric and Power Co. 2.95%, due 1/15/51 1,035,000 690,576 5.45%, due 4/1/53 480,000 482,614 WEC Energy Group, Inc. 7.433% (3 Month LIBOR + 2.113%), due 5/15/67 (c) 1,095,000 939,510 Xcel Energy, Inc. 5.45%, due 8/15/33 1,110,000 1,108,524 Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Entertainment 0.1% Entertainment 0.1% Entertainment 0.1% Entertainment 1.14,279%, due 3/15/32 1,340,000 1,188,506	2.75%, due 3/1/32 (a)	1,655,000	1,365,098
Nevada Power Co. Series G6 5.90%, due 5/1/53 530,000 543,156 Ohio Power Co. Series R 2.90%, due 10/1/51 1,000,000 651,602 Public Service Co. of Oklahoma 5.25%, due 1/15/33 415,000 412,812 Sempra 5.50%, due 8/1/33 1,115,000 1,114,737 Southern California Edison Co. 4.00%, due 4/1/47 1,320,000 1,058,386 5,70%, due 3/1/53 1,320,000 1,058,386 5,70%, due 3/1/53 1,320,000 1,058,386 5,70%, due 1/1/16/51 1,035,000 690,576 5,45%, due 1/1/5/3 480,000 482,614 WEC Energy Group, inc. 7.433% (3 Month LIBOR + 2.113%), due 5/15/67 (c) Xcel Energy, lnc. 5.45%, due 8/15/33 1,110,000 1,1108,524 22.145,587 Entertainment 0.1% Warnermedia Holdings, inc. 4.279%, due 3/15/32 1,340,000 1,188,506	National Rural Utilities Cooperative Finance Corp.		
Series GG 5.90%, due 5/1/53 530,000 543,156 Ohio Power Co. Series R	5.80%, due 1/15/33	1,065,000	1,111,645
5.90%, due 5/1/53 53,000 543,156 Chio Power Co. Series R 2.90%, due 10/1/51 1,000,000 651,602 Public Service Co. of Oklahoma 5.25%, due 1/15/33 415,000 412,812 Sempra 5.50%, due 8/1/33 1,115,000 1,114,737 Southern California Edison Co. 4.00%, due 4/1/47 1,320,000 1,058,386 5.70%, due 3/1/53 795,000 795,716 Virginia Electric and Power Co. 2.95%, due 1/15/51 1,035,000 690,576 5.45%, due 1/15/51 1,035,000 482,614 WEC Energy Group, Inc. 7.433% (3 Month LIBOR + 2.113%), due 5/15/67 (c) 1,095,000 939,510 Xoel Energy, Inc. 5.45%, due 8/15/33 1,110,000 1,108,524 Energy, Inc. 5.45%, due 8/15/33 1,110,000 1,108,524 Energy Group, Inc. 5.45%, due 3/15/32 1,340,000 1,188,506 Enertainment 0.1% Emertainment 0.1% Esteriornental Control 0.0% ‡ Steriorycle, Inc.	Nevada Power Co.		
Ohio Power Co. Series R 2.90%, due 10/1/51 1,000,000 651,602 Public Service Co. of Oklahoma 415,000 412,812 Sempra 1,115,000 1,114,737 Southern California Edison Co. 1,320,000 1,058,386 4.00%, due 4/1/47 1,320,000 795,716 Virginia Electric and Power Co. 795,000 795,716 2.95%, due 11/15/51 1,035,000 690,576 5.45%, due 4/1/53 480,000 482,614 WEC Energy Group, Inc. 1,095,000 939,510 7.433% (3 Month LIBOR + 2.113%), due 5/15/67 (c) 1,095,000 939,510 Xcel Energy, Inc. 1,110,000 1,108,524 5.45%, due 8/15/33 1,110,000 1,108,524 2.545%, due 8/15/33 1,110,000 1,108,524 4.279%, due 3/15/32 1,340,000 1,188,506 Entertainment 0.1% Entertainment 0.100	Series GG		
Series R 1,000,000 651,602 Public Service Co. of Oklahoma 415,000 412,812 Sempra 5.50%, due 1/15/33 415,000 1,114,737 Southern California Edison Co. 1,200,000 1,058,386 4.00%, due 4/1/47 1,320,000 1,058,386 5.70%, due 3/1/53 795,000 795,716 Virginia Electric and Power Co. 3,035,000 690,576 5.45%, due 4/1/53 480,000 482,614 WEC Energy Group, Inc. 1,095,000 939,510 Xcel Energy, Inc. 5.45%, due 8/15/33 1,110,000 1,108,524 2.21,45,587 Entertainment 0.1% 4,279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Stericycle, Inc. 1,340,000 1,188,506	5.90%, due 5/1/53	530,000	543,156
2.90%, due 10/1/51 1,000,000 651,602 Public Service Co. of Oklahoma 415,000 412,812 5.25%, due 1/15/33 415,000 1,114,737 5.50%, due 8/1/33 1,115,000 1,114,737 Southern California Edison Co. 1,320,000 1,058,386 5.70%, due 4/1/47 1,320,000 795,716 Virginia Electric and Power Co. 3,795,000 795,716 2.95%, due 11/15/51 1,035,000 690,576 5.45%, due 4/1/53 480,000 482,614 WEC Energy Group, Inc. 1,095,000 939,510 Xcel Energy, Inc. 1,110,000 1,108,524 5.45%, due 8/15/33 1,110,000 1,108,524 2.21,45,587 22,145,587 Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡	Ohio Power Co.		
Public Service Co. of Oklahoma 5.25%, due 1/15/33 415,000 412,812 Sempra 5.50%, due 8/1/33 1,115,000 1,114,737 Southern California Edison Co. 4.00%, due 4/1/47 1,320,000 1,058,386 5.70%, due 3/1/53 795,000 795,716 Virginia Electric and Power Co. 2.95%, due 1/115/51 1,035,000 690,576 5.45%, due 1/1/5/51 1,035,000 482,614 WEC Energy Group, Inc. 7.433% (3 Month LIBOR + 2.113%), due 5/15/67 (c) 1,095,000 339,510 Xcel Energy, Inc. 5.45%, due 8/15/33 1,110,000 1,108,524 Energy, Inc. 5.45%, due 8/15/33 1,110,000 1,108,524 Energy, Inc. 5.45%, due 3/15/32 1,340,000 1,188,506 Energed Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506	Series R		
5.25%, due 1/15/33 415,000 412,812 Sempra 1,115,000 1,114,737 5.50%, due 8/1/33 1,115,000 1,114,737 Southern California Edison Co. 1,320,000 1,058,386 5.70%, due 3/1/53 795,706 795,716 Virginia Electric and Power Co. 7,295%, due 11/15/51 1,035,000 690,576 5.45%, due 4/1/53 480,000 482,614 WEC Energy Group, Inc. 1,095,000 939,510 Xcel Energy, Inc. 1,110,000 1,108,524 5.45%, due 8/15/33 1,110,000 1,108,524 22,145,87 Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Environmental Control 0.0% ‡	2.90%, due 10/1/51	1,000,000	651,602
Sempra 5.50%, due 8/1/33 1,115,000 1,114,737 Southern California Edison Co.	Public Service Co. of Oklahoma		
5.50%, due 8/1/33 1,115,000 1,114,737 Southern California Edison Co. 1,320,000 1,058,386 4.00%, due 4/1/47 1,320,000 795,706 5.70%, due 3/1/53 795,000 795,716 Virginia Electric and Power Co. 2.95%, due 11/15/51 1,035,000 690,576 5.45%, due 4/1/53 480,000 482,614 WEC Energy Group, Inc. 1,095,000 939,510 Xcel Energy, Inc. 1,110,000 1,108,524 5.45%, due 8/15/33 1,110,000 1,108,524 Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Environmental Control 0.0% ‡	5.25%, due 1/15/33	415,000	412,812
Southern California Edison Co. 1,320,000 1,058,386 4.00%, due 4/1/47 1,320,000 1,058,386 5.70%, due 3/1/53 795,000 795,716 Virginia Electric and Power Co. 2.95%, due 11/15/51 1,035,000 690,576 5.45%, due 4/1/53 480,000 482,614 WEC Energy Group, Inc. 7.433% (3 Month LIBOR + 2.113%), due 5/15/67 (c) 1,095,000 939,510 Xcel Energy, Inc. 5.45%, due 8/15/33 1,110,000 1,108,524 Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Etwironmental Control 0.0% ‡	Sempra		
4.00%, due 4/1/47 1,320,000 1,058,386 5.70%, due 3/1/53 795,000 795,716 Virginia Electric and Power Co. 2.95%, due 11/15/51 1,035,000 690,576 5.45%, due 4/1/53 480,000 482,614 WEC Energy Group, Inc. 7.433% (3 Month LIBOR + 2.113%), due 5/15/67 (c) 1,095,000 939,510 Xcel Energy, Inc. 5.45%, due 8/15/33 1,110,000 1,108,524 22,145,587 Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Stericycle, Inc.	5.50%, due 8/1/33	1,115,000	1,114,737
5.70%, due 3/1/53 795,000 795,716 Virginia Electric and Power Co.	Southern California Edison Co.		
Virginia Electric and Power Co. 2.95%, due 11/15/51 1,035,000 690,576 5.45%, due 4/1/53 480,000 482,614 WEC Energy Group, Inc. 1,095,000 939,510 Xcel Energy, Inc. 1,110,000 1,108,524 5.45%, due 8/15/33 1,110,000 1,108,524 22,145,587 Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Stericycle, Inc.	4.00%, due 4/1/47	1,320,000	1,058,386
2.95%, due 11/15/51 1,035,000 690,576 5.45%, due 4/1/53 480,000 482,614 WEC Energy Group, Inc. 1,095,000 939,510 7.433% (3 Month LIBOR + 2.113%), due 5/15/67 (c) 1,095,000 939,510 Xcel Energy, Inc. 1,110,000 1,108,524 5.45%, due 8/15/33 1,110,000 1,108,524 22,145,587 Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Stericycle, Inc.	5.70%, due 3/1/53	795,000	795,716
5.45%, due 4/1/53 480,000 482,614 WEC Energy Group, Inc. 7.433% (3 Month LIBOR + 2.113%), due 5/15/67 (c) 1,095,000 939,510 Xcel Energy, Inc. 5.45%, due 8/15/33 1,110,000 1,108,524 22,145,587 Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Stericycle, Inc.	Virginia Electric and Power Co.		
WEC Energy Group, Inc. 7.433% (3 Month LIBOR + 2.113%), due 5/15/67 (c) Xcel Energy, Inc. 5.45%, due 8/15/33 1,110,000 1,108,524 22,145,587 Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 Environmental Control 0.0% ‡ Stericycle, Inc.	2.95%, due 11/15/51	1,035,000	690,576
7.433% (3 Month LIBOR + 2.113%), due 5/15/67 (c) Xcel Energy, Inc. 5.45%, due 8/15/33 1,110,000 1,108,524 22,145,587 Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 Environmental Control 0.0% ‡ Stericycle, Inc.	5.45%, due 4/1/53	480,000	482,614
Xcel Energy, Inc. 1,110,000 1,108,524 5.45%, due 8/15/33 22,145,587 Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Stericycle, Inc.	WEC Energy Group, Inc.		
5.45%, due 8/15/33 1,110,000 1,108,524 22,145,587 Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Stericycle, Inc.	7.433% (3 Month LIBOR + 2.113%), due 5/15/67 (c)	1,095,000	939,510
Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Stericycle, Inc.	Xcel Energy, Inc.		
Entertainment 0.1% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Stericycle, Inc.	5.45%, due 8/15/33	1,110,000	1,108,524
Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Stericycle, Inc.			22,145,587
Warnermedia Holdings, Inc. 4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Stericycle, Inc.	Entertainment 0.1%		
4.279%, due 3/15/32 1,340,000 1,188,506 Environmental Control 0.0% ‡ Stericycle, Inc.			
Environmental Control 0.0% ‡ Stericycle, Inc.		1,340,000	1,188,506
Stericycle, Inc.			
	Environmental Control 0.0% ‡		
3.875%, due 1/15/29 (a) 280,000245,781	Stericycle, Inc.		
	3.875%, due 1/15/29 (a)	280,000	245,781

	Principal Amount	Value
Corporate Bonds		
Food 0.2%		
JBS USA LUX SA		
5.75%, due 4/1/33 (a)	\$ 1,690,000	\$ 1,624,120
Smithfield Foods, Inc.		
4.25%, due 2/1/27 (a)	1,180,000	1,096,289
		2,720,409
Gas 0.2%		
National Fuel Gas Co.		
2.95%, due 3/1/31	375,000	305,748
Piedmont Natural Gas Co., Inc.		
5.05%, due 5/15/52	760,000	683,690
Southern California Gas Co.		
Series W		
4.30%, due 1/15/49	845,000	700,829
Southern Co. Gas Capital Corp.		
Series 21A		
3.15%, due 9/30/51	1,180,000	789,993
		2,480,260
Insurance 0.6%		
Peachtree Corners Funding Trust		
3.976%, due 2/15/25 (a)	940,000	906,930
Protective Life Corp.	,	,
8.45%, due 10/15/39	1,195,000	1,398,994
Reliance Standard Life Global Funding II		
2.50%, due 10/30/24 (a)	2,420,000	2,301,762
Willis North America, Inc.		
2.95%, due 9/15/29	1,735,000	1,507,718
3.875%, due 9/15/49	440,000	319,058
		6,434,462
Lodging 0.2%		
Las Vegas Sands Corp.		
3.20%, due 8/8/24	1,415,000	1,373,538
Sands China Ltd.	1,110,000	1,070,000
5.625%, due 8/8/25 (Macao) (b)	1,310,000	1,291,663
	71	2,665,201
Media 0.2%		
CCO Holdings LLC	F00 000	E00 70E
4.75%, due 3/1/30 (a)	580,000	502,725
DISH DBS Corp.	1 100 000	000 000
5.75%, due 12/1/28 (a) Grupo Televisa SAB	1,180,000	908,032
5.25%, due 5/24/49 (Mexico)	350,000	311,977
5.25 /0, 445 0/2-1/ TO (MICAGO)	330,000	
		1,722,734

	Principal Amount	Value
Corporate Bonds		
Aiscellaneous—Manufacturing 0.2%		
extron Financial Corp.		
7.056% (3 Month LIBOR + 1.735%), due 2/15/42 (a)(c)	\$ 2,720,000	\$ 2,040,000
0il & Gas 0.0% ‡		
Sazprom PJSC Via Gaz Capital SA		
7.288%, due 8/16/37 (Russia) (a)(g)	745,000	581,100
Packaging & Containers 0.1%		
erry Global, Inc.		
4.875%, due 7/15/26 (a)	200,000	193,402
Owens-Brockway Glass Container, Inc.		
6.625%, due 5/13/27 (a)	731,000	726,853
		920,255
Pharmaceuticals 0.2%		
Secton Dickinson & Co.		
4.669%, due 6/6/47	460,000	420,944
eva Pharmaceutical Finance Netherlands III BV (Israel)	,	,
3.15%, due 10/1/26	575,000	520,183
4.75%, due 5/9/27	1,335,000	1,244,443
		2,185,570
Pipelines 1.1%		
Cheniere Corpus Christi Holdings LLC		
2.742%, due 12/31/39	1,580,000	1,237,466
T Midstream, Inc.		
4.30%, due 4/15/32 (a)	1,375,000	1,208,849
inbridge, Inc.		
5.70%, due 3/8/33 (Canada)	1,075,000	1,089,747
inergy Transfer LP	1 000 000	071 007
5.35%, due 5/15/45 inLink Midstream LLC	1,000,000	871,667
	565,000	552 249
5.625%, due 1/15/28 (a) interprise Products Operating LLC	565,000	552,348
3.95%, due 1/31/60	860,000	656,271
4.20%, due 1/31/50	405,000	334,873
Flex Intermediate Holdco LLC	100,000	00 1,01 0
3.363%, due 6/30/31 (a)	2,030,000	1,619,815
less Midstream Operations LP (a)	2,000,000	.,0.0,010
4.25%, due 2/15/30	320,000	280,800
5.50%, due 10/15/30	595,000	559,300
MPLX LP	•	•
2.65%, due 8/15/30	1,050,000	882,122
ranscontinental Gas Pipe Line Co. LLC		
ranscontinental das Pipe Line Co. LLC		

	Principal Amount	Value
Corporate Bonds		
Pipelines		
Western Midstream Operating LP		
5.50%, due 2/1/50 (b)	\$ 860,000	\$ 729,349
		11,801,305
Real Estate Investment Trusts 0.9%		
American Tower Corp.		
3.375%, due 10/15/26	1,920,000	1,806,044
3.60%, due 1/15/28	1,025,000	948,723
Digital Realty Trust LP		
4.45%, due 7/15/28	2,255,000	2,141,676
GLP Capital LP		
3.35%, due 9/1/24	1,280,000	1,241,418
Invitation Homes Operating Partnership LP		
2.00%, due 8/15/31	1,600,000	1,235,346
Iron Mountain, Inc.		
5.25%, due 7/15/30 (a)	350,000	316,400
Starwood Property Trust, Inc. (a)		
3.75%, due 12/31/24	1,120,000	1,069,600
4.375%, due 1/15/27	940,000	834,250
		9,593,457
Retail 0.1%		
AutoNation, Inc.		
4.75%, due 6/1/30	850,000	799,862
Nordstrom, Inc.		
4.25%, due 8/1/31	985,000	776,771
		1,576,633
Software 0.1%		
Fidelity National Information Services, Inc.		
5.10%, due 7/15/32	655,000	649,490
	,	
Telecommunications 0.7%		
Altice France SA		
5.125%, due 7/15/29 (France) (a)	2,100,000	1,470,662
AT&T, Inc.	<i>,</i> ,	
3.50%, due 9/15/53	1,344,000	911,528
3.65%, due 9/15/59	880,000	588,720
Sprint Spectrum Co. LLC	,	,
4.738%, due 3/20/25 (a)	1,581,563	1,563,988
T-Mobile USA, Inc.	.,201,000	,,-30
2.625%, due 2/15/29	715,000	622,120
Verizon Communications, Inc.	. 10,000	,
6.421% (3 Month LIBOR + 1.10%), due 5/15/25 (c)	2,705,000	2,726,235
,	_,. 00,000	7,883,253
		1,000,233

	Principal Amount	Value
Corporate Bonds		
Transportation 0.1%		
Burlington Northern Santa Fe LLC		
5.20%, due 4/15/54	\$ 805,000	\$ 808,852
Trucking & Leasing 0.1%		
Penske Truck Leasing Co. LP 6.05%, due 8/1/28 (a)	845,000	847,482
Total Corporate Bonds		
(Cost \$216,333,001)		192,583,116
Foreign Government Bonds 0.5%		
Chile 0.1%		
Empresa Nacional del Petroleo		
3.45%, due 9/16/31 (a)	1,695,000	1,429,205
Colombia 0.2%		
Colombia Government Bond		
3.25%, due 4/22/32	1,780,000	1,361,281
4.50%, due 1/28/26	560,000	538,346
		1,899,627
Mexico 0.2% Comision Federal de Electricidad		
3.875%, due 7/26/33 (a)	2,755,000	2,154,730
Total Foreign Government Bonds	2,1 00,1000	
(Cost \$6,746,134)		5,483,562
Loan Assignments 0.1%		
Diversified/Conglomerate Service 0.1%		
TruGreen LP (c)		
First Lien Second Refinancing Term Loan		
9.419% (1 Month SOFR + 4.00%), due 11/2/27	748,590	695,253
Second Lien Initial Term Loan 14.131% (3 Month SOFR + 8.50%), due 11/2/28	580,000	337,367
14.131 % (6 World 6011 + 6.36 %), due 11/2/26	300,000	1,032,620
Total Loan Assignments		1,002,020
(Cost \$1,315,409)		1,032,620
Mortgage-Backed Securities 14.6%		
Agency (Collateralized Mortgage Obligations) 7.4%		
FHLMC		
REMIC, Series 5326, Class QO		
(zero coupon), due 9/25/50	1,715,000	1,198,819
REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (c)(h)	3,036,029	72,048
(ESTO GOUPON) (JOHN JOHN T 3.33 /U), AUG NOIZSIJU (G)(N)	3,030,029	12,040

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
FHLMC		
REMIC, Series 5187, Class SA		
(zero coupon) (SOFR 30A + 1.80%), due 1/25/52 (c)(h)	\$ 2,343,205	\$ 22,596
REMIC, Series 5200, Class SA		
(zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (c)(h)	447,226	9,906
REMIC, Series 5326		
(zero coupon), due 8/25/53	540,000	430,081
REMIC, Series 5315, Class 0Q		
(zero coupon), due 1/25/55	868,275	684,990
REMIC, Series 5328, Class JY	4 500 000	4 070 000
0.25%, due 9/25/50	1,590,000	1,072,300
REMIC, Series 4993, Class KS	0.007.740	404 440
0.867% (SOFR 30A + 5.936%), due 7/25/50 (c)(h)	3,327,718	421,110
REMIC, Series 4994, Class TS	1 001 107	007.040
0.917% (SOFR 30A + 5.986%), due 7/25/50 (c)(h)	1,991,427	227,948
REMIC, Series 4988, Class BA 1.50%, due 6/25/50	470.010	242.006
,	472,813	343,986
REMIC, Series 5038, Class KA 1.50%, due 11/25/50	1 7/10 700	1 202 460
REMIC, Series 4120, Class ZA	1,748,708	1,302,469
3.00%, due 10/15/42	821,112	723,693
REMIC, Series 5070, Class PI	021,112	723,093
3.00%, due 8/25/50 (h)	1,628,738	247,562
REMIC, Series 5011, Class MI	1,020,730	247,502
3.00%, due 9/25/50 (h)	1,886,681	294,774
REMIC, Series 5023, Class LI	1,000,001	254,774
3.00%, due 10/25/50 (h)	1,352,494	218,683
REMIC, Series 5094, Class IP	1,002,101	2.0,000
3.00%, due 4/25/51 (h)	1,448,086	222,121
REMIC, Series 5160	,,,,	,
3.00%, due 10/25/51 (h)	1,639,462	194,632
REMIC, Series 4710, Class WZ		,
3.50%, due 8/15/47	1,020,663	910,559
REMIC, Series 4725, Class WZ		
3.50%, due 11/15/47	1,832,872	1,632,827
REMIC, Series 5040		
3.50%, due 11/25/50 (h)	1,177,289	186,688
REMIC, Series 5304, Class UB		
4.00%, due 2/25/52	1,401,322	1,302,125
REMIC, Series 5268, Class B		
4.50%, due 10/25/52	2,180,666	2,065,089
FHLMC, Strips		
Series 272		
(zero coupon), due 8/15/42	1,150,146	864,396
Series 311		
(zero coupon), due 8/15/43	676,896	504,162
Series 311, Class S1		
0.768% (SOFR 30A + 5.836%), due 8/15/43 (c)(h)	1,930,502	188,726

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
FHLMC, Strips		
Series 389, Class C35		
2.00%, due 6/15/52 (h)	\$ 2,852,819	\$ 355,264
FNMA		
REMIC, Series 2022-5, Class SN		
(zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (c)(h)	1,337,791	11,576
REMIC, Series 2022-3, Class YS		
(zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (c)(h)	9,375,650	87,976
REMIC, Series 2023-24, Class OQ		
(zero coupon), due 7/25/54	1,101,806	875,122
REMIC, Series 2022-10, Class SA		
0.681% (SOFR 30A + 5.75%), due 2/25/52 (c)(h)	1,922,325	228,794
REMIC, Series 2021-40, Class SI		
0.767% (SOFR 30A + 5.836%), due 9/25/47 (c)(h)	2,371,153	213,787
REMIC, Series 2016-57, Class SN		
0.867% (SOFR 30A + 5.936%), due 6/25/46 (c)(h)	1,926,110	192,672
REMIC, Series 2020-47, Class BD		
1.50%, due 7/25/50	424,868	308,875
REMIC, Series 2021-12, Class JI		
2.50%, due 3/25/51 (h)	1,336,606	195,802
REMIC, Series 2021-10, Class LI		
2.50%, due 3/25/51 (h)	908,275	129,386
REMIC, Series 2021-34, Class MI		
2.50%, due 3/25/51 (h)	3,768,416	440,765
REMIC, Series 2021-54, Class HI		
2.50%, due 6/25/51 (h)	614,160	73,004
REMIC, Series 2013-77, Class CY		
3.00%, due 7/25/43	1,300,912	1,123,326
REMIC, Series 2021-53, Class Gl		
3.00%, due 7/25/48 (h)	5,035,645	757,442
REMIC, Series 2019-13, Class PE		
3.00%, due 3/25/49	732,519	652,738
REMIC, Series 2021-85, Class BI		
3.00%, due 12/25/51 (h)	3,662,013	594,740
REMIC, Series 2021-12, Class GC		
3.50%, due 7/25/50	1,532,131	1,376,039
REMIC, Series 2021-8, Class ID		
3.50%, due 3/25/51 (h)	2,364,070	460,663
REMIC, Series 2020-10, Class DA		
3.50%, due 3/25/60	1,462,586	1,331,685
FNMA, Strips (h)		
REMIC, Series 426, Class C32		
1.50%, due 2/25/52	4,149,861	389,113
REMIC, Series 427, Class C77		
2.50%, due 9/25/51	3,424,553	497,622
GNMA		
Series 2019-136, Class YS		
(zero coupon) (1 Month SOFR + 2.716%), due 11/20/49 (c)(h)	1,038,662	11,465

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2020-1, Class YS		
(zero coupon) (1 Month SOFR + 2.716%), due 1/20/50 (c)(h)	\$ 3,317,776	\$ 40,121
Series 2023-101, Class K0		
(zero coupon), due 1/20/51	2,475,000	1,674,649
Series 2021-77, Class SN		
(zero coupon) (1 Month SOFR + 2.486%), due 5/20/51 (c)(h)	6,750,923	78,037
Series 2021-97, Class SA	0.445.005	71
(zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (c)(h)	6,415,295	71,555
Series 2021-136, Class SB (zero coupon) (SOFR 30A + 3.20%), due 8/20/51 (c)(h)	17,184,001	248,214
Series 2021-158, Class SB	17,104,001	240,214
(zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (c)(h)	3,668,025	104,842
Series 2021-205, Class DS	0,000,020	,
(zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (c)(h)	6,812,667	87,196
Series 2022-19, Class SG		
(zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (c)(h)	5,935,929	47,451
Series 2022-24, Class SC		
(zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (c)(h)	30,544,827	203,807
Series 2023-56		
(zero coupon), due 7/20/52	1,611,836	1,430,469
Series 2023-66, Class OQ		
(zero coupon), due 7/20/52	1,531,680	1,154,389
Series 2023-53	700.055	554.000
(zero coupon), due 4/20/53	700,955	554,062
Series 2020-34, Class SC 0.681% (1 Month SOFR + 5.936%), due 3/20/50 (c)(h)	2,580,252	273,310
Series 2020-146, Class SA	2,300,232	273,310
0.931% (1 Month SOFR + 6.186%), due 10/20/50 (c)(h)	2,430,029	294,068
Series 2021-179, Class SA	2,100,020	201,000
0.931% (1 Month SOFR + 6.186%), due 11/20/50 (c)(h)	3,195,023	373,966
Series 2020-167, Class SN		
0.931% (1 Month SOFR + 6.186%), due 11/20/50 (c)(h)	1,066,925	122,726
Series 2020-189, Class NS		
0.931% (1 Month SOFR + 6.186%), due 12/20/50 (c)(h)	3,620,937	447,323
Series 2020-189, Class SU		
0.931% (1 Month SOFR + 6.186%), due 12/20/50 (c)(h)	725,048	91,159
Series 2021-57, Class SA		
0.931% (1 Month SOFR + 6.186%), due 3/20/51 (c)(h)	2,513,870	294,374
Series 2021-57, Class SD	0.454.700	404.040
0.931% (1 Month SOFR + 6.186%), due 3/20/51 (c)(h)	3,451,783	401,313
Series 2021-46, Class TS 0.931% (1 Month SOFR + 6.186%), due 3/20/51 (c)(h)	1,573,613	187,423
Series 2021-96, Class NS	1,373,013	107,423
0.931% (1 Month SOFR + 6.186%), due 6/20/51 (c)(h)	4,890,954	564,773
Series 2021-96, Class SN	1,000,001	00 1,1 70
0.931% (1 Month SOFR + 6.186%), due 6/20/51 (c)(h)	2,809,985	313,525
V/V/	, ,	,

		Principal Amount	Value
Series 2021-192, Class HS Series 2022-137, Class S Series 2021-196, Class JS Series 2021-197, Class JS Serie	Mortgage-Backed Securities		
Series 2021-122, Class IS	Agency (Collateralized Mortgage Obligations)		
0.931 (t Month SOFR + 6.186%), due 7/20/51 (c)(h) Series 20/22-137, Class S Series 20/22-137, Class S Series 20/22-136, Class JS Series 20/23-36, Class JS Series 20	GNMA		
Series 2022-137, Class IS	Series 2021-122, Class HS		
0.931% (1 Month SOFR + 6.186%), due 7/20/51 (c)(h) 2.889,533 33.916	0.931% (1 Month SOFR + 6.186%), due 7/20/51 (c)(h)	\$ 2,541,387	\$ 320,359
Series 2021-96, Class IS 0.9815 1 Morth SUFFR + 6.285%, due 6/20/51 (c)(t) 22.807 2	Series 2022-137, Class S		
0.961% (1 Month SOFR + 6.236%), due 6/20/51 (c)(h) 2.246, 411 2.22,807 Series 20/20-14 (c) Class H5 76,0026 75,24,365 76,0026 75,24,365 76,0026 75,24,365 76,0026 76,0026 76,0026 76,0026 76,0036		2,889,533	332,916
Series 2020-97, Class HB		0.040.444	
1.00%, due 7/20/50 Series 2020-146, Class YK 1.00%, due 10/20/50 Series 2020-166, Class CA 1.00%, due 11/20/50 Series 2020-166, Class CA 1.00%, due 11/20/50 Series 2020-166, Class CA 1.00%, due 11/20/50 Series 2020-166, Class CB 1.663% (SOFR 30A + 11,20%), due 4/20/53 (c) Series 2020-165, Class UD 1.50%, due 11/20/50 Series 2020-165, Class UD 1.50%, due 11/20/50 Series 2021-40, Class FS 2.00% (SOFR 30A + 0.20%), due 9/20/50 (c)(ħ) Series 2021-41, Class FS 2.00% (SOFR 30A + 0.20%), due 10/20/50 (c)(ħ) Series 2020-166, Class CC 2.00%, due 11/20/50 (h) Series 2020-168, Class CC 2.00%, due 11/20/50 (h) Series 2020-170, Class IG 2.00%, due 11/20/50 (h) Series 2020-170, Class IG 2.00%, due 11/20/50 (h) Series 2021-170, Class IM 2.50%, due 8/20/49 (h) Series 2020-172, Class IM 2.50%, due 9/20/49 (h) Series 2020-172, Class IM 2.50%, due 9/20/50 (h) Series 2020-173, Class IB 2.50%, due 10/20/50 (h) Series 2020-174, Class IM 2.50%, due 10/20/50 (h) Series 2020-175, Class IM 2.50%, due 10/20/50 (h) Series 2020-175, Class IB		2,246,411	222,807
Series 2020-146, Class YK		700,000	F70 400
1.00%, due 10/20/50 1,354,311 1,023,614 Series 2020-166, Class CA 1.00%, due 11/20/50 Series 2023-60, Class ES 1.063% (SOFR 30A + 11.20%), due 4/20/53 (c) Series 2023-60, Class U0 1.50%, due 11/20/50 5eries 2023-165, Class U0 1.582% (SOFR 30A + 11.20%), due 9/20/50 (c)(n) Series 2023-86, Class SE 1.582% (SOFR 30A + 0.65%), due 9/20/50 (c)(n) Series 2023-86, Class SE 1.582% (SOFR 30A + 0.20%), due 10/20/50 (c)(n) Series 2021-41, Class FS 2.00% (SOFR 30A + 0.20%), due 10/20/50 (c)(n) Series 2021-165, Class U0 2.00%, due 11/20/50 (n) 3.540,411 337,685 Series 2020-188 2.00%, due 12/20/50 (n) 3.729,866 380,360 Series 2020-165, Class IC 2.00%, due 12/20/50 (n) 3.729,866 380,360 Series 2020-165, Class IC 2.00%, due 12/20/50 (n) 3.729,866 380,360 Series 2021-10, Class IC 2.00%, due 12/20/50 (n) 3.729,866 380,360 Series 2021-10, Class IC 2.00%, due 1/20/50 (n) 3.729,866 380,360 Series 2021-10, Class IC 2.00%, due 1/20/50 (n) 3.729,866 380,360 Series 2022-10, Class IN 2.50%, due 8/20/49 (n) 4.097,903 416,344 Series 2021-197, Class IN 2.50%, due 9/20/49 Series 2021-197, Class IN 2.50%, due 9/20/49 Series 2020-115, Class II 2.50%, due 9/20/50 (n) 3.729,861 225,7828 Series 2020-115, Class II 2.50%, due 10/20/50 (n) 3.729,861 225,7828 Series 2020-115, Class II 2.50%, due 10/20/50 (n) 3.729,861 225,7828 Series 2020-115, Class II 2.50%, due 10/20/50 (n) 3.729,861 225,7828 Series 2020-115, Class II 2.50%, due 10/20/50 (n) 3.729,861 225,7828 Series 2020-115, Class II 2.50%, due 10/20/50 (n) 3.729,861 225,7828 Series 2020-115, Class II 2.50%, due 10/20/50 (n) 3.729,861 225,7828 Series 2020-115, Class II 3.50%, due 10/20/50 (n) 3.729,861 225,7828 Series 2020-115, Class II 3.50%, due 10/20/50 (n) 3.729,861 225,7828 Series 2020-115, Class II 3.50%, due 10/20/50 (n) 3.729,861 225,7828 Series 2020-115, Class II		760,026	5/2,436
Series 2020-166, Class CA		1 254 211	1 000 614
1.00%, due 11/20/50		1,304,311	1,023,014
Series 2023-60, Class ES 1.063% (SOFR 30A + 11.20%), due 4/20/53 (c) Series 2020-165, Class UD 1.50%, due 11/20/50		1 615 313	1 186 803
1.063% (SOFR 30A + 11.20%), due 4/20/53 (c) Series 2020-166, Class UD 1.50%, due 11/20/50 Series 2023-86, Class SE 1.582% (SOFR 30A + 6.65%), due 9/20/50 (c)(h) Series 2023-86, Class SE 1.582% (SOFR 30A + 6.65%), due 9/20/50 (c)(h) Series 2023-86, Class SE 1.582% (SOFR 30A + 6.65%), due 9/20/50 (c)(h) Series 2021-41, Class FS 2.00% (SOFR 30A + 0.20%), due 10/20/50 (c)(h) Series 2020-166, Class IC 2.00%, due 11/20/50 (h) Series 2020-185, Class BI 2.00%, due 12/20/50 (h) Series 2020-185, Class BI 2.00%, due 12/20/50 (h) Series 2022-10, Class IC 2.00%, due 11/20/51 (h) Series 2022-10, Class IC 2.00%, due 11/20/51 (h) Series 2022-166, Class IM 2.163% (SOFR 30A + 12.30%), due 5/20/53 (c) Series 2022-10, Class IN 2.50%, due 9/20/49 1.559%, due 9/20/49 1.559%, due 9/20/49 1.383,680 1.193,591 Series 2021-159, Class IN 2.50%, due 6/20/50 (h) 1.997,881 2.50%, due 6/20/50 (h) 1.997,881 2.50%, due 7/20/50 (h) 1.997,881 2.50%, due 7/20/50 (h) 1.997,881 2.50%, due 7/20/50 (h) 1.997,881 2.50%, due 1/20/50 (h) 1.997,881 2.50%, due 1/20/50 (h) 2.50%, due 1/20/50 (h) 3.80,872 Series 2020-122, Class IW 2.50%, due 1/20/50 (h) 1.997,881 2.50%, due 1/20/50 (h) 2.50%, due 1/20/50 (h) 3.80,872 Series 2020-173, Class II 2.50%, due 1/20/50 (h) 3.80,872 Series 2020-173, Class II 2.50%, due 1/20/50 (h) 3.80,872 Series 2020-173, Class II 2.50%, due 1/20/50 (h) 3.80,872 Series 2020-173, Class II 2.50%, due 1/20/50 (h) 3.80,872 Series 2020-173, Class II 2.50%, due 1/20/50 (h) 3.80,872 Series 2020-173, Class II 2.50%, due 1/20/50 (h) 3.80,872 Series 2020-173, Class II 2.50%, due 1/20/50 (h) 3.80,872		1,010,515	1,100,095
Series 2020-165, Class UD 582,637 439,182 Series 2023-86, Class SE 1.582%, SDFR 30A + 6.65%), due 9/20/50 (c)(h) 1,923,169 238,372 Series 2021-41, Class FS 2.00%, EOPR 30A + 0.20%, due 10/20/50 (c)(h) 3,540,411 337,685 Series 2020-166, Class IC 785,828 79,594 Series 2020-168, Class IC 3,729,886 380,360 Series 2020-168, Class BI 2.00%, due 12/20/50 (h) 1,601,218 177,764 Series 2020-168, Class IC 2.00%, due 12/20/50 (h) 1,601,218 177,764 Series 2020-170, Class IC 2.311,434 273,077 Series 2022-10, Class IC 2.311,434 273,077 Series 2023-36, Class MP 2.163% (SOFR 30A + 12.30%), due 5/20/53 (c) 1,559,299 1,441,482 Series 2021-97, Class IN 2.50%, due 8/20/49 (h) 4,097,903 416,944 Series 2021-15, Class IA 4,097,903 416,944 Series 2022-1, Class IA 4,097,903 416,944 Series 2022-1, Class IA 4,097,903 416,944 Series 2022-17, Class IA 2,50%, due 6/20/50 (h) 1,997,881 257,828		1 637 618	1 476 676
1.50%, due 11/20/50 Series 20/23-86, Class SE 1.582% (SOFR 30A + 6.65%), due 9/20/50 (c)(h) Series 20/21-41, Class FS 2.00% (SOFR 30A + 0.20%), due 10/20/50 (c)(h) Series 20/21-41, Class FS 2.00% (SOFR 30A + 0.20%), due 10/20/50 (c)(h) Series 20/20-166, Class IC 2.00%, due 11/20/50 (h) Series 20/20-168, Class IC 2.00%, due 11/20/50 (h) 3,729,886 380,360 Series 20/20-188 2.00%, due 12/20/50 (h) 3,729,886 380,360 Series 20/20-185, Class BI 2.00%, due 11/20/50 (h) 3,729,886 380,360 Series 20/20-185, Class IB 2.00%, due 11/20/51 (h) 2,311,434 273,077 Series 20/23-66, Class MP 2.163% (SOFR 30A + 12.30%), due 5/20/53 (c) 2.50%, due 8/20/49 (h) 4,097,903 416,944 Series 20/21-97, Class IN 2.50%, due 8/20/49 (h) 4,097,903 416,944 Series 20/21-159, Class IC 2.50%, due 6/20/50 (h) 610,313 80,872 Series 20/20-122, Class IW 2.50%, due 6/20/50 (h) 610,313 80,872 Series 20/20-122, Class IW 2.50%, due 1/20/50 (h) 1,862,656 242,270 Series 20/20-173, Class II 2.50%, due 10/20/50 (h) 2,086,988 282,094 Series 20/20-173, Class II 2.50%, due 11/20/50 (h) 4,891,790 665,809 Series 20/20-173, Class II 2.50%, due 11/20/50 (h) 4,891,790 665,809 Series 20/20-11, Class II		1,001,010	1, 17 0,07 0
Series 2023-86, Class SE		582.637	439.182
1.582% (SOFR 30A + 6.65%), due 9/20/50 (c)(h) Series 2021-41, Class FS 2.00% (SOFR 30A + 0.20%), due 10/20/50 (c)(h) Series 2020-166, Class 10 2.00%, due 11/20/50 (h) Series 2020-168 2.00%, due 11/20/50 (h) Series 2020-188 2.00%, due 12/20/50 (h) Series 2020-188 2.00%, due 12/20/50 (h) Series 2020-188 2.00%, due 12/20/50 (h) Series 2020-188 (1,601,218 B) 2.00%, due 11/20/50 (h) Series 2020-165, Class Bl 2.00%, due 11/20/50 (h) Series 2021-10, Class IC 2.00%, due 11/20/50 (h) Series 2021-10, Class IC 2.00%, due 11/20/51 (h) Series 2021-10, Class IN 2.50%, due 8/20/49 (h) Series 2021-97, Class IN 2.50%, due 8/20/49 (h) Series 2021-195, Class P 2.50%, due 9/20/49 Series 2021-10, Class IC 2.50%, due 9/20/50 (h) Series 2020-105, Class IN 2.50%, due 9/20/50 (h) Series 2020-113, Class IN 2.50%, due 10/20/50 (h) Series 2020-112, Class IN 2.50%, due 7/20/50 (h) Series 2020-113, Class IR 2.50%, due 10/20/50 (h) Series 2020-173, Class IR 2.50%, due 11/20/50 (h) Series 2020-173, Class IR		,	,
Series 2021-41, Class FS 2.00% (SOFR 30A + 0.20%), due 10/20/50 (c)(h) 3,540,411 337,685 Series 2020-166, Class IC 2.00%, due 11/20/50 (h) 785,828 79,594 Series 2020-188 2.00%, due 12/20/50 (h) 3,729,886 380,360 Series 2020-185, Class BI 2.00%, due 12/20/50 (h) 1,601,218 177,764 Series 2022-10, Class IC 2.00%, due 11/20/51 (h) 2,311,434 273,077 Series 2022-16, Class IC 2.00%, due 11/20/51 (h) 2,311,434 273,077 Series 2023-66, Class MP 2.163% (SOFR 30A + 12.30%), due 5/20/53 (c) 1,559,299 1,441,482 Series 2021-97, Class IN 2.50%, due 8/20/49 (h) 4,097,903 416,944 Series 2021-197, Class IA 2.50%, due 8/20/49 (h) 6,000 1,383,680 1,193,591 Series 2022-1, Class IA 2.50%, due 8/20/50 (h) 1,997,881 257,828 Series 2020-122, Class IW 2.50%, due 8/20/50 (h) 1,997,881 257,828 Series 2020-151, Class IT 2.50%, due 10/20/50 (h) 1,862,656 242,270 Series 2020-173, Class IE 2.50%, due 11/20/50 (h) 4,891,790 665,809 Series 2020-188, Class DI 2.50%, due 11/20/50 (h) 4,891,790 665,809 Series 2020-11, Class ID 2.50%, due 11/20/50 (h) 4,891,790 665,809		1,923,169	238,372
Series 2020-166, Class IC 2.00%, due 11/20/50 (h) 785,828 79,594 Series 2020-188 2.00%, due 12/20/50 (h) 3,729,886 380,360 Series 2020-185, Class BI 2.00%, due 12/20/50 (h) 1,601,218 177,764 Series 2022-10, Class IC 2.00%, due 11/20/51 (h) 2,311,434 273,077 Series 2023-66, Class MP 2.163% (SOFR 30A + 12.30%), due 5/20/53 (c) 1,559,299 1,441,482 Series 2021-97, Class IN 2.50%, due 8/20/49 (h) 4,097,903 416,944 Series 2019-159, Class P 2.50%, due 8/20/49 (h) 4,097,903 416,944 Series 2021-10, Lass IA 2.50%, due 6/20/50 (h) 610,313 80,872 Series 2020-122, Class IW 2.50%, due 6/20/50 (h) 1,997,881 257,828 Series 2020-122, Class IW 2.50%, due 7/20/50 (h) 1,997,881 257,828 Series 2020-127, Class IR 2.50%, due 10/20/50 (h) 1,997,881 257,828 Series 2020-127, Class IR 2.50%, due 11/20/50 (h) 1,862,656 242,270 Series 2020-173, Class II 2.50%, due 11/20/50 (h) 4,891,790 665,809 Series 2020-188, Class ID 2.50%, due 11/20/50 (h) 4,891,790 665,809 Series 2020-188, Class ID 2.50%, due 12/20/50 (h) 4,891,790 665,809			
2.00%, due 11/20/50 (h) 785,828 79,594 Series 2020-188 2.00%, due 12/20/50 (h) 3,729,886 380,360 Series 2020-185, Class BI 2.00%, due 12/20/50 (h) 1,601,218 177,764 Series 2022-10, Class IC 2.00%, due 11/20/51 (h) 2,311,434 273,077 Series 2023-66, Class MP 2.163% (SOFR 30A + 12,30%), due 5/20/53 (c) 1,559,299 1,441,482 Series 2021-97, Class IN 2.50%, due 8/20/49 (h) 4,097,903 416,944 Series 2019-159, Class P 2.50%, due 6/20/50 (h) 3,836,80 1,193,591 Series 2022-1, Class IM 2.50%, due 6/20/50 (h) 610,313 80,872 Series 2020-122, Class IW 2.50%, due 6/20/50 (h) 1,997,881 257,828 Series 2020-122, Class IW 2.50%, due 1/20/50 (h) 1,997,881 257,828 Series 2020-151, Class II 2.50%, due 10/20/50 (h) 2,086,988 282,094 Series 2020-173, Class EI 2.50%, due 11/20/50 (h) 4,891,790 665,809 Series 2020-188, Class DI 2.50%, due 12/20/50 (h) 4,891,790 665,809	2.00% (SOFR 30A + 0.20%), due 10/20/50 (c)(h)	3,540,411	337,685
Series 2020-188 2.00%, due 12/20/50 (h) 3,729,886 380,360 Series 2020-185, Class BI 1,601,218 177,764 2.00%, due 12/20/50 (h) 1,601,218 177,764 Series 2022-10, Class IC 2,311,434 273,077 Series 2023-66, Class MP 1,559,299 1,441,482 2.163% (S0FR 30A + 12,30%), due 5/20/53 (c) 1,559,299 1,441,482 Series 2021-97, Class IN 4,097,903 416,944 Series 2019-159, Class P 1,383,680 1,193,591 2.50%, due 9/20/49 1,383,680 1,193,591 Series 2022-1, Class IA 610,313 80,872 Series 2020-122, Class IW 1,997,881 257,828 Series 2020-125, Class IT 1,997,881 257,828 Series 2020-151, Class IT 2,50%, due 10/20/50 (h) 1,862,656 242,270 Series 2020-173, Class EI 2,50%, due 11/20/50 (h) 2,086,988 282,094 Series 2020-188, Class DI 2,50%, due 12/20/50 (h) 4,891,790 665,809 Series 2020-171, Class PI 4,891,790 665,809	Series 2020-166, Class IC		
2.00%, due 12/20/50 (h) Series 2020-185, Class BI 2.00%, due 12/20/50 (h) 1,601,218 177,764 Series 2022-10, Class IC 2.00%, due 11/20/51 (h) 2,311,434 273,077 Series 2023-66, Class MP 2.163% (SOFR 30A + 12.30%), due 5/20/53 (c) 2.163% (SOFR 30A + 12.30%), due 5/20/53 (c) 2.50%, due 8/20/49 (h) 2.50%, due 8/20/49 (h) 3.729,886 17,193,591 Series 2022-1, Class IA 2.50%, due 9/20/49 Series 2022-1, Class IA 2.50%, due 6/20/50 (h) 3.83,680 1,193,591 Series 2022-1, Class IW 2.50%, due 7/20/50 (h) 3.80,872 Series 2020-1722, Class IW 2.50%, due 10/20/50 (h) 3.80,872 Series 2020-173, Class II 2.50%, due 10/20/50 (h) 3.80,872 Series 2020-173, Class II 3.80,872 Series 2020-173, Class II 3.80,872 Series 2020-174, Class II 3.80,872 Series 2020-175, Class II 3.80,872 Series 2020-175, Class II 3.80,872 Series 2020-175, Class II 3.80,872 Series 2020-185, Class II 3.80,872 Series 2020-188, Class II 3.80,872	2.00%, due 11/20/50 (h)	785,828	79,594
Series 2020-185, Class BI 2.00%, due 12/20/50 (h) 1,601,218 177,764 Series 2022-10, Class IC 2.00%, due 11/20/51 (h) 2,311,434 273,077 Series 2023-66, Class MP 2.163% (SOFR 30A + 12.30%), due 5/20/53 (c) 1,559,299 1,441,482 Series 2021-97, Class IN 4,097,903 416,944 Series 2021-91, 519, Class P 4,097,903 416,944 Series 2022-1, Class IA 4,250%, due 9/20/49 1,383,680 1,193,591 Series 2022-1, Class IA 4,250%, due 6/20/50 (h) 610,313 80,872 Series 2020-122, Class IW 1,997,881 2,578,28 Series 2020-1251, Class IT 2,50%, due 10/20/50 (h) 1,862,656 242,270 Series 2020-173, Class II 2,50%, due 10/20/50 (h) 2,086,988 282,094 Series 2020-173, Class II 2,250%, due 11/20/50 (h) 2,086,988 282,094 Series 2020-188, Class DI 2,50%, due 11/20/50 (h) 4,891,790 665,809 Series 2020-17-1, Class PI	Series 2020-188		
2.00%, due 12/20/50 (h) Series 2022-10, Class IC 2.00%, due 11/20/51 (h) 2.311,434 273,077 Series 2023-66, Class MP 2.163% (SOFR 30A + 12.30%), due 5/20/53 (c) Series 2021-97, Class IN 2.50%, due 8/20/49 (h) Series 2021-97, Class IN 2.50%, due 9/20/49 (h) Series 2021-15, Class P 2.50%, due 9/20/49 Series 2022-1, Class IA 2.50%, due 6/20/50 (h) Series 2020-122, Class IM 2.50%, due 7/20/50 (h) Series 2020-151, Class IN 2.50%, due 7/20/50 (h) Series 2020-173, Class II 2.50%, due 11/20/50 (h) Series 2020-188, Class DI 2.50%, due 11/20/50 (h) Series 2020-188, Class DI 2.50%, due 12/20/50 (h) Series 2020-188, Class DI 2.50%, due 12/20/50 (h) Series 2020-188, Class DI 2.50%, due 12/20/50 (h) Series 2020-11, Class PI		3,729,886	380,360
Series 2022-10, Class IC 2.00%, due 11/20/51 (h) 2,311,434 273,077 Series 2023-66, Class MP 1,559,299 1,441,482 Series 2021-97, Class IN 4,097,903 416,944 Series 2019-159, Class P 1,383,680 1,193,591 Series 2022-1, Class IA 2.50%, due 9/20/50 (h) 610,313 80,872 Series 2020-122, Class IW 1,997,881 257,828 Series 2020-151, Class TI 1,862,656 242,270 Series 2020-173, Class EI 2.50%, due 10/20/50 (h) 2,086,988 282,094 Series 2020-188, Class DI 2,50%, due 12/20/50 (h) 4,891,790 665,809 Series 2021-1, Class PI 4,891,790 665,809	Series 2020-185, Class Bl		
2.00%, due 11/20/51 (h)		1,601,218	177,764
Series 2023-66, Class MP 1,559,299 1,441,482 2.163% (SOFR 30A + 12.30%), due 5/20/53 (c) 1,559,299 1,441,482 Series 2021-97, Class IN 4,097,903 416,944 Series 2019-159, Class P 1,383,680 1,193,591 Series 2022-1, Class IA 2.50%, due 6/20/50 (h) 610,313 80,872 Series 2020-122, Class IW 1,997,881 257,828 Series 2020-151, Class TI 2.50%, due 10/20/50 (h) 1,862,656 242,270 Series 2020-173, Class EI 2,086,988 282,094 Series 2020-188, Class DI 4,891,790 665,809 Series 2021-1, Class PI 4,891,790 665,809			
2.163% (SOFR 30A + 12.30%), due 5/20/53 (c) Series 2021-97, Class IN 2.50%, due 8/20/49 (h) Series 2019-159, Class P 2.50%, due 9/20/49 1,383,680 1,193,591 Series 2022-1, Class IA 2.50%, due 6/20/50 (h) 610,313 80,872 Series 2020-122, Class IW 2.50%, due 7/20/50 (h) 1,997,881 257,828 Series 2020-151, Class II 2.50%, due 10/20/50 (h) 1,862,656 242,270 Series 2020-173, Class EI 2.50%, due 11/20/50 (h) 2,086,988 282,094 Series 2020-188, Class DI 2.50%, due 12/20/50 (h) 4,891,790 665,809 Series 2021-1, Class PI		2,311,434	273,077
Series 2021-97, Class IN 4,097,903 416,944 2.50%, due 8/20/49 (h) 4,097,903 416,944 Series 2019-159, Class P 1,383,680 1,193,591 Series 2022-1, Class IA 2.50%, due 6/20/50 (h) 610,313 80,872 Series 2020-122, Class IW 2.50%, due 7/20/50 (h) 1,997,881 257,828 Series 2020-151, Class TI 2.50%, due 10/20/50 (h) 1,862,656 242,270 Series 2020-173, Class EI 2.50%, due 11/20/50 (h) 2,086,988 282,094 Series 2020-188, Class DI 2.50%, due 12/20/50 (h) 4,891,790 665,809 Series 2021-1, Class PI 665,809			
2.50%, due 8/20/49 (h) Series 2019-159, Class P 2.50%, due 9/20/49 Series 2022-1, Class IA 2.50%, due 6/20/50 (h) Series 2020-122, Class IW 2.50%, due 7/20/50 (h) Series 2020-151, Class TI 2.50%, due 10/20/50 (h) Series 2020-173, Class EI 2.50%, due 11/20/50 (h) Series 2020-173, Class EI 2.50%, due 11/20/50 (h) Series 2020-188, Class DI 2.50%, due 12/20/50 (h) Series 2020-188, Class DI 2.50%, due 12/20/50 (h) Series 2021-1, Class PI		1,559,299	1,441,482
Series 2019-159, Class P 2.50%, due 9/20/49 1,383,680 1,193,591 Series 2022-1, Class IA 1,383,680 1,193,591 2.50%, due 6/20/50 (h) 610,313 80,872 Series 2020-122, Class IW 1,997,881 257,828 Series 2020-151, Class TI 1,862,656 242,270 Series 2020-173, Class EI 2.50%, due 10/20/50 (h) 2,086,988 282,094 Series 2020-188, Class DI 2,50%, due 12/20/50 (h) 4,891,790 665,809 Series 2021-1, Class PI 665,809		4.007.000	440.044
2.50%, due 9/20/49 Series 2022-1, Class IA 2.50%, due 6/20/50 (h) Series 2020-122, Class IW 2.50%, due 7/20/50 (h) Series 2020-151, Class TI 2.50%, due 10/20/50 (h) Series 2020-173, Class EI 2.50%, due 11/20/50 (h) Series 2020-173, Class EI 2.50%, due 11/20/50 (h) Series 2020-188, Class DI 2.50%, due 12/20/50 (h) Series 2020-188, Class DI 2.50%, due 12/20/50 (h) Series 2020-1-1, Class PI		4,097,903	416,944
Series 2022-1, Class IA 610,313 80,872 2.50%, due 6/20/50 (h) 610,313 80,872 Series 2020-122, Class IW 1,997,881 257,828 Series 2020-151, Class TI 2.50%, due 10/20/50 (h) 1,862,656 242,270 Series 2020-173, Class EI 2,086,988 282,094 Series 2020-188, Class DI 2,50%, due 12/20/50 (h) 4,891,790 665,809 Series 2021-1, Class PI 665,809		1 202 600	1 102 501
2.50%, due 6/20/50 (h) 610,313 80,872 Series 2020-122, Class IW 2.50%, due 7/20/50 (h) 1,997,881 257,828 Series 2020-151, Class TI 2.50%, due 10/20/50 (h) 1,862,656 242,270 Series 2020-173, Class EI 2.50%, due 11/20/50 (h) 2,086,988 282,094 Series 2020-188, Class DI 2.50%, due 12/20/50 (h) 4,891,790 665,809 Series 2021-1, Class PI		1,303,000	1,195,591
Series 2020-122, Class IW 2.50%, due 7/20/50 (h) 1,997,881 257,828 Series 2020-151, Class TI 2.50%, due 10/20/50 (h) 1,862,656 242,270 Series 2020-173, Class EI 2.50%, due 11/20/50 (h) 2,086,988 282,094 Series 2020-188, Class DI 2.50%, due 12/20/50 (h) 4,891,790 665,809 Series 2021-1, Class PI		610.213	80 872
2.50%, due 7/20/50 (h) Series 2020-151, Class TI 2.50%, due 10/20/50 (h) 1,862,656 242,270 Series 2020-173, Class EI 2.50%, due 11/20/50 (h) 2,086,988 282,094 Series 2020-188, Class DI 2.50%, due 12/20/50 (h) 4,891,790 665,809 Series 2021-1, Class PI		010,515	00,072
Series 2020-151, Class TI 2.50%, due 10/20/50 (h) 1,862,656 242,270 Series 2020-173, Class EI 2.50%, due 11/20/50 (h) 2,086,988 282,094 Series 2020-188, Class DI 2.50%, due 12/20/50 (h) 4,891,790 665,809 Series 2021-1, Class PI		1 997 881	257 828
2.50%, due 10/20/50 (h) Series 2020-173, Class El 2.50%, due 11/20/50 (h) Series 2020-188, Class Dl 2.50%, due 12/20/50 (h) 4,891,790 665,809 Series 2021-1, Class Pl		1,001,001	201,020
Series 2020-173, Class El 2.50%, due 11/20/50 (h) 2,086,988 282,094 Series 2020-188, Class Dl 2.50%, due 12/20/50 (h) 4,891,790 665,809 Series 2021-1, Class Pl		1,862.656	242.270
2.50%, due 11/20/50 (h) Series 2020-188, Class DI 2.50%, due 12/20/50 (h) 4,891,790 665,809 Series 2021-1, Class PI		.,.02,000	_ :=,=, 0
Series 2020-188, Class DI 2.50%, due 12/20/50 (h) 4,891,790 665,809 Series 2021-1, Class PI		2,086.988	282,094
2.50%, due 12/20/50 (h) 4,891,790 665,809 Series 2021-1, Class Pl		,,	- ,
Series 2021-1, Class PI		4,891,790	665,809
		1,012,588	128,796

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2021-83, Class FM		
2.50% (SOFR 30A + 0.51%), due 5/20/51 (c)	\$ 3,332,004	\$ 2,687,827
Series 2021-140, Class GF		
2.50% (1 Month SOFR + 0.764%), due 8/20/51 (c)	1,098,398	903,886
Series 2021-188		
2.50%, due 10/20/51 (h)	3,961,305	588,078
Series 2021-177, Class Cl		
2.50%, due 10/20/51 (h)	2,162,221	281,251
Series 2022-83		
2.50%, due 11/20/51 (h)	3,281,354	428,512
Series 2021-1, Class IT		
3.00%, due 1/20/51 (h)	2,260,571	334,318
Series 2021-44, Class IQ		
3.00%, due 3/20/51 (h)	3,702,724	548,064
Series 2021-74, Class HI		
3.00%, due 4/20/51 (h)	395,154	56,785
Series 2021-97, Class FA		
3.00% (SOFR 30A + 0.40%), due 6/20/51 (c)	782,546	657,165
Series 2021-98, Class IN		
3.00%, due 6/20/51 (h)	1,490,447	257,548
Series 2021-98, Class KI		
3.00%, due 6/20/51 (h)	3,983,888	630,187
Series 2022-189, Class AT		
3.00%, due 7/20/51	2,332,900	2,019,588
Series 2022-207		
3.00%, due 8/20/51 (h)	2,513,550	382,537
Series 2021-139, Class IA		
3.00%, due 8/20/51 (h)	5,153,381	798,139
Series 2021-158, Class NI		
3.00%, due 9/20/51 (h)	3,836,346	570,106
Series 2021-177, Class IM		
3.00%, due 10/20/51 (h)	3,397,275	455,841
Series 2023-19, Class Cl		
3.00%, due 11/20/51 (h)	2,876,037	408,922
Series 2022-207, Class NA		
3.00%, due 1/20/52	5,214,870	4,521,821
Series 2022-206, Class CN		
3.00%, due 2/20/52	3,666,402	3,163,263
Series 2019-92, Class GF		
3.50% (1 Month SOFR + 0.804%), due 7/20/49 (c)	724,939	642,287
Series 2019-97, Class FG		
3.50% (1 Month SOFR + 0.804%), due 8/20/49 (c)	1,510,982	1,339,877
Series 2019-110, Class FG		
3.50% (1 Month SOFR + 0.764%), due 9/20/49 (c)	526,433	460,900
Series 2019-128, Class KF		
3.50% (1 Month SOFR + 0.764%), due 10/20/49 (c)	791,651	701,168

Agency (Collateralized Mortgage Obligations)		Principal Amount	Value
Series 2019-128, Clases YF 3.50% (1 Morth SOFF + 0.764%), due 10/20/49 (e) 3.50% (1 Morth SOFF + 0.764%), due 10/20/49 (e) 3.50%, due 5.7026 (3 dass MA 3.50%, due 1.70202 (3 dass MA 3.50%, due 1.70203 (3 dass MA 3.503 (4 dass MA 3.5	Mortgage-Backed Securities		
Senies 2019-128, Class PF 3.50% (1 Month SPR + 0.764%), due 10/20/49 (c) \$ 1,025,492 \$ 0.060.02 5.00% (1 Month SPR + 0.764%), due 10/20/49 (c) \$ 1,033,388 5.00% (1 Month SPR + 0.764%), due 10/20/49 (c) \$ 1,033,388 5.00% (1 SPR 50.04 + 0.25%), due 720/51 (c) \$ 1,331,888 3.50% (1 SPR 50.04 + 0.25%), due 720/51 (c) \$ 1,331,888 3.60% (1 SPR 50.04 + 0.25%), due 720/51 (c) \$ 2,444,260 \$ 388,360 5.00% (1 SPR 50.04 + 0.25%), due 720/51 (c) \$ 2,454,255 5.00% (1 SPR 50.04 + 0.25%), due 720/51 (c) \$ 2,454,255 5.00% (1 SPR 50.04 + 0.25%), due 720/51 (c) \$ 2,454,255 5.00% (1 SPR 50.04 + 0.25%), due 720/51 (c) \$ 2,454,255 5.00% (1 SPR 50.04 + 0.25%), due 720/51 (c) \$ 2,454,255 5.00% (1 SPR 50.04 + 0.25%), due 720/51 (c) \$ 2,454,255 5.00% (1 SPR 50.04 + 0.25%), due 720/51 (c) \$ 2,454,255 5.00% (1 SPR 50.04 + 0.25%), due 720/51 (c) \$ 1,800,303 1,616,375 5.00% (1 SPR 50.04 + 0.25%), due 11/20/51 (c) \$ 1,800,303 1,616,375 5.00% (1 SPR 50.04 + 0.25%), due 11/20/51 (c) \$ 1,800,303 1,616,375 5.00% (1 SPR 50.04 + 0.25%), due 11/20/51 (c) \$ 1,800,303 1,616,375 5.00% (1 SPR 50.05%), due 11/20/51 (c) \$ 1,800,303 1,616,375 5.00% (1 SPR 50.05%), due 11/20/51 (c) \$ 1,800,303 1,616,375 5.00% (1 SPR 50.05%), due 11/20/51 (c) \$ 1,800,303 1,616,375 5.00% (1 SPR 50.05%), due 11/20/51 (c) \$ 1,800,303 1,616,375 5.00% (1 SPR 50.05%), due 11/20/51 (c) \$ 1,800,303 1,616,375 5.00% (1 SPR 50.05%), due 11/20/51 (c) \$ 1,800,303 1,80	Agency (Collateralized Mortgage Obligations)		
\$ 9.00.062 Series 2023-63, Class MA Series 2023-63, Class MA 3.05%, due 5025050 \$ 2,135,930 \$ 1,933,388 Series 2021-126, Class AF \$ 1,581,686 \$ 1,403,398 Series 2021-136, Class AF \$ 3.50%, Clue 7020-751 (c) \$ 1,581,686 \$ 1,403,398 Series 2021-146, Class IN \$ 3.50%, clue 8020-75 (d) \$ 2,484,260 \$ 2,484,260 Series 2023-140, Class IN \$ 3.50%, clue 1020-75 (d) \$ 2,454,116 \$ 2,454,255 Series 2023-38, Class WT \$ 666,519 \$ 713,090 Series 2023-38, Class WT \$ 666,519 \$ 713,090 Series 2023-38, Class WT \$ 666,519 \$ 713,090 Series 2023-38, Class WT \$ 668,519 \$ 1,480,233 \$ 1,616,375 Series 2023-38, Class WT \$ 689,33%, the 2020-75 (d) \$ 1,680,255 Series 2023-38, Class WT \$ 7,925%, due 11220-75 (d) \$ 1,880,203 \$ 1,616,375 Series 2023-55, Class CG \$ 7,466%, the 7/20-51 (d) \$ 1,880,203 \$ 1,616,375 Series 2023-55, Class CG \$ 7,266%, the 7/20-51 (d) \$ 1,880,203 \$ 1,616,375 Series 2023-55, Class CG \$ 7,266%, the 7/20-51 (d) \$ 1,880,203 \$ 1,616,375 Series 2023-55, Class CG \$ 7,266%, the 7/20-51 (d) \$ 1,880,203 \$ 1,616,375 Series 2023-55, Class CG \$ 7,266%, the 7/20-51 (d) \$ 1,880,203 \$ 1,880,203 \$ 3,890,203 \$ 3,990,200 \$ 2,161,210 \$ 2,200,200 \$ 2,20	GNMA		
Series 2023-8.3 (Class MA 3.30%, due 5/20/50 2.135,936 1.933,368 5.05%, due 5/20/50 2.135,936 1.933,368 5.05%, due 5/20/50 3.50%, due 5/20/51 (e) 3.50%	Series 2019-128, Class YF		
3.50%, due 5/20/50 Series 2021-125, Casa AF 3.50%, soler 8004 - 0.25%, due 7/20/51 (c) 1,581,686 1,403,388 Series 2021-14B, Casas NF 3.50%, due 1/20/52 (c) 3.50	3.50% (1 Month SOFR + 0.764%), due 10/20/49 (c)	\$ 1,025,492	\$ 906,062
Series 2021-125, Class AF 1,581,686 1,403,398 3,50% (SCPR 30A + 0.25%), due 7/20/51 (c) 1,581,686 1,403,398 Series 2021-146, Class IN 2,484,200 388,350 Sories 2023-14, Class HD 2,745,116 2,454,255 Sories 2023-38, Class WT 666,519 713,090 Series 2023-39, Class YC 69,33%, due 9/20/51 (l) 1,460,33 1,616,375 Series 2023-36, Class CG 7,466%, due 7/20/51 (l) 1,660,550 1,828,403 Series 2023-36, Class CG 1,860,365 2,161,210 82,722,900 Commercial Mortgage Loans (Collateralized Mortgage Obligations) 3.4% 82,722,900 82,722,900 Commercial Mortgage Tust 82,722,900 82,722,900 82,722,900 Commercial Mortgage Tust 82,722,900 3,892 35,931 Series 2020-19, Class AC 1,775,000 1,587,567 1,587,567 1,775,000 1,587,567 Series 2020-19, Class AC 1,597,567 1,597,567 1,597,567 1,597,567 1,597,567 1,597,567 1,597,567 1,597,567 1,597,567 1,597,567 1,597,567 1,59	Series 2023-63, Class MA		
3.50% (SOFR 30A + 0.25%), due 7720/51 (c) 1,581,686 1,403,388 Series 2021-1 46, Cass IN 3 Series 2023-1, Cass H0 3.50%, due 1920/52 2,745,116 2,454,255 Series 2023-36, Class H0 3.50%, due 1920/52 2,745,116 2,454,255 Series 2023-36, Class H0 3.50%, due 1920/52 3, Class H0 3.50%, due 1920/51 (c) 2,454,255 Series 2023-36, Class YC 6.777%, due 1220/51 (c) 1,480,233 1,616,375 Series 2023-36, Class YC 6.533%, due 2023-45, Class CG 7.466%, due 7/20/51 (c) 1,660,550 1,828,403 Series 2023-35, Class LB 7.925%, due 11/20/51 (c) 1,860,650 1,828,403 Series 2023-56, Class LB 7.925%, due 11/20/51 (c) 1,860,650 1,828,403 Series 2023-56, Class LB 7.925%, due 11/20/51 (c) 1,860,650 1,828,403 Series 2023-56, Class LB 7.925%, due 11/20/51 (c) 1,860,650 1,828,403 Series 2023-80, due 11/20/51 (c) 1,860,650 1,828,403 Series 2023-80, due 11/20/51 (c) 1,860,650 1,828,403 Series 2023-80, due 11/20/51 (c) 1,860,650 1,828,403 Series 2020-80, due 3/84,40 1,800,600 1,870,269 Series 2020-80,400, Class A2 3.542%, due 3/844 (d) 1,900,600 1,570,269 Series 2020-80,400, Class B3 3.544%, due 3/844 (d) 1,900,600 1,570,269 Series 2020-80,400, Class B3 3.543%, due 3/844 (d) 1,900,600 1,570,269 Series 2020-80,400, Class B3 3.543%, due 3/844 (d) 1,900,600 1,570,269 Series 2020-80,400, Class B3 3.543%, due 3/844 (d) 1,900,600 1,570,269 Series 2020-80,400, Class B3 3.543%, due 3/844 (d) 1,900,600 1,570,269 Series 2020-80,400, Class B3 3.605%, due 12/941 (d) 5,900,600 1,570,	3.50%, due 5/20/50	2,135,936	1,933,368
Series 2021-146, Class N 3.50%, due 8/2051 (ft) 2.484,260 388,350 Series 2023-15, Class HD 3.50%, due 1/20/52 2.745,116 2.454,255 Series 2023-36, Class NT 6.77%, due 1/20/52 1.480,233 1.616,375 Series 2023-36, Class VC 1.480,233 1.616,375 Series 2023-55, Class VG 1.480,233 1.616,375 Series 2023-55, Class CG 1.828,403 Series 2024-64, Class AG 1.828,	Series 2021-125, Class AF		
3.50%, due 8/20/51 (n)	3.50% (SOFR 30A + 0.25%), due 7/20/51 (c)	1,581,686	1,403,398
Series 2023-1, Class HD 2,454,255 2,745,116 2,454,255 2,694,250 2,745,116 2,454,255 2,694,250 2,775, due 1/2020-1 () 6,777%, due 1/2020-1 () 666,519 713,090 2,933%, due 9/2025-1 () 1,480,233 1,616,375 2,933%, due 9/2025-1 () 1,800,805 3,843,803 3,848,8	Series 2021-146, Class IN		
3.50%, due 1/20/52 Series 2023-38, Class WT 5.6779%, due 1/20/51 () 5.668.519 5.779%, due 1/20/51 () 5.6939%, due 9/20/51 () 5.6939%, due 1/20/51 () 5.795% (I Month 50/FR + 0.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 0.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 0.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 0.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 0.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 0.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 0.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 0.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 0.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 0.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 0.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 0.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 0.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 1.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 1.459%), due 1/25/36 (a)/c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/FR + 1.245%), due 9/15/36 (c) 5.757% (I Month 50/F	3.50%, due 8/20/51 (h)	2,484,260	388,350
Series 2023-38, Class WT	Series 2023-1, Class HD		
6.777%, due 12/20/51 () 666,519 713,090 Series 2023-59, Class VC 6.933%, due 9/20/51 () 1,480,233 1,616,375 Series 2023-56, Class CG 7.466%, due 7/20/51 () 1,660,505 () 1,829,403 Series 2023-55, Class LB 7.925%, due 11/20/51 () 1,860,805 () 2,161,210 () 82,722,900 Commercial Mortgage Loans (Collateralized Mortgage Obligations) 3.4% Bayriew Commercial Asset Trust Series 2006-4A, Class A1 5.757% (1 Morth SOFR + 0.459%), due 12/25/36 (a)(c) 38,928 35,931 Benchmark Mortgage Trust Series 2020-191, Class A2 1.691%, due 9/15/53 EX Commercial Mortgage Trust (a) Series 2020-1910, Class C3 3.542%, due 3/9/44 () 1,920,000 1,587,567 EX Commercial Mortgage Trust (a) Series 2020-1910, Class C3 3.542%, due 3/9/44 () 1,007,236 847,300 Series 2020-1910, Class C3 3.549%, due 3/11/44 () 1,007,236 847,300 Series 2020-1910, Class C3 3.649%, due 3/11/44 () 1,007,236 () 2,415,000 2,309,101 EX Tist (a) Series 2019-0C11, Class C3 3.66%, due 12/9/41 250,000 215,564 Series 2019-0C11, Class C3 3.856%, due 12/9/41 () 250,000 215,564 Series 2019-0C11, Class C3 3.849%, due 12/9/41 () 250,000 215,564 Series 2019-0C11, Class C3 3.849%, due 12/9/41 () 250,000 313,705 Series 2019-0C11, Class C3 3.944%, due 12/9/41 () 370,000 313,705 Series 2019-0C11, Class C3 3.944%, due 12/9/41 () 370,000 313,705 Series 2019-0C11, Class C3 3.944%, due 12/9/41 () 370,000 313,705 Series 2019-0C11, Class C3 3.944%, due 12/9/41 () 370,000 313,705 Series 2019-0C11, Class C3 3.944%, due 12/9/41 () 370,000 313,705 Series 2019-0C11, Class C3 3.944%, due 12/9/41 () 370,000 313,705 Series 2019-0C11, Class C3 3.944%, due 12/9/41 () 370,000 313,705 Series 2019-0C11, Class C3 3.944%, due 12/9/41 () 370,000 313,705	3.50%, due 1/20/52	2,745,116	2,454,255
Series 2023-59, Class YC 1,8933%, due 9/20/51 ()	Series 2023-38, Class WT		
6.933%, due 9/20/51 (i) 1,480,233 1,616,375 Series 20/23-56, Class CG 7.466%, due 7/20/51 (i) 1,660,550 1,828,403 Series 20/23-56, Class CG 7.925%, due 11/20/51 (ii) 1,860,805 2,161,210 82,722,900 Commercial Mortgage Loans (Collateralized Mortgage Obligations) 3.4% Bayview Commercial Asset Trust Series 2006-4A, Class A1 5.757% (1 Month SOFR + 0.459%), due 12/25/36 (a)(c) 38,931 Series 2020-819, Class A2 1.691%, due 9/15/53 1,775,000 1,587,567 BX Commercial Mortgage Tust (a) Series 2020-VIV2, Class C 3.542%, due 3/9/44 (i) 1,920,000 1,570,269 Series 2020-VIV3, Class D 3.544%, due 3/9/44 (i) 1,700,00 1,34,865 Series 2020-VIV3, Class C 3.549%, due 3/11/44 (i) 1,700,00 1,34,865 Series 2021-VOLT, Class C 3.549%, due 3/11/44 (i) 1,700,00 1,34,865 Series 2021-VOLT, Class C 3.549%, due 3/11/44 (i) 2,500,00 2,15,564 Series 2021-VOLT, Class C 3.549%, due 1/21/44 (i) 2,500,00 2,15,564 Series 2019-OC11, Class C 3.569%, due 1/21/41 (i) 9,75,00 3,869,869 Series 2019-OC11, Class C 3.569%, due 1/21/41 (i) 9,75,00 3,869,869 Series 2019-OC11, Class C 3.569%, due 1/21/41 (i) 9,75,00 3,869,869 Series 2019-OC11, Class C 3.569%, due 1/21/41 (i) 9,75,00 3,869,869 Series 2019-OC11, Class C 3.549%, due 1/21/41 (i) 9,75,00 3,869,869 Series 2019-OC11, Class C 3.569%, due 1/21/41 (i) 9,75,00 3,869,869 Series 2019-OC11, Class C 3.569%, due 1/21/41 (i) 9,75,00 3,869,869 Series 2019-OC11, Class C 3.569%, due 1/21/41 (i) 9,75,00 3,869,869 Series 2019-OC11, Class C 3.569%, due 1/21/41 (i) 9,75,00 3,869,869 Series 2019-OC11, Class C 3.569%, due 1/21/41 (i) 9,75,00 3,869,869 Series 2019-OC11, Class C	6.777%, due 12/20/51 (i)	666,519	713,090
Series 2023-55, Class CG 7. 466%, due 7/20/51 () 1,660,550 1,328,403 Series 2023-55, Class LB 7. 925%, due 11/20/51 () 1,860,805 2,161,210 82,722,900 Commercial Mortgage Loans (Collateralized Mortgage Obligations) 3.4% Bayview Commercial Asset Trust Series 2006-4A, Class A1 5.757% (1 Month SOFR + 0.459%), due 12/25/36 (a)(c) 38,928 35,931 Benchmark Mortgage Trust Series 2020-B19, Class A2 1. 691%, due 9/15/53 1,775,000 1,587,567 St Commercial Mortgage Trust (a) Series 2020-W12, Class B 3.542%, due 3/9/44 () 1,920,000 1,570,269 Series 2020-W17, Class B 3.544%, due 3/9/44 () 1,007,236 84,730 Series 2020-W17, Class B 3.549%, due 3/11/44 () 1,007,236 84,730 Series 2020-W17, Class C 6.436% (1 Month SOFR + 1.214%), due 9/15/36 (c) 2,415,000 2,309,101 EX Trust (a) Series 2019-OC11, Class B 3.605%, due 12/9/41 250,000 2,15,564 Series 2019-OC11, Class C 3.856%, due 12/9/41 () 975,000 486,948 Series 2019-OC11, Class B 3.865%, due 12/9/41 () 975,000 313,705 Series 2019-OC11, Class B 3.865%, due 12/9/41 () 975,000 313,705 Series 2019-OC11, Class B 3.944%, due 12/9/41 () 975,000 313,705 Series 2019-OC11, Class B 3.944%, due 12/9/41 () 975,000 313,705 Series 2019-OC11, Class B 3.944%, due 12/9/41 () 975,000 313,705 Series 2019-OC11, Class B 3.944%, due 12/9/41 () 975,000 313,705	Series 2023-59, Class YC		
7.466%, due 7/20/51 () 1,680,500 1,828,403 Series 2023-55, Class LB 7.925%, due 11/20/51 () 1,880,805 2,161,210 82,722,900 Commercial Mortgage Loans (Collateralized Mortgage Obligations) 3.4% Bayriew Commercial Asset Trust Series 2006-4A, Class A1 5.757% (1 Month SOFR + 0.459%), due 12/25/36 (a)(c) 88nchmark Mortgage Trust Series 2008-191, Class A2 1.691%, due 9/15/53 1,775,000 1,587,567 EX Commercial Mortgage Trust (a) Series 2020-VIV3, Class C 3.542%, due 3/9/44 (0) 1,920,000 1,570,269 Series 2020-VIV3, Class B 3.544%, due 3/9/44 (0) 1,007,236 847,300 Series 2020-VIV3, Class C 3.549%, due 3/9/44 (0) 1,007,236 847,300 Series 2021-VIV1, Class C 6.436% (1 Month SOFR + 1.214%), due 9/15/36 (c) 2,415,000 2,309,101 EX Trust (a) Series 2021-VOLT, Class C 6.369%, due 12/9/41 250,000 21,564 Series 2019-OC11, Class C 3.3656%, due 12/9/41 (0) 570,000 486,948 Series 2019-OC11, Class C 3.3656%, due 12/9/41 (0) 975,000 813,705 Series 2019-OC11, Class B 3.3656%, due 12/9/41 (0) 975,000 813,705 Series 2019-OC11, Class B 3.3656%, due 12/9/41 (0) 975,000 813,705 Series 2019-OC11, Class B 3.344%, due 12/9/41 (0) 975,000 813,705 Series 2019-OC11, Class B 3.344%, due 12/9/41 (0) 975,000 813,705 Series 2019-OC11, Class E 3.344%, due 12/9/41 (0) 975,000 813,705	6.933%, due 9/20/51 (i)	1,480,233	1,616,375
Series 2023-55, Class LB 7,925%, due 11/20/51 () 1,860,805 2,161,210 82,722,900 Commercial Mortgage Loans (Collateralized Mortgage Obligations) 3.4% Bayview Commercial Asset Trust Series 2006-4A, Class A1 5,75% (1 Month SOFR + 0.459%), due 12/25/36 (a)(c) 38,928 35,931 Benchmark Mortgage Trust Series 2020-B19, Class A2 1,775,000 1,587,567 EX Commercial Mortgage Trust (a) Series 2020-UNIZ, Class C 3,542%, due 3/9/44 () 1,920,000 1,570,269 Series 2020-UNIX, Class B 3,544%, due 3/9/44 () 1,007,236 8,47,300 Series 2020-UNIX, Class C 3,542%, due 3/9/44 () 1,007,236 8,47,300 Series 2020-UNIX, Class C 3,543%, due 3/9/44 () 1,007,236 8,47,300 Series 2020-UNIX, Class C 3,543%, due 3/9/44 () 1,007,236 8,47,300 Series 2020-UNIX, Class C 3,545%, due 1/29/44 () 2,000 2,309,101 EX Trust (a) Series 2019-OC11, Class C 3,665%, due 12/9/41 5,500 2,500 2,15,564 Series 2019-OC11, Class C 3,865%, due 12/9/41 6,500 3,900 4,86,948 Series 2019-OC11, Class C 3,844%, due 12/9/41 () 5,000 4,86,948 Series 2019-OC11, Class C 3,9444%, due 12/9/41 () 5,000 3,94,775 Series 2019-OC11, Class E 3,9444%, due 12/9/41 () 410,000 3,28,775 Series 2019-OC11, Class E 3,9444%, due 12/9/41 () 410,000 3,28,775 Series 2019-OC11, Class E 3,9444%, due 12/9/41 () 410,000 3,28,775 Series 2019-OC11, Class E	Series 2023-55, Class CG		
1,860,805 2,161,210	7.466%, due 7/20/51 (i)	1,660,550	1,828,403
Series 2006-14, Class A2 Series 2006-14, Class B Series 2006-14,	Series 2023-55, Class LB		
Commercial Mortgage Loans (Collateralized Mortgage Obligations) 3.4%	7.925%, due 11/20/51 (i)	1,860,805	2,161,210
Commercial Mortgage Loans (Collateralized Mortgage Obligations) 3.4% Bayview Commercial Asset Trust Series 2006-4A, Class A1 5.757% (1 Month SOFR + 0.459%), due 12/25/36 (a)(c) 38,928 35,931 Benchmark Mortgage Trust Series 2020-B19, Class A2 1,775,000 1,587,567 EX Commercial Mortgage Trust (a) 1,587,567 EX Commercial Mortgage Trust (a) 1,920,000 1,570,269 2,542%, due 3/9/44 (j) 1,920,000 1,570,269 2,542%, due 3/9/44 (j) 1,920,000 1,570,269 2,542%, due 3/9/44 (j) 1,007,236 847,300 2,542%, due 3/9/44 (j) 1,007,236 847,300 2,542%, due 3/9/44 (j) 1,007,236 3,543%, due 3/9/44 (j) 1,007,236 3,543%, due 3/9/44 (j) 1,000,236 3,543%, due 3/11/44 (j) 1,000 134,885 3,543%, due 3/11/44 (j) 1,000 1,570,269 3,543%, due 3/11/44 (j) 1,000 2,309,101 2,309			82.722.900
Bayview Commercial Asset Trust Series 2006-4A, Class A1 38,928 35,931 5.75% (1 Month SDFR + 0.459%), due 12/25/36 (a)(c) 38,928 35,931 Benchmark Mortgage Trust Series 2020-B19, Class A2 1,775,000 1,587,567 EX Commercial Mortgage Trust (a) 1,775,000 1,587,567 EX Commercial Mortgage Trust (a) 1,920,000 1,570,269 Series 2020-VIV2, Class C 1,920,000 1,570,269 Series 2020-VIV3, Class B 1,007,236 847,300 Series 2020-VIVA, Class D 1,007,236 847,300 Series 2021-VOLT, Class C 2,415,000 2,309,101 EX Trust (a) 2,415,000 2,309,101 EX Trust (a) 250,000 2,15,664 Series 2019-OC11, Class B 3,605%, due 12/9/41 250,000 215,564 Series 2019-OC11, Class C 3,868%, due 12/9/41 570,000 486,948 Series 2019-OC11, Class C 3,944%, due 12/9/41 (0) 975,000 813,705 Series 2019-OC11, Class E 3,944%, due 12/9/41 (0) 975,000 813,705 Series 2019-ARIA, Class E 410,000 328,775			
Series 2006-4A, Class A1 5.757% (1 Month SOFR + 0.459%), due 12/25/36 (a)(c) Benchmark Mortgage Trust Series 2020-B19, Class A2 1.691%, due 9/15/53 \$1,775,000 \$1,587,567 XX Commercial Mortgage Trust (a) Series 2020-VIV2, Class C 3.542%, due 3/9/44 (i) \$1,920,000 \$1,570,269 \$2 Series 2020-VIV3, Class B \$3.544%, due 3/9/44 (i) \$3.549%, due 3/9/44 (i) \$4,000			
5.757% (1 Month SOFR + 0.459%), due 12/25/36 (a)(c) 38,928 35,931 Benchmark Mortgage Trust Series 2020-B19, Class A2 1,775,000 1,587,567 EX Commercial Mortgage Trust (a) Type (a) (a) (b) (b) (b) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c			
Benchmark Mortgage Trust Series 2020-B19, Class A2 1.691%, due 9/15/53 1,775,000 1,587,567 BX Commercial Mortgage Trust (a) Series 2020-VIV2, Class C 3.542%, due 3/9/44 (j) 1,920,000 1,570,269 Series 2020-VIV3, Class B 3.544%, due 3/9/44 (j) 1,007,236 847,300 Series 2020-VIVA, Class D 1,70,000 134,885 Series 2021-VOLT, Class C 2,415,000 2,309,101 BX Trust (a) 2,415,000 2,309,101 BX Trust (a) 250,000 215,564 Series 2019-0C11, Class B 3.60%, due 12/9/41 250,000 215,564 Series 2019-0C11, Class C 3.856%, due 12/9/41 570,000 486,948 Series 2019-0C11, Class D 3.944%, due 12/9/41 (j) 975,000 813,705 Series 2019-0C11, Class E 3.944%, due 12/9/41 (j) 410,000 328,775 Series 2021-ARIA, Class E			
Series 2020-B19, Class A2 1.691%, due 9/15/53 1,775,000 1,587,567 BX Commercial Mortgage Trust (a) Series 2020-WV2, Class C 3.542%, due 3/9/44 (i) 1,920,000 1,570,269 Series 2020-WV3, Class B 3.544%, due 3/9/44 (i) 1,007,236 847,300 Series 2020-WVA, Class D 3.549%, due 3/11/44 (i) 170,000 134,885 Series 2021-VOLT, Class C 6.436% (1 Month SOFR + 1.214%), due 9/15/36 (c) 2,415,000 2,309,101 BX Trust (a) Series 2019-OC11, Class B 3.605%, due 12/9/41 250,000 215,564 Series 2019-OC11, Class C 3.856%, due 12/9/41 (i) 975,000 486,948 Series 2019-OC11, Class B 3.944%, due 12/9/41 (i) 975,000 813,705 Series 2019-OC11, Class E 3.944%, due 12/9/41 (i) 975,000 328,775 Series 2019-OC11, Class E		38,928	35,931
1.691%, due 9/15/53 BX Commercial Mortgage Trust (a) Series 2020-VIV2, Class C 3.542%, due 3/9/44 (j) Series 2020-VIV3, Class B 3.544%, due 3/9/44 (j) Series 2020-VIVA, Class B 3.544%, due 3/9/44 (j) Series 2020-VIVA, Class B 3.549%, due 3/11/44 (j) Series 2020-VIVA, Class D 3.549%, due 3/11/44 (j) Series 2021-VOLT, Class C 6.436% (1 Month SOFR + 1.214%), due 9/15/36 (c) BX Trust (a) Series 2019-OC11, Class B 3.605%, due 12/9/41 Series 2019-OC11, Class C 3.856%, due 12/9/41 Series 2019-OC11, Class D 3.944%, due 12/9/41 (j) Series 2019-OC11, Class E 3.944%, due 12/9/41 (j) Series 2019-OC11, Class E 3.944%, due 12/9/41 (j) Series 2019-OC11, Class E			
BX Commercial Mortgage Trust (a) Series 2020-VIV2, Class C 3.542%, due 3/9/44 (j) 1,920,000 1,570,269 Series 2020-VIV3, Class B 3.544%, due 3/9/44 (j) 1,007,236 847,300 Series 2020-VIVA, Class D 170,000 134,885 Series 2021-VOLT, Class C 2,415,000 2,309,101 BX Trust (a) 250,000 215,564 Series 2019-OC11, Class B 3.605%, due 12/9/41 250,000 215,564 Series 2019-OC11, Class C 3.856%, due 12/9/41 570,000 486,948 Series 2019-OC11, Class D 3.944%, due 12/9/41 (j) 975,000 813,705 Series 2019-OC11, Class E 3.944%, due 12/9/41 (j) 410,000 328,775 Series 2021-ARIA, Class E			
Series 2020-VVZ, Class C 1,920,000 1,570,269 Series 2020-VVX, Class B 1,007,236 847,300 3.544%, due 3/9/44 (j) 1,007,236 847,300 Series 2020-VVX, Class D 170,000 134,885 Series 2021-VOLT, Class C 2,415,000 2,309,101 BX Trust (a) 250,000 215,564 Series 2019-0C11, Class B 250,000 215,564 Series 2019-0C11, Class C 570,000 486,948 Series 2019-0C11, Class D 975,000 813,705 Series 2019-0C11, Class E 3,944%, due 12/9/41 (j) 975,000 813,705 Series 2019-0C11, Class E 3,944%, due 12/9/41 (j) 410,000 328,775 Series 201-ARIA, Class E		1,775,000	1,587,567
3.542%, due 3/9/44 (i) 1,920,000 1,570,269 Series 2020-VIV3, Class B 3.544%, due 3/9/44 (i) 1,007,236 847,300 Series 2020-VIVA, Class D 3.549%, due 3/11/44 (i) 170,000 134,885 Series 2021-VOLT, Class C 6.436% (1 Month SOFR + 1.214%), due 9/15/36 (c) 2,415,000 2,309,101 BX Trust (a) Series 2019-0C11, Class B 3.605%, due 12/9/41 250,000 215,564 Series 2019-0C11, Class C 3.856%, due 12/9/41 570,000 486,948 Series 2019-0C11, Class D 3.944%, due 12/9/41 (i) 975,000 813,705 Series 2019-0C11, Class E 3.944%, due 12/9/41 (i) 975,000 328,775 Series 2019-0C11, Class E	BX Commercial Mortgage Trust (a)		
Series 2020-VIV3, Class B 1,007,236 847,300 3.544%, due 3/9/44 (j) 1,007,236 847,300 Series 2020-VIVA, Class D 170,000 134,885 Series 2021-VOLT, Class C 2,415,000 2,309,101 BX Trust (a) 250,000 215,564 Series 2019-OC11, Class B 250,000 215,564 Series 2019-OC11, Class C 3.856%, due 12/9/41 570,000 486,948 Series 2019-OC11, Class D 3.944%, due 12/9/41 (j) 975,000 813,705 Series 2019-OC11, Class E 3.944%, due 12/9/41 (j) 410,000 328,775 Series 2021-ARIA, Class E 3.944%, due 12/9/41 (j) 410,000 328,775	Series 2020-VIV2, Class C		
3.544%, due 3/9/44 (j) 1,007,236 847,300 Series 2020-VIVA, Class D 3.549%, due 3/11/44 (j) 170,000 134,885 Series 2021-VOLT, Class C 6.436% (1 Month SOFR + 1.214%), due 9/15/36 (c) 2,415,000 2,309,101 BX Trust (a) Series 2019-OC11, Class B 3.605%, due 12/9/41 250,000 215,564 Series 2019-OC11, Class C 3.856%, due 12/9/41 570,000 486,948 Series 2019-OC11, Class D 3.944%, due 12/9/41 (j) 975,000 813,705 Series 2019-OC11, Class E 3.944%, due 12/9/41 (j) 410,000 328,775 Series 2021-ARIA, Class E	3.542%, due 3/9/44 (j)	1,920,000	1,570,269
Series 2020-VIVA, Class D 170,000 134,885 3.549%, due 3/11/44 (j) 170,000 134,885 Series 2021-VOLT, Class C 2,415,000 2,309,101 BX Trust (a) 250,000 215,564 Series 2019-0C11, Class B 250,000 215,564 Series 2019-0C11, Class C 570,000 486,948 Series 2019-0C11, Class D 975,000 813,705 Series 2019-0C11, Class E 410,000 328,775 Series 2021-ARIA, Class E			
3.549%, due 3/11/44 (j) 170,000 134,885 Series 2021-VOLT, Class C 6.436% (1 Month SOFR + 1.214%), due 9/15/36 (c) 2,415,000 2,309,101 BX Trust (a) Series 2019-0C11, Class B 3.605%, due 12/9/41 250,000 215,564 Series 2019-0C11, Class C 3.856%, due 12/9/41 570,000 486,948 Series 2019-0C11, Class D 3.944%, due 12/9/41 (j) 975,000 813,705 Series 2019-0C11, Class E 3.944%, due 12/9/41 (j) 410,000 328,775 Series 2021-ARIA, Class E	3.544%, due 3/9/44 (j)	1,007,236	847,300
Series 2021-VOLT, Class C 2,415,000 2,309,101 BX Trust (a) 250,000 215,564 Series 2019-0C11, Class B 250,000 215,564 Series 2019-0C11, Class C 570,000 486,948 Series 2019-0C11, Class D 975,000 813,705 Series 2019-0C11, Class E 3.944%, due 12/9/41 (j) 975,000 813,705 Series 2021-ARIA, Class E 410,000 328,775	Series 2020-VIVA, Class D		
6.436% (1 Month SOFR + 1.214%), due 9/15/36 (c) BX Trust (a) Series 2019-0C11, Class B 3.605%, due 12/9/41 Series 2019-0C11, Class C 3.856%, due 12/9/41 570,000 486,948 Series 2019-0C11, Class D 3.944%, due 12/9/41 (j) Series 2019-0C11, Class E 3.944%, due 12/9/41 (j) Series 2019-0C11, Class E 3.944%, due 12/9/41 (j) Series 2021-ARIA, Class E	3.549%, due 3/11/44 (j)	170,000	134,885
BX Trust (a) Series 2019-0C11, Class B 3.605%, due 12/9/41 250,000 215,564 Series 2019-0C11, Class C 3.856%, due 12/9/41 570,000 486,948 Series 2019-0C11, Class D 3.944%, due 12/9/41 (j) 975,000 813,705 Series 2019-0C11, Class E 3.944%, due 12/9/41 (j) 410,000 328,775 Series 2021-ARIA, Class E	Series 2021-VOLT, Class C		
Series 2019-0C11, Class B 250,000 215,564 3.605%, due 12/9/41 250,000 215,564 Series 2019-0C11, Class C 3.856%, due 12/9/41 570,000 486,948 Series 2019-0C11, Class D 3.944%, due 12/9/41 (j) 975,000 813,705 Series 2019-0C11, Class E 3.944%, due 12/9/41 (j) 410,000 328,775 Series 2021-ARIA, Class E 3.944%, due 12/9/41 (j) 410,000 328,775	6.436% (1 Month SOFR + 1.214%), due 9/15/36 (c)	2,415,000	2,309,101
3.605%, due 12/9/41 250,000 215,564 Series 2019-0C11, Class C 3.856%, due 12/9/41 570,000 486,948 Series 2019-0C11, Class D 3.944%, due 12/9/41 (j) 975,000 813,705 Series 2019-0C11, Class E 3.944%, due 12/9/41 (j) 410,000 328,775 Series 2021-ARIA, Class E	BX Trust (a)		
Series 2019-0C11, Class C 3.856%, due 12/9/41 570,000 486,948 Series 2019-0C11, Class D 3.944%, due 12/9/41 (j) 975,000 813,705 Series 2019-0C11, Class E 3.944%, due 12/9/41 (j) 410,000 328,775 Series 2021-ARIA, Class E 3.944%, due 12/9/41 (j) 410,000 328,775	Series 2019-0C11, Class B		
3.856%, due 12/9/41 570,000 486,948 Series 2019-0C11, Class D 3.944%, due 12/9/41 (j) 975,000 813,705 Series 2019-0C11, Class E 3.944%, due 12/9/41 (j) 410,000 328,775 Series 2021-ARIA, Class E	3.605%, due 12/9/41	250,000	215,564
Series 2019-0C11, Class D 3.944%, due 12/9/41 (j) 975,000 813,705 Series 2019-0C11, Class E 3.944%, due 12/9/41 (j) 410,000 328,775 Series 2021-ARIA, Class E	Series 2019-0C11, Class C		
3.944%, due 12/9/41 (j) 975,000 813,705 Series 2019-0C11, Class E 3.944%, due 12/9/41 (j) 410,000 328,775 Series 2021-ARIA, Class E	3.856%, due 12/9/41	570,000	486,948
Series 2019-0C11, Class E 3.944%, due 12/9/41 (j) 410,000 328,775 Series 2021-ARIA, Class E	Series 2019-OC11, Class D		
3.944%, due 12/9/41 (j) 410,000 328,775 Series 2021-ARIA, Class E	3.944%, due 12/9/41 (j)	975,000	813,705
Series 2021-ARIA, Class E	Series 2019-0C11, Class E		
	3.944%, due 12/9/41 (j)	410,000	328,775
7.581% (1 Month SOFR + 2.359%), due 10/15/36 (c) 3,250,000 3,022,008	Series 2021-ARIA, Class E		
	7.581% (1 Month SOFR + 2.359%), due 10/15/36 (c)	3,250,000	3,022,008

	Principal	Walton
Northaga Packed Counities	Amount	Value
Nortgage-Backed Securities		
Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
IXHPP Trust (a)(c)		
Series 2021-FILM, Class A	ф 700,000	ф 744.000
5.986% (1 Month SOFR + 0.764%), due 8/15/36	\$ 790,000	\$ 744,863
Series 2021-FILM, Class B	1 000 000	1 175 000
6.236% (1 Month SOFR + 1.014%), due 8/15/36	1,280,000	1,175,939
Strigon 2016, CC26, Clare A.F.		
Series 2016-GC36, Class A5	560,000	523,209
3.616%, due 2/10/49	300,000	525,209
JROP Mortgage Trust Series 2021-FILE, Class A		
	610,000	558,014
6.486% (1 Month SOFR + 1.264%), due 10/15/43 (a)(c)	010,000	556,014
xtended Stay America Trust (a)(c) Series 2021-ESH, Class C		
7.036% (1 Month SOFR + 1.814%), due 7/15/38	2,224,306	2,175,530
Series 2021-ESH, Class D	2,224,300	2,173,330
7.586% (1 Month SOFR + 2.364%), due 7/15/38	1,532,513	1,497,947
REMF Mortgage Trust (a)(j)	1,002,010	1,437,347
Series 2019-K99, Class B		
3.646%, due 10/25/52	290,000	258,616
Series 2019-K98, Class C	290,000	230,010
3.738%, due 10/25/52	780,000	690,881
Series 2017-K71, Class B	700,000	000,001
3.752%, due 11/25/50	607,208	558,209
Series 2019-K94, Class B	007,200	000,200
3.965%, due 7/25/52	1,895,000	1,725,202
Series 2018-K78, Class B	,,,,,,,,,,	*,* ==,===
4.129%, due 6/25/51	355,000	330,896
Series 2018-K81, Class B		,
4.173%, due 9/25/51	345,000	321,763
Series 2018-K81, Class C	,,,,,,	,
4.173%, due 9/25/51	390,000	359,869
Series 2018-K76, Class C		
4.208%, due 6/25/51	450,000	416,492
Series 2018-K86, Class C		
4.294%, due 11/25/51	955,000	879,828
ludson Yards Mortgage Trust		
Series 2019-30HY, Class A		
3.228%, due 7/10/39 (a)	1,640,000	1,415,957
Manhattan West Mortgage Trust		
Series 2020-1MW, Class A		
2.13%, due 9/10/39 (a)	3,015,000	2,584,910
Norgan Stanley Bank of America Merrill Lynch Trust		
Series 2016-C28, Class A4		
3.544%, due 1/15/49	560,000	522,842
Norgan Stanley Capital I Trust		
Series 2015-UBS8, Class A4		
Jenes 2013-0000, 01835 A4		

	Principal Amount	Val	lue
Mortgage-Backed Securities			
Commercial Mortgage Loans (Collateralized Mortgage Obligations)			
Multifamily Connecticut Avenue Securities Trust (a)(c)			
Series 2019-01, Class M10			
8.433% (SOFR 30A + 3.364%), due 10/25/49	\$ 2,562,928	\$ 2,522,9	3 72
Series 2020-01, Class M10			
8.933% (SOFR 30A + 3.864%), due 3/25/50	1,705,000	1,639,5	562
One Bryant Park Trust			
Series 2019-OBP, Class A			
2.516%, due 9/15/54 (a)	2,350,000	1,914,8	320
SLG Office Trust (a)			
Series 2021-0VA, Class A			
2.585%, due 7/15/41	540,000	435,3	338
Series 2021-0VA, Class F			
2.851%, due 7/15/41	785,000	543,3	317
Wells Fargo Commercial Mortgage Trust			
Series 2018-AUS, Class A			
4.058%, due 8/17/36 (a)(j)	1,745,000	1,574,2	299
		37,505,0)79
Whole Loan (Collateralized Mortgage Obligations) 3.8% CIM Trust			
Series 2021-J2, Class AS			
0.21%, due 4/25/51 (a)(h)(i)	42,342,702	408,2	772
Connecticut Avenue Securities Trust (a)(c)	42,342,702	400,2	113
Series 2022-R01, Class 1M2			
	490,000	400.0	262
6.969% (SOFR 30A + 1.90%), due 12/25/41 Series 2021-R01, Class 1B1	490,000	482,3	000
8.169% (SOFR 30A + 3.10%), due 10/25/41	2 145 000	0 157 4	110
Series 2022-R02, Class 2B1	2,145,000	2,157,4	149
•	005 000	0547	710
9.569% (SOFR 30A + 4.50%), due 1/25/42	925,000	954,7	10
FHLMC STACR REMIC Trust (a)(c)			
Series 2022-DNA1, Class M1B	0.040.000	0.000.0	200
6.919% (SOFR 30A + 1.85%), due 1/25/42	2,340,000	2,293,2	200
Series 2020-DNA6, Class M2	2 200 520	2 206 0	າາເ
7.069% (SOFR 30A + 2.00%), due 12/25/50	2,280,539	2,296,9	130
Series 2021-HQA3, Class M2	1 715 000	1 600 7	700
7.169% (SOFR 30A + 2.10%), due 9/25/41	1,715,000	1,680,7	UU
Series 2021-HQA1, Class M2	2 572 250	0.560.0	207
7.319% (SOFR 30A + 2.25%), due 8/25/33	2,572,359	2,563,3)Z1
Series 2022-DNA1, Class M2	1.050.000	1 005 0	200
7.569% (SOFR 30A + 2.50%), due 1/25/42	1,950,000	1,925,8	000
Series 2021-HQA1, Class B1	0.045.000	2.014.0) ^ 1
8.069% (SOFR 30A + 3.00%), due 8/25/33	3,045,000	3,014,8)24
Series 2021-DNA5, Class B1	0.045.000	0.005.0	270
8.119% (SOFR 30A + 3.05%), due 1/25/34	3,315,000	3,325,3	3/6
Series 2021-HQA2, Class B1	4.4.500	4 400 =	700
8.219% (SOFR 30A + 3.15%), due 12/25/33	1,445,000	1,432,7	'99
Series 2021-HQA3, Class B1		,	70 .
8.419% (SOFR 30A + 3.35%), due 9/25/41	1,935,000	1,927,7	84

Notes Packed Securities Packed Securitie		Principal Amount	Value
FILLIOC STACE REMIC Trust (a)(c) Sentes 2021-DMAC, Class B1 8.469% (SOR 50A v + 3.46%), due 1/025/41 8.719% (SOR 50A v + 3.06%), due 1/025/41 8.719% (SOR 50A v + 3.06%), due 1/025/41 8.719% (SOR 50A v + 3.06%), due 1/025/42 8.819% (SOR 50A v + 3.06%), due 1/025/42 8.819% (SOR 50A v + 3.05%), due 2/25/42 8.819% (SOR 50A v + 5.214%), due 1/25/50 1.10.283% (SOR 50A v + 5.214%), due 1/25/50 8.8108 (2022-HOAT, Class B1 12.069% (SOR 50A v + 5.214%), due 1/25/50 8.8108 (2022-HOAT, Class B1 12.069% (SOR 50A v + 5.014%), due 1/25/50 8.8188 (2022-HOAT, Class B1 12.069% (SOR 50A v + 5.014%), due 7/25/49 8.8198 (2022-HOAT, Class B1 12.069% (SOR 50A v + 5.014%), due 7/25/49 8.8198 (2019-DMAT, Class B1 9.833% (SOR 50A v + 5.04%), due 7/25/49 8.8198 (2019-DMAT, Class B1 9.833% (SOR 50A v + 5.04%), due 7/25/49 8.8198 (2019-DMAT, Class B1 9.833% (SOR 50A v + 5.04%), due 7/25/49 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/49 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019-DMAT, Class B1) 9.833% (SOR 50A v + 5.04%), due 7/25/30 8.8198 (2019	Mortgage-Backed Securities		
Series 2021-DNA6, Class B1 \$ 845,000 \$ 849,225 8.0f69k (SOFR 30A + 3.0%), due 10/25/41 1,210,000 1,225,748 8.719% (SOFR 30A + 3.66%), due 11/25/41 1,210,000 1,225,748 Series 2022-DNA2, Class M2 2,175,000 2,231,485 Series 2022-DNA3, Due 3 + 3,75%), due 1/25/50 1,119,000 1,119,989 Series 2022-DNA1, Class B2 1,150,000 1,119,989 10.283% (SOFR 30A + 7,00%), due 1/25/50 1,150,000 1,251,333 FHLIMC STACR Trust (al)/c 5 2,055,000 2,213,333 Series 2019-DNA1, Class B1 2,055,000 2,219,155 8.433% (SOFR 30A + 3,364%), due 7/25/49 695,000 7,14,943 Series 2019-DNA1, Class B1 2,055,000 2,219,155 Flagstar Mortgage Trust 9,000 2,219,155 Series 2019-DNA1, Class A1 2,055,000 2,219,155 Series 2019-Clu, Class B1 9,000 1,041,794 Series 2019-Clu, Class A1 1,041,794 1,041,794 Series 2019-Clu, Class B1 1,280,000 1,389,066 JP, Morgan Mortgage Trust 1,041,794 1,041,794	Whole Loan (Collateralized Mortgage Obligations)		
8.469% (SOFR 30A + 3.40%), due 10/25/41 Series 2021-DNA7, Class B1 8.719% (SOFR 30A + 3.45%), due 11/25/41 Series 2022-DNA2, Class M2 8.819% (SOFR 30A + 3.45%), due 12/25/42 Series 2022-DNA2, Class M2 8.819% (SOFR 30A + 3.57%), due 2/25/42 Series 2022-DNA2, Class M2 8.819% (SOFR 30A + 3.57%), due 2/25/42 Series 2022-DNA2, Class B1 10.283% (SOFR 30A + 5.214%), due 1/25/50 \$1,120,00% (SOFR 30A + 3.614%), due 1/25/50 \$1,120,00% (SOFR 30A + 3.614%), due 1/25/50 \$1,120,00% (SOFR 30A + 3.614%), due 1/25/54 \$1,100,00% (SOFR 30A + 3.614%), due 1/25/54	FHLMC STACR REMIC Trust (a)(c)		
Series 2021-DNA7, Class B1 1,210,000 1,225,748 8.719%, (SOPR 30A + 3,65%), due 11/25/42 2,175,000 2,231,485 8.819%, (SOPR 30A + 3,75%), due 2/25/42 2,175,000 2,231,485 Series 2020-DNA7, Class B2 1,120,000 1,119,999 Series 2020-HDA1, Class B1 1,150,000 1,251,333 FILLNC STACR Trust (a)(c) 1,150,000 1,251,333 Series 2019-DNA2, Class B1 8,33% (SOPR 30A + 3,364%), due 7/25/49 2,055,000 2,219,155 Flagstar Mortgage Tust 9,833% (SOPR 30A + 4,764%), due 1/25/49 2,055,000 2,219,155 Flagstar Mortgage Tust 9,7787 75,651 FINMA (c) 9,7787 75,651 Series 2018-DOL, Class 181 9,7787 75,651 8,733% (SOPR 30A + 3,664%), due 7/25/30 99,000 1,041,794 Series 2018-COL, Class 281 1,280,000 1,389,066 9,863% (SOPR 30A + 4,614%), due 1/25/30 1,280,000 1,389,066 New Residential Mortgage Loan Trust (a) 816,266 661,216 New Residential Mortgage Loan Trust (a) 2,790,268 1,648,694 Series 201	Series 2021-DNA6, Class B1		
8.719% (SOFR 30A + 3.65%), due 11/25/41 Series 2022-DNA2, Class M2 8.819% (SOFR 30A + 3.75%), due 2/25/42 Series 2020-H0A1, Class B2 10.283% (SOFR 30A + 5.214%), due 1/25/50 Series 2020-H0A1, Class B1 11.2069% (SOFR 30A + 7.70%), due 3/25/42 11.2069% (SOFR 30A + 7.00%), due 3/25/42 11.2069% (SOFR 30A + 7.00%), due 3/25/42 11.2069% (SOFR 30A + 7.00%), due 3/25/42 11.2069% (SOFR 30A + 3.84%), due 7/25/49 Series 2019-DNA3, Class B1 8.43% (SOFR 30A + 3.84%), due 1/25/49 Series 2019-DNA1, Class B1 9.833% (SOFR 30A + 4.764%), due 1/25/49 Series 2019-DNA1, Class B1 8.733% (SOFR 30A + 4.764%), due 1/25/49 Series 2019-DNA1, Class B1 8.733% (SOFR 30A + 4.864%), due 1/25/49 Series 2019-DNA1, Class B1 8.733% (SOFR 30A + 4.864%), due 1/25/30 3.75651 ENMA (c) Series 2018-C01, Class B1 8.733% (SOFR 30A + 4.814%), due 1/25/30 3.75651 Series 2019-DA1, Class B1 8.733% (SOFR 30A + 4.814%), due 1/25/30 3.75676 3.75676 3.75676 3.75676 3.75676 3.75676 3.75676 3.756776 3.756776 3.756776 3.756776 3.756776 3.756776 3.756776 3.756776 3.7567776 3.7567776 3.7567776 3.756777776 3.75677777777777777777777777777777777777	8.469% (SOFR 30A + 3.40%), due 10/25/41	\$ 845,000	\$ 849,225
Series 2022-DNA2, Class M2 2,175,000 2,218,68 8.818/K (SOFR 30A 4-5,75%), due 2/25/42 3,175,000 2,181,88 Series 2022-HOA1, Class B1 1,120,000 1,119,989 Series 2022-HOA1, Class B1 1,150,000 1,251,838 FHLINC STRCR Trust (a)(c) 1,261,838 1,150,000 1,251,838 FHLINC STRCR Trust (a)(c) 5eries 2019-DNA3, Class B1 4,33% (SOFR 30A + 3,364%), due 7/25/49 2,055,000 2,219,155 Flagstar Mortgage Trust 2,555,000 2,219,155 1,348 2,555,000 2,219,155 Flagstar Mortgage Trust 2,50%, due 8/25/5 (a)(0) 97,787 75,651 75,651 FINMA (c) 3,73% (SOFR 30A + 3,664%), due 7/25/30 990,000 1,041,794 5,651 Series 2018-OO1, Class 181 3,73% (SOFR 30A + 3,664%), due 7/25/30 990,000 1,041,794 5,651 Series 2018-OO4, Class 2B1 3,250,400 9,000 1,041,794 5,651 6,612,16 6,612,16 6,612,16 6,612,16 6,612,16 6,612,16 6,612,16 6,612,16 6,612,16 6,612,16 6,612,16 6,612,16	Series 2021-DNA7, Class B1		
8.819% (SOFR 30A + 3.75%), due 2/25/42 Series 2020-H0A1, Class B2 10.283% (SOFR 30A + 5.21%), due 1/25/50 Series 2022-H0A1, Class B1 12.089% (SOFR 30A + 5.21%), due 1/25/542 11.150,000 11.251,383 FHLIMC STACR Trust (a)(c) Series 2019-DNA2, Class B1 8.43% (SOFR 30A + 5.21%), due 7/25/49 Series 2019-DNA3, Class B1 8.43% (SOFR 30A + 4.21%), due 1/25/49 Series 2019-DNA1, Class B1 9.833% (SOFR 30A + 4.76%), due 1/25/49 Series 2019-DNA1, Class B1 8.433% (SOFR 30A + 4.76%), due 1/25/49 Series 2019-DNA1, Class B1 8.433% (SOFR 30A + 4.64%), due 1/25/49 Series 2019-DNA1, Class B1 Series 2019-DNA1, Class B1 8.433% (SOFR 30A + 4.64%), due 1/25/49 Series 2019-DNA1, Class B1 8.433% (SOFR 30A + 4.64%), due 1/25/49 Series 2019-DNA1, Class A18 Series 2011-DNA1, Class B1 8.433% (SOFR 30A + 4.614%), due 1/25/49 Series 2018-COA, Class B1 8.433% (SOFR 30A + 4.614%), due 1/25/50 Series 2018-COA, Class B1 8.433% (SOFR 30A + 4.614%), due 1/25/50 JP. Morgan Mortgage Trust Series 2011-CV2, Class B1 8.5255 (a)(b) 8.665, Class B7 8.5255 (a)(b) 8.666, Class B7 8.5265 (8.719% (SOFR 30A + 3.65%), due 11/25/41	1,210,000	1,225,748
Series 2020-HQA1, Class B2 1.120,000 1,119,000 1,119,000 1,119,000 1,119,000 1,119,000 1,251,383 SERIES 2022-HQA1, Class B1 1.150,000 1,251,383 THLMC STACR Trust (a)(c) 1.150,000 714,943 SERIES 2019-DNA3, Class B1 4.433%, SOFR 300.4 - 3.364%), due 7/25/49 695,000 714,943 Series 2019-DNA1, Class B1 2.055,000 2,219,155 Flagstar Mortages Trust Series 2019-DNA1, Class B1 4.205,000 97,787 75,651			
10.283% (SOFR 30A + 5.214%), due 1/25/50 Series 2022-H0A1, Class B1 12.069% (SOFR 30A + 7.00%), due 3/25/42 FILLMC STACR Trust (a)(c) Series 2019-DNA3, Class B1 8.433% (SOFR 30A + 3.364%), due 7/25/49 Series 2019-DNA1, Class B1 9.833% (SOFR 30A + 4.764%), due 1/25/49 \$9.833% (SOFR 30A + 4.764%), due 1/25/49 \$9.833% (SOFR 30A + 4.764%), due 1/25/49 \$9.833% (SOFR 30A + 4.646%), due 1/25/49 \$9.833% (SOFR 30A + 4.664%), due 1/25/30 \$9.787 \$9.833% (SOFR 30A + 4.614%), due 1/25/30 \$9.833%	8.819% (SOFR 30A + 3.75%), due 2/25/42	2,175,000	2,231,485
Series 2022-HQA1, Class B1 1,150,000 1,251,383 FHLMC STACR Trust (a)(c) 1,150,000 1,251,383 Series 2019-DNA3, Class B1 4,333%, SOFR 30A + 3,364%), due 7/25/49 695,000 714,943 Series 2019-DNA3, Class B1 2,055,000 2,219,155 Series 2019-DNA1, Class B1 2,055,000 2,219,155 Flagstar Mortgage Trust 5,000 9,7,87 75,651 Flagstar Mortgage Trust 9,7,87 75,651 Series 2014-GINV, Class A18 97,787 75,651 1,000 9,7,87 75,651 FNMA (c) 990,000 1,041,794 Series 2018-CO1, Class B1B1 990,000 1,041,794 8,733%, GOPR 30A + 3,664%), due 7/25/30 990,000 1,041,794 9,683%, GOPR 30A + 4,614%), due 12/25/30 1,280,000 1,389,066 3,1,2,3,3,3,3,3,3,4,3,3,4,3,3,4,3,4,3,4,3,4	Series 2020-HQA1, Class B2		
12.069% (SOFR 30A + 7.00%), due 3/25/42 1,150,000 1,251,383 FHLMC STACR Tust (a)(c) Series 2019-DNA3, Class B1 695,000 714,943 8.433% (SOFR 30A + 4.364%), due 1/25/49 695,000 714,943 9.833% (SOFR 30A + 4.364%), due 1/25/49 2,055,000 2,219,155 Flagstar Mortgage Trust Series 2019-IMM, Class A18 75,651 2.50%, due 8/25/51 (a)(i) 97,787 75,651 FNMA (c) 990,000 1,041,794 Series 2018-C01, Class 1B1 9,833% (SOFR 30A + 4.614%), due 1/25/30 990,000 1,041,794 8.733% (SOFR 30A + 4.614%), due 1/225/30 990,000 1,041,794 9.683% (SOFR 30A + 4.614%), due 1/225/30 1,280,000 1,389,066 J.P. Morgan Mortgage Trust 816,206 661,216 Series 2011-LUZ, Class A1 816,206 661,216 New Residential Mortgage Loan Trust (a) 2,790,268 1,648,694 Series 2019-2A, Class B7 2,790,268 1,648,694 4.433%, due 8/25/57 (b) 9,365,72 597,167 Sequoia Mortgage Trust 9,363,72 597,167 Sequoia Mortgage Trust 9,363,72 597,67 Series 2014- (10.283% (SOFR 30A + 5.214%), due 1/25/50	1,120,000	1,119,989
FHLMC STACR Trust (a)(c) Series 2019-DNA3, Class B1 8.433% (SOFR 30A + 3.364%), due 7/25/49 695.000 714,948 Series 2019-DNA1, Class B1 2,055.000 2,219,155 Flagstar Mortgage Trust 5 2,259,800 7,787 7,565 FNMA (c) 97,787 75,651 5 7,565 5 7,661 1,041,794 5 6 5 6 1,041,794 6 6 6 1,041,794 6 6 6 1,041,794 6 6 1,041,794 6 6 1,041,794 6 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 6 1,041,794 1,041,794 6 1,041,794 1,041,794			
Series 2019-DNA3, Class B1 6.433% (SOFR 30A + 3.364%), due 7/25/49 6.95,000 714,943 Series 2019-DNA1, Class B1 2,055,000 2,219,155 Flagstar Mortgage Trust 2 56,000 2,219,155 Flagstar Mortgage Trust 97,787 75,651 Series 2021-6INV, Class A18 2.50%, due 8/25/51 (a)(i) 97,787 75,651 FNMA (c) 99,000 1,041,794 Series 2018-CO1, Class 1B1 3,733% (SOFR 30A + 3.664%), due 7/25/30 99,000 1,041,794 Series 2018-CO4, Class 2B1 1,280,000 1,389,066 J.P. Morgan Mortgage Trust 3,806,000 1,389,066 J.P. Morgan Mortgage Tust 8,633% (SOFR 30A + 4,614%), due 12/25/30 1,280,000 1,389,066 J.P. Morgan Mortgage Tust 8,625,22 (a)(i) 8,612,000 661,126 New Residential Mortgage Loan Trust (a) 2,790,268 1,648,694 Series 2019-5A, Class B6 2,790,268 1,648,694 Series 2019-5A, Class B6 3,657,767 (i) 936,572 597,167 Sequota Mortgage Trust 31,956,78 2,790,268 1,648,694 Series 2018-4, Class A1 31,956,78 2,790,268 1,		1,150,000	1,251,383
8.433% (SOFR 30A + 3.364%), due 7/25/49 695,000 714,943 Series 2019-DNA1, Class B1 2,055,000 2,219,155 Flagstar Mortgage Trust ************************************			
Series 2019-DNA1, Class B1 2,055,000 2,219,155 Flagstar Mortgage Trust 2,50%, due 8/25/51 (gi)0 97,787 75,651 FNMA (c) 97,787 75,651 FNMA (c) 99,000 1,041,794 8.733% (SOFR 30A + 3.664%), due 7/25/30 99,000 1,041,794 9.683% (SOFR 30A + 4.614%), due 12/25/30 1,280,000 1,389,066 J.P. Morgan Mortgage Trust 3,251,252,262 (gi) 8,662,252,262 (gi) 8,662,262,263,262 1,666,262 6,661,218 New Residential Mortgage Loan Trust (a) 8,662,252,552 (gi) 8,662,252,552 (gi) 1,648,094 1,64	·		
9.833% (SOFR 30A + 4.764%), due 1/25/49 Plagstar Mortgage Trust Series 2021-6INV, Class A18 2.50%, due 8/25/51 (a)(i) PNMA (c) Series 2018-C01, Class 1B1 8.733% (SOFR 30A + 3.664%), due 7/25/30 Series 2018-C04, Class 2B1 9.63% (SOFR 30A + 4.614%), due 12/25/30 J.P. Morgan Mortgage Trust Series 2021-LITV2, Class A1 2.519%, due 5/25/52 (a)(i) New Residential Mortgage Loan Trust (a) Series 2019-2A, Class B7 4.337%, due 8/25/57 (j) Series 2019-2A, Class B6 4.843%, due 12/25/57 (j) Sequia Mortgage Trust Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) Sequia Mortgage Trust Series 2019-2A, Class B7 4.337%, due 6/25/51 (a)(ii) Sequia Mortgage Trust Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B7 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B7 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B7 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) 31,648,694 Series 2019-2A, Class B6 4.843%, due 12/25/57 (ii) 31,648,694 Series 2018-BRPP, Class B1 Series 2018-BRP		695,000	714,943
Flagstar Mortgage Trust Series 2021-6INV, Class A18 2.50%, due 8/25/51 (a)(i) 97,787 75,651			
Series 2021-6INV, Class A18 397,875 75,651 FNMA (c) FRMA (c) Series 2018-C01, Class 1B1 8.733% (SOFR 30A + 3.664%), due 7/25/30 990,000 1,041,794 Series 2018-C04, Class 2B1 9.683% (SOFR 30A + 4.614%), due 12/25/30 1,280,000 1,389,066 J.P. Morgan Mortgage Trust Series 2021-LTV2, Class A1 2.519%, due 5/25/52 (a)() 816,200 661,216 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.337%, due 8/25/59 () 2,790,268 1,648,694 Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) 936,702 936,702 937,702 938,702	<i>Y</i>	2,055,000	2,219,155
P. 10,			
FNMA (c) Series 2018-C01, Class 1B1 8.733% (SOFR 30A + 3.664%), due 7/25/30 990,000 1,041,794 Series 2018-C04, Class 2B1 9.683% (SOFR 30A + 4.614%), due 12/25/30 1,280,000 1,389,066 J.P. Morgan Mortgage Trust Series 2021-LTV2, Class A1 2.519%, due 5/25/52 (a)(0) 816,206 661,216 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.337%, due 8/25/59 (0) 2,790,268 1,648,694 Series 2019-2A, Class B6 4.843%, due 12/25/57 (0) 936,572 597,167 Sequoia Mortgage Trust Series 2021-4, Class A1 0.166%, due 6/25/51 (a)(h)(i) 31,956,738 264,452 STACR Trust Series 2018-HRP2, Class B1 9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(c) 1,900,000 2,028,756 41,782,353 Total Mortgage-Backed Securities			
Series 2018-C01, Class 1B1 990,000 1,041,794 8.733% (SOFR 30A + 3.664%), due 7/25/30 1,280,000 1,389,066 J.P. Morgan Mortgage Trust 5 3,200 661,216 Series 2021-LTV2, Class A1 816,206 661,216 New Residential Mortgage Loan Trust (a) 5 5 790,268 1,648,694 Series 2019-5A, Class B7 2,790,268 1,648,694 5 597,167 59		97,787	75,651
8.733% (SOFR 30A + 3.664%), due 7/25/30 1,041,794 Series 2018-C04, Class 2B1 1,280,000 1,389,066 J.P. Morgan Mortgage Trust 5eries 2021-LTV2, Class A1 316,206 661,216 Series 2021-LTV2, Class A1 316,206 661,216 New Residential Mortgage Loan Trust (a) 5eries 2019-5A, Class B7 7 4.337%, due 8/25/59 (j) 2,790,268 1,648,694 5eries 2019-2A, Class B6 393,572 597,167 5equoia Mortgage Trust 936,572 597,167 5equoia Mortgage Trust 31,956,738 264,452 5TACR Trust 31,956,738 264,452 5TACR Trust 1,900,000 2,028,756 9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(c) 1,900,000 2,028,756 Total Mortgage-Backed Securities 1,900,000 41,782,353			
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9.683% (SOFR 30A + 4.614%), due 12/25/30 J.P. Morgan Mortgage Trust Series 2021-LTV2, Class A1 2.519%, due 5/25/52 (a)(i) New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.337%, due 8/25/59 (j) Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) Sequoia Mortgage Trust Series 2021-4, Class A1 0.166%, due 6/25/51 (a)(h)(i) STACR Trust Series 2018-HRP2, Class B1 9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(c) Total Mortgage-Backed Securities	•	990,000	1,041,794
J.P. Morgan Mortgage Trust Series 2021-LTV2, Class A1 2.519%, due 5/25/52 (a)(i) New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.337%, due 8/25/59 (j) Series 2019-2A, Class B6 4.843%, due 12/25/57 (i) Sequoia Mortgage Trust Series 2021-4, Class A1 0.166%, due 6/25/51 (a)(h)(j) STACR Trust Series 2018-HRP2, Class B1 9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(c) Total Mortgage-Backed Securities		4 000 000	
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2.519%, due 5/25/52 (a)(i) 816,206 661,216 New Residential Mortgage Loan Trust (a) 5eries 2019-5A, Class B7 2,790,268 1,648,694 4.337%, due 8/25/59 (j) 2,790,268 1,648,694 5eries 2019-2A, Class B6 3936,572 597,167 5equoia Mortgage Trust 5eries 2021-4, Class A1 31,956,738 264,452 5TACR Trust 5eries 2018-HRP2, Class B1 1,900,000 2,028,756 9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(c) 1,900,000 2,028,756 Total Mortgage-Backed Securities			
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Series 2019-5A, Class B7 2,790,268 1,648,694 4.337%, due 8/25/59 (j) 2,790,268 1,648,694 Series 2019-2A, Class B6 36,572 597,167 4.843%, due 12/25/57 (j) 936,572 597,167 Sequoia Mortgage Trust 5eries 2021-4, Class A1 31,956,738 264,452 STACR Trust Series 2018-HRP2, Class B1 9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(c) 1,900,000 2,028,756 41,782,353 Total Mortgage-Backed Securities		816,206	661,216
4.337%, due 8/25/59 (j) 2,790,268 1,648,694 Series 2019-2A, Class B6 3936,572 597,167 4.843%, due 12/25/57 (j) 936,572 597,167 Sequoia Mortgage Trust 5eries 2021-4, Class A1 31,956,738 264,452 STACR Trust 5eries 2018-HRP2, Class B1 1,900,000 2,028,756 9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(c) 1,900,000 2,028,756 Total Mortgage-Backed Securities			
Series 2019-2A, Class B6 936,572 597,167 4.843%, due 12/25/57 (i) 936,572 597,167 Sequoia Mortgage Trust 597,167 597,167 Series 2021-4, Class A1 31,956,738 264,452 STACR Trust 597,167 597,167 Series 2018-HRP2, Class B1 1,900,000 2,028,756 9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(c) 1,900,000 2,028,756 Total Mortgage-Backed Securities		0.700.000	1.040.004
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Sequoia Mortgage Trust 31,956,738 264,452 Series 2021-4, Class A1 31,956,738 264,452 STACR Trust 52018-HRP2, Class B1 1,900,000 2,028,756 9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(c) 1,900,000 41,782,353 Total Mortgage-Backed Securities		000 570	F07 107
Series 2021-4, Class A1 31,956,738 264,452 STACR Trust 52018-HRP2, Class B1 1,900,000 2,028,756 9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(c) 1,900,000 41,782,353 Total Mortgage-Backed Securities		930,572	597,167
0.166%, due 6/25/51 (a)(h)(j) 31,956,738 264,452 STACR Trust Series 2018-HRP2, Class B1 9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(c) 1,900,000 2,028,756 41,782,353 Total Mortgage-Backed Securities			
STACR Trust Series 2018-HRP2, Class B1 9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(c) 1,900,000 2,028,756 41,782,353 Total Mortgage-Backed Securities		21 056 720	264.452
Series 2018-HRP2, Class B1 1,900,000 2,028,756 9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(c) 41,782,353 Total Mortgage-Backed Securities		31,900,730	204,432
9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(c) 1,900,000 2,028,756 41,782,353 Total Mortgage-Backed Securities			
Total Mortgage-Backed Securities 41,782,353		1 000 000	2 029 756
Total Mortgage-Backed Securities	3.300 /0 (001 11 30M + 4.314 /0), UUC 2/23/4/ (a)(b)	1,300,000	
			41,782,353
(Cost \$168,681,510)162,010,332			
	(Cost \$168,681,510)		162,010,332

Regents of the University of California Medical Center, Pooled, Revenue Bonds Springs N 3,006%, due 5/15/50 \$1,815,000 \$1,257,877 Total Municipal Bonds \$1,815,000 \$1,257,877 Total Municipal Bond \$1,257,877 \$1,257,87		Principal Amount	Value		
Respents of the University of California Medical Center, Pooled, Revenue Bonds	Municipal Bond 0.1%				
Series S	California 0.1%				
Series S	Regents of the University of California Medical Center, Pooled, Revenue Bonds				
Total Municipal Bond (Cost \$1,815,000) 1,257,877 U.S. Government & Federal Agencies 4.3% Federal Home Loan Mortgage Corporation (Mortgage Pass-Through Securities) 1.0% LIMBS Pool, 20 Vear 1,966,730 1,934,166 3,50%, due 7/1/53 1,125,672 1,030,641 4,50%, due 10/1/52 2,856,755 2,734,832 4,50%, due 10/1/53 2,856,755 2,734,832 5,50%, due 7/1/53 1,350,398 1,355,398 6,50%, due 7/1/53 1,380,000 1,371,196 6,50%, due 7/1/53 2,147,866 1,555,398 1,008, due 7/1/53 2,147,866 691,887 Federal National Mortgage Association (Mortgage Pass-Through Securities) 2.1% 2,183,705 2,147,866 LUMBS, 30 Year 3,50%, due 7/1/52 76,568 691,888 4,00%, due 9/1/52 76,568 691,888 4,00%, due 9/1/52 2,016,124 1,881,864 4,00%, due 9/1/52 2,016,124 1,881,864 4,00%, due 9/1/52 3,166,472 2,947,861 5,00%, due 1/1/52 5,50%, due 9/1/53 1,752,798 5,00%					
Total Municipal Bond (Cost \$1,815,000) 1,257,877 U.S. Government & Federal Agencies 4.3% Federal Home Loan Mortgage Corporation (Mortgage Pass-Through Securities) 1.0% LIMBS Pool, 20 Vear 1,966,730 1,934,166 3,50%, due 7/1/53 1,125,672 1,030,641 4,50%, due 10/1/52 2,856,755 2,734,832 4,50%, due 10/1/53 2,856,755 2,734,832 5,50%, due 7/1/53 1,350,398 1,355,398 6,50%, due 7/1/53 1,380,000 1,371,196 6,50%, due 7/1/53 2,147,866 1,555,398 1,008, due 7/1/53 2,147,866 691,887 Federal National Mortgage Association (Mortgage Pass-Through Securities) 2.1% 2,183,705 2,147,866 LUMBS, 30 Year 3,50%, due 7/1/52 76,568 691,888 4,00%, due 9/1/52 76,568 691,888 4,00%, due 9/1/52 2,016,124 1,881,864 4,00%, due 9/1/52 2,016,124 1,881,864 4,00%, due 9/1/52 3,166,472 2,947,861 5,00%, due 1/1/52 5,50%, due 9/1/53 1,752,798 5,00%	3.006%, due 5/15/50	\$ 1,815,000	\$ 1,257,877		
Cost \$1,815,000 1,257,877					
Federal Home Loan Mortgage Corporation (Mortgage Pass-Through Securities) 1.0% UMBS Pool, 20 Year 5.0%, due 71/143 1,966,730 1,934,166 3.50%, due 71/150 1,125,672 1,030,641 4.50%, due 10/1/52 2,080,780 1,992,081 4.50%, due 10/1/53 5.50%, due 17/1/53 1,380,000 1,371,196 5.50%, due 71/1/53 1,380,000 1,371,196 1,555,936 10,618,876 Federal National Mortgage Association (Mortgage Pass-Through Securities) 2.1% UMBS, 20 Year 5.00%, due 5/1/43 2,183,705 2,147,885 3,183,705 2,147,885 4,00%, due 5/1/48 4,00%, due 6/1/52 5,00%, due 1/1/52			1,257,877		
Federal Home Loan Mortgage Corporation (Mortgage Pass-Through Securities) 1.0% UMBS Pool, 20 Year 5.0%, due 71/143 1,966,730 1,934,168 3.50%, due 71/150 1,125,672 1,030,641 4.50%, due 10/1/52 2,080,780 1,992,081 4.50%, due 10/1/53 5.50%, due 71/1/53 1,380,000 1,371,196 5.50%, due 71/1/53 1,525,789 1,555,956 10,618,878 Federal National Mortgage Association (Mortgage Pass-Through Securities) 2.1% UMBS, 20 Year 5.00%, due 5/1/43 2,183,705 2,147,885 3,150,952 2,147,885 4,00%, due 5/1/49 2,66,233 2,516,867 4,00%, due 6/1/52 5,00%, due 1/1/52 5,00%, du	II S Government & Federal Agencies 4 3%				
UMBS Pool, 20 Year 5.00%, due 7/1/43 UMBS Pool, 20 Year MSBS Pool, 30 Year 1,125,672 1,030,641 4,50%, due 10/1/52 2,080,780 1,992,081 4,50%, due 5/1/53 5,50%, due 7/1/53 1,380,000 1,371,192 6,50%, due 7/1/53 1,555,986 1,555,					
5.00%, due 7/1/43 1,966,730 1,934,166 UMBS Pool, 30 Year 3.50%, due 7/1/50 1,125,672 2,080,780 1,992,081 4.50%, due 10/1/52 2,080,780 1,992,081 4.50%, due 10/1/53 2,866,755 2,734,835 5,50%, due 7/1/53 1,525,789 1,525,789 1,525,789 1,525,586 1,52					
UMBS Pool, 30 Year 3.50%, due 71/150 1.125,672 2.080,780 1.992,081 4.50%, due 10/152 2.856,755 2.734,835 5.50%, due 71/153 1.380,000 1.371,195 6.50%, due 71/153 1.525,789 1.525,986 1.6618,876 Federal National Mortgage Association (Mortgage Pass-Through Securities) 2.1% UMBS, 20 Year 5.00%, due 5/1/43 2.183,705 2.147,885 UMBS, 30 Year 3.50%, due 71/152 762,568 891,286 4.00%, due 5/1/48 4.00%, due 6/1/52 5.00%, due 9/1/52 5.00%, due 6/1/52 5.00%, due 6/1/52 5.00%, due 6/1/52 5.00%, due 1/1/52 5.00%, due 3/1/53 5.00%, due 4/15/29 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7		1 966 730	1 93/168		
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5.50%, due 7/1/53 1,380,000 1,371,191 6.50%, due 7/1/53 1,525,789 1,565,956 Federal National Mortgage Association (Mortgage Pass-Through Securities) 2.1% UMISS, 20 Year 5.00%, due 5/1/43 2,183,705 2,147,881 UMISS, 30 Year 762,568 691,281 4.00%, due 8/1/48 1,551,311 1,469,781 4.00%, due 6/1/52 2,015,124 1,881,851 4.00%, due 6/1/52 3,156,972 2,947,86 4.00%, due 6/1/52 1,154,346 1,127,981 5.00%, due 9/1/52 1,154,346 1,127,981 5.00%, due 9/1/52 1,154,346 1,127,981 5.00%, due 3/1/53 1,752,798 1,712,103 5.00%, due 3/1/53 506,742 495,386 5.50%, due 2/1/53 1,729,175 1,717,23 5.50%, due 6/1/53 468,951 468,951 6.00%, due 3/1/53 1,251,762 1,259,231 5.50%, due 6/1/53 1,251,762 1,259,231 5.50%, due 6/1/53 1,251,762 1,259,231 6.00%, due 3/1/53 1,251,762 1,259,231 <td <="" colspan="2" td=""><td></td><td></td><td></td></td>	<td></td> <td></td> <td></td>				
1,525,789					
Tederal National Mortgage Association (Mortgage Pass-Through Securities) 2.1% UMBS, 20 Year					
Federal National Mortgage Association (Mortgage Pass-Through Securities) 2.1% UMBS, 20 Year 5.00%, due 5/1/43 2,183,705 2,147,885 UMBS, 30 Year 3.50%, due 7/1/52 762,568 691,286 4.00%, due 8/1/48 1,551,311 1,469,788 4.00%, due 8/1/49 266,233 251,683 4.00%, due 6/1/52 2,015,124 1,881,855 4.00%, due 6/1/52 3,156,972 2,947,86² 4.00%, due 6/1/52 4.00%, due 6/1/52 1,446,479 1,350,966 5.00%, due 9/1/52 1,154,346 1,127,986 5.00%, due 3/1/53 5.00%, due 3/1/53 5.00%, due 3/1/53 5.50%, due 2/1/53 5.50%, due 2/1/53 5.50%, due 2/1/53 6.00%, due 3/1/53 6.	0.00 %, dut 17 17 00	1,023,703			
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4.00%, due 6/1/52 1,446,479 1,350,966 5.00%, due 9/1/52 1,154,346 1,127,986 5.00%, due 11/1/52 5,352,694 5,231,528 5.00%, due 3/1/53 1,752,798 1,712,103 5.00%, due 3/1/53 506,742 495,388 5.50%, due 11/1/52 728,301 725,498 5.50%, due 2/1/53 1,729,175 1,717,231 5.50%, due 6/1/53 468,951 466,004 6.00%, due 3/1/53 1,251,762 1,259,238 60vernment National Mortgage Association (Mortgage Pass-Through Securities) 0.0% ‡ \$7 7 GNMA I, Single Family, 30 Year 7 7 7 6.50%, due 4/15/29 7 7 7 6.50%, due 8/15/29 3 3 3	4.00%, due 6/1/52	2,015,124	1,881,858		
5.00%, due 9/1/52 1,154,346 1,127,986 5.00%, due 11/1/52 5,352,694 5,231,526 5.00%, due 3/1/53 1,752,798 1,712,103 5.50%, due 11/1/52 728,301 725,498 5.50%, due 2/1/53 1,729,175 1,717,231 5.50%, due 6/1/53 468,951 466,004 6.00%, due 3/1/53 1,251,762 1,259,238 Government National Mortgage Association (Mortgage Pass-Through Securities) 0.0% ‡ GNMA I, Single Family, 30 Year 6.50%, due 4/15/29 7 7 6.50%, due 8/15/29 3 3	4.00%, due 6/1/52	3,156,972	2,947,861		
5.00%, due 11/1/52 5,352,694 5,231,528 5.00%, due 3/1/53 1,752,798 1,712,103 5.00%, due 3/1/53 506,742 495,388 5.50%, due 11/1/52 728,301 725,498 5.50%, due 2/1/53 1,729,175 1,717,23* 5.50%, due 6/1/53 468,951 466,004 6.00%, due 3/1/53 1,251,762 1,259,238 Government National Mortgage Association (Mortgage Pass-Through Securities) 0.0% ‡ GNMA I, Single Family, 30 Year 7 7 6.50%, due 4/15/29 7 7 6.50%, due 8/15/29 3 3	4.00%, due 6/1/52	1,446,479	1,350,966		
5.00%, due 3/1/53 1,752,798 1,712,103 5.00%, due 3/1/53 506,742 495,389 5.50%, due 11/1/52 728,301 725,498 5.50%, due 2/1/53 1,729,175 1,717,23° 5.50%, due 6/1/53 468,951 466,00- 6.00%, due 3/1/53 1,251,762 1,259,236 Government National Mortgage Association (Mortgage Pass-Through Securities) 0.0% ‡ GNMA I, Single Family, 30 Year 7 7 6.50%, due 4/15/29 7 7 6.50%, due 8/15/29 3 3	5.00%, due 9/1/52	1,154,346	1,127,986		
5.00%, due 3/1/53 506,742 495,383 5.50%, due 11/1/52 728,301 725,496 5.50%, due 2/1/53 1,729,175 1,717,23° 5.50%, due 6/1/53 468,951 466,004 6.00%, due 3/1/53 1,251,762 1,259,236 Government National Mortgage Association (Mortgage Pass-Through Securities) 0.0% ‡ GNMA I, Single Family, 30 Year 7 7 6.50%, due 4/15/29 7 7 6.50%, due 8/15/29 3 3	5.00%, due 11/1/52	5,352,694	5,231,529		
5.50%, due 1/1/52 728,301 725,498 5.50%, due 2/1/53 1,729,175 1,717,23° 5.50%, due 6/1/53 468,951 466,004 6.00%, due 3/1/53 1,251,762 1,259,238 Government National Mortgage Association (Mortgage Pass-Through Securities) 0.0% ‡ GNMA I, Single Family, 30 Year 7 7 6.50%, due 4/15/29 7 7 6.50%, due 8/15/29 3 3					
5.50%, due 2/1/53 5.50%, due 6/1/53 6.00%, due 3/1/53 1,251,762 1,259,238 23,476,303 Government National Mortgage Association (Mortgage Pass-Through Securities) 0.0% ‡ GNMA I, Single Family, 30 Year 6.50%, due 4/15/29 7 6.50%, due 8/15/29 3 3 3	5.00%, due 3/1/53	506,742	495,389		
5.50%, due 6/1/53 466,004 6.00%, due 3/1/53 1,251,762 1,259,238 23,476,307 Government National Mortgage Association (Mortgage Pass-Through Securities) 0.0% ‡ GNMA I, Single Family, 30 Year 6.50%, due 4/15/29 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	5.50%, due 11/1/52	728,301	725,498		
6.00%, due 3/1/53 1,259,233 23,476,303 Government National Mortgage Association (Mortgage Pass-Through Securities) 0.0% ‡ GNMA I, Single Family, 30 Year 6.50%, due 4/15/29 7 6.50%, due 8/15/29 3 3					
### Company	5.50%, due 6/1/53	468,951			
Government National Mortgage Association (Mortgage Pass-Through Securities) 0.0% ‡ GNMA I, Single Family, 30 Year 6.50%, due 4/15/29 7 6.50%, due 8/15/29 3	6.00%, due 3/1/53	1,251,762	1,259,238		
GNMA I, Single Family, 30 Year 6.50%, due 4/15/29 7 7 6.50%, due 8/15/29 3 3			23,476,307		
6.50%, due 4/15/29 7 7 6.50%, due 8/15/29 3 3 3	Government National Mortgage Association (Mortgage Pass-Through Securities) $0.0\% \ddagger$				
6.50%, due 8/15/29 33	GNMA I, Single Family, 30 Year				
	6.50%, due 4/15/29				
10	6.50%, due 8/15/29	3	3		
			10		

	Principal Amount	Value
S. Government & Federal Agencies		
nited States Treasury Bonds 1.2%		
S. Treasury Bonds		
3.625%, due 5/15/53	\$ 2,925,000	\$ 2,732,590
3.875%, due 5/15/43 (f)	11,325,000	10,825,992
		13,558,582
tal U.S. Government & Federal Agencies		
(Cost \$48,705,106)		47,653,777
tal Long-Term Bonds		
(Cost \$494,763,149)		455,860,820
	Shares	
ommon Stocks 56.4%	Onaise	
erospace & Defense 1.5%		
E Systems plc (United Kingdom)	371,728	4,443,310
eneral Dynamics Corp.	15,960	3,568,337
ckheed Martin Corp.	8,211	3,665,144
X Corp.	58,862	5,175,736
		16,852,527
r Freight & Logistics 1.3%		
IL Group (Germany)	145,118	7,454,514
undai Glovis Co. Ltd. (Republic of Korea)	23,778	3,251,485
ited Parcel Service, Inc., Class B	22,662	4,240,740
		14,946,739
atomobile Components 0.6%		
idgestone Corp. (Japan)	80,400	3,330,385
e Generale des Etablissements Michelin SCA (France)	103,571	3,390,098
		6,720,483
atomobiles 0.4%		
yota Motor Corp. (Japan)	247,000	4,142,565
inks 3.9%		
nk of America Corp.	208,245	6,663,840
WAG Group AG (Austria) (a)	71,547	3,484,901
lumbia Banking System, Inc.	192,303	4,297,972
Morgan Chase & Co.	59,202	9,351,548
C Financial Services Group, Inc. (The)	26,908	3,683,436
gions Financial Corp.	200,088	4,075,793
yal Bank of Canada (Canada)	36,771	3,645,450
list Financial Corp.	107,906	3,584,637
S. Bancorp	115,177	4,570,223
		43,357,800
verages 1.8%		
ca-Cola Co. (The)	79,943	4,950,870

	Shares	Value
Common Stocks		
Beverages		
Coca-Cola Europacific Partners plc (United Kingdom)		\$ 11,428,393
PepsiCo, Inc.	21,942	4,113,247
		20,492,510
Biotechnology 0.6%		
AbbVie, Inc.	45,871	6,861,384
Capital Markets 0.6%		
Lazard Ltd., Class A	104,551	3,669,740
Schroders plc (United Kingdom)	549,492	3,238,940
		6,908,680
Chemicals 2.6%		
Air Products and Chemicals, Inc.	14,780	4,512,777
Dow, Inc.	61,308	3,462,063
International Flavors & Fragrances, Inc.	42,017	3,555,058
Linde plc LyondellBasell Industries NV, Class A	19,315 44,768	7,545,791 4,425,765
Nutrien Ltd. (Canada)	72,890	5,021,392
	, 2,000	28,522,846
Commercial Services & Supplies 0.0% ‡		
Quad/Graphics, Inc. (k)	10	59
Communications Equipment 1.0%		
Cisco Systems, Inc.	219,786	11,437,663
Construction & Engineering 0.4%		
Vinci SA (France)	33,737	3,960,879
Consumer Staples Distribution & Retail 0.8%		
Walmart, Inc.	58,140	9,294,260
Diversified REITs 0.3%		
WP Carey, Inc.	48,692	3,288,171
Diversified Telecommunication Services 2.1%		
AT&T, Inc.	198,411	2,880,928
Deutsche Telekom AG (Registered) (Germany)	476,842	10,402,918
Orange SA (France)	346,346	3,916,223
TELUS Corp. (Canada)	165,267	2,942,759
Verizon Communications, Inc.	92,523	3,153,184
		23,296,012
Electric Utilities 2.8% American Electric Power Co., Inc.	79,133	6,705,730

Common Stocks	Shares	Value
Electric Utilities		
Entergy Corp.	37,152	\$ 3,815,510
Evergy, Inc.	78,500	4,707,645
Fortis, Inc. (Canada)	71,746	3,058,312
NextEra Energy, Inc.	81,345	5,962,589
Pinnacle West Capital Corp.	41,741	3,456,990
		31,198,334
Electrical Equipment 1.1%		
Eaton Corp. plc	29,539	6,064,947
Emerson Electric Co.	64,776	5,917,288
		11,982,235
Food Products 0.8%		
Nestle SA (Registered)	38,915	4,769,491
Orkla ASA (Norway)	518,477	4,096,639
		8,866,130
Gas Utilities 0.4%		
Snam SpA (Italy)	823,880	4,331,804
Health Care Equipment & Supplies 0.6%		
Medtronic plc	81,090	7,116,458
Health Care Providers & Services 1.1%		
CVS Health Corp.	49,484	3,695,960
JnitedHealth Group, Inc.	17,209	8,714,121
		12,410,081
lealth Care REITs 0.3%		
Welltower, Inc.	43,542	3,576,975
lotels, Restaurants & Leisure 1.9%		
McDonald's Corp.	11,563	3,390,272
Restaurant Brands International, Inc. (Canada) (f)	146,861	11,243,678
/ail Resorts, Inc.	25,811	6,078,232
		20,712,182
lousehold Durables 0.3%		
eggett & Platt, Inc.	98,953	2,895,365
ndustrial Conglomerates 0.9%		
Honeywell International, Inc.	16,047	3,115,204
Siemens AG (Registered) (Germany)	37,017	6,307,716
		9,422,920
Insurance 2.6% Allianz SE (Registered) (Germany)	15,414	3,684,429

	Shares	Value
Common Stocks		
Insurance		
Manulife Financial Corp. (Canada)	320,901	\$ 6,414,856
MetLife, Inc.	100,109	6,303,864
Muenchener Rueckversicherungs-Gesellschaft AG (Registered) (Germany)	12,310	4,637,038
Travelers Cos., Inc. (The)	18,130	3,129,419
		29,326,579
IT Services 1.1%		
International Business Machines Corp.	83,305	12,010,915
Leisure Products 0.5%		
Hasbro, Inc.	83,434	5,386,499
Machinery 0.6%		
Cummins, Inc.	24,347	6,349,698
Media 0.9%		
Comcast Corp., Class A	130,925	5,925,665
Omnicom Group, Inc.	44,469	3,762,967
	,	9,688,632
Multi-Utilities 0.6%		
NiSource, Inc.	116,098	3,232,168
WEC Energy Group, Inc.	34,221	3,075,099
		6,307,267
Oil, Gas & Consumable Fuels 2.4%		
Chevron Corp.	21,046	3,444,388
Enbridge, Inc. (Canada)	90,974	3,344,648
Enterprise Products Partners LP	210,058	5,568,638
MPLX LP	114,637	4,070,760
TotalEnergies SE (France)	162,855	9,894,804
		26,323,238
Personal Care Products 0.3%	00.074	0.505.040
Unilever plc (United Kingdom)	66,671	3,585,913
Pharmaceuticals 6.0%		
Astellas Pharma, Inc. (Japan)	260,100	3,803,733
AstraZeneca plc, Sponsored ADR (United Kingdom)	135,169	9,691,617
Bayer AG (Registered) (Germany)	60,334	3,525,161
Bristol-Myers Squibb Co.	52,762	3,281,269
Eli Lilly & Co.	15,560	7,072,798
GSK plc	184,160	3,272,388
Johnson & Johnson	28,188	4,722,336
Merck & Co., Inc.	47,827	5,100,749
Novartis AG (Registered) (Switzerland)	94,969	9,917,811
Pfizer, Inc.	83,886	3,024,929

	Shares	Value
Common Stocks		
Pharmaceuticals		
Roche Holding AG	11,987	\$ 3,719,606
Sanofi	87,958	9,389,556
		66,521,953
Professional Services 0.4%		
Paychex, Inc.	32,299	4,052,556
Retail REITs 0.4%		
Realty Income Corp.	64,835	3,952,990
Semiconductors & Semiconductor Equipment 4.9%		
Analog Devices, Inc.	74,883	14,941,405
Broadcom, Inc.	16,957	15,238,408
KLA Corp.	20,211	10,387,444
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR (Taiwan)	74,048	7,341,859
Texas Instruments, Inc.	38,696	6,965,280
		54,874,396
Software 1.3%		
Microsoft Corp.	41,692	14,005,177
Specialized REITs 1.0%		
ron Mountain, Inc.	131,195	8,055,373
/ICI Properties, Inc.	110,071	3,465,035
		11,520,408
Specialty Retail 0.4%		
Home Depot, Inc. (The)	14,905	4,975,885
Technology Hardware, Storage & Peripherals 2.4%		
Apple, Inc.	63,819	12,537,243
Dell Technologies, Inc., Class C	86,065	4,554,560
NetApp, Inc.	53,728	4,191,321
Samsung Electronics Co. Ltd., GDR (Republic of Korea)	3,719	5,061,559
		26,344,683
Tobacco 1.6% British American Tobacco plc (United Kingdom)	159,593	5,356,901
mperial Brands plc (United Kingdom)	153,803	3,630,862
Philip Morris International, Inc.	84,565	8,432,822
		17,420,585
Trading Companies & Distributors 0.6%		
MSC Industrial Direct Co., Inc., Class A	67,315	6,793,430

	Shares	Value
Common Stocks		
Wireless Telecommunication Services 0.3%		
SK Telecom Co. Ltd. (Republic of Korea)	85,130	\$ 3,078,879
Total Common Stocks		
(Cost \$484,076,741)		625,114,745
Short-Term Investments 1.6%		
Affiliated Investment Company 0.9%		
MainStay U.S. Government Liquidity Fund, 5.075% (I)	10,403,796	10,403,796
Unaffiliated Investment Companies 0.7%		
Goldman Sachs Financial Square Government Fund, 5.307% (I)(m)	2,000,000	2,000,000
Invesco Government & Agency Portfolio, 5.303% (I)(m)	5,760,328	5,760,328
		7,760,328
Total Short-Term Investments		
(Cost \$18,164,124)		18,164,124
Total Investments		
(Cost \$997,004,014)	99.1%	1,099,139,689
Other Assets, Less Liabilities	0.9	9,947,485
Net Assets	100.0%	\$ 1,109,087,174

- † Percentages indicated are based on Fund net assets.
- ^ Industry classifications may be different than those used for compliance monitoring purposes.
- ‡ Less than one-tenth of a percent.
- (a) May be sold to institutional investors only under Rule 144A or securities offered pursuant to Section 4(a)(2) of the Securities Act of 1933, as amended.
- (b) Step coupon—Rate shown was the rate in effect as of July 31, 2023.
- (c) Floating rate—Rate shown was the rate in effect as of July 31, 2023.
- (d) Fixed to floating rate—Rate shown was the rate in effect as of July 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 July 31, 2023, the aggregate market value of securities on loan was \$12,704,557; the total market value of collateral held by the Fund was \$13,027,607. The market value of the collateral held included non-cash collateral in the form of U.S. Treasury securities with a value of \$5,267,279. The Fund received cash collateral with a value of \$7,760,328.
- (g) Illiquid security—As of July 31, 2023, the total market value deemed illiquid under procedures approved by the Board of Trustees was \$581,100, 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 July 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 July 31, 2023.
- (k) Non-income producing security.
- (I) Current yield as of July 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 July 31, 2023 for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliated Investment Companies	Value, Beginning of Period	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ (Depreciation)	Value, End of Period	Dividend Income	Other Distributions	Shares End of Period
MainStay U.S. Government Liquidity Fund	\$ 18,110	\$ 357,187	\$ (364,893)	\$ —	\$ —	\$ 10,404	\$ 356	\$ —	10,404

Foreign Currency Forward Contracts

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

Curr	ency Purchased		Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
AUD	23,293,000	USD	15,605,518	JPMorgan Chase Bank N.A.	8/2/23	\$ 40,390
USD	15,739,569	AUD	23,293,000	JPMorgan Chase Bank N.A.	8/2/23	93,661
USD	5,948,782	EUR	5,385,336	JPMorgan Chase Bank N.A.	8/2/23	27,605
USD	5,986,501	EUR	5,385,336	JPMorgan Chase Bank N.A.	11/7/23	36,342
USD	46,488	GBP	36,000	JPMorgan Chase Bank N.A.	11/7/23	279
USD	48,963,895	JPY	6,863,607,000	JPMorgan Chase Bank N.A.	8/2/23	718,669
Total Uni	realized Appreciation					916,946
AUD	23,293,000	USD	15,793,493	JPMorgan Chase Bank N.A.	11/7/23	(95,704)
EUR	5,385,336	USD	5,957,846	JPMorgan Chase Bank N.A.	8/2/23	(36,669)
GBP	36,000	USD	46,484	JPMorgan Chase Bank N.A.	8/2/23	(284)
JPY	2,564,705,000	USD	19,050,734	JPMorgan Chase Bank N.A.	8/2/23	(1,023,074)
JPY	2,781,079,000	USD	20,839,826	JPMorgan Chase Bank N.A.	8/2/23	(1,291,244)
JPY	1,517,823,000	USD	11,077,460	JPMorgan Chase Bank N.A.	8/2/23	(408,476)
JPY	6,863,607,000	USD	49,723,599	JPMorgan Chase Bank N.A.	11/7/23	(719,745)
USD	45,027	GBP	36,000	JPMorgan Chase Bank N.A.	8/2/23	(1,174)
Total Uni	realized Depreciation					(3,576,370)
Net Unre	ealized Depreciation					\$ (2,659,424)

^{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 July 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	September 2023	\$ 33,333,762	\$ 35,930,700	\$ 2,596,938
E-Mini Health Care Select Sector Index	118	September 2023	15,677,716	16,068,060	390,344
E-Mini Materials Select Sector Index	195	September 2023	16,446,690	17,799,600	1,352,910
S&P 500 E-Mini Index	161	September 2023	35,134,222	37,146,725	2,012,503
S&P Midcap 400 E-Mini Index	20	September 2023	5,480,427	5,486,800	6,373
U.S. Treasury 2 Year Notes	70	September 2023	14,402,109	14,212,188	(189,921)
U.S. Treasury 10 Year Notes	440	September 2023	49,887,847	49,018,750	(869,097)
U.S. Treasury 10 Year Ultra Bonds	190	September 2023	22,662,885	22,227,031	(435,854)
U.S. Treasury Long Bonds	167	September 2023	21,260,298	20,781,062	(479,236)
U.S. Treasury Ultra Bonds	159	September 2023	21,554,751	21,022,781	(531,970)

Туре	Number of Contracts	Expiration Date	Value at Trade Date	Current Notional Amount	Unrealized Appreciation (Depreciation) ²
Yen Denominated Nikkei 225 Index	778	September 2023	\$ 87,126,994	\$ 90,943,943	\$ 3,816,949
Total Long Contracts					7,669,939
Short Contracts E-Mini Utilities Select Sector Index	(184)	September 2023	(12,361,899)	(12,510,160)	(148,261)
Euro STOXX 50 Index	(810)	September 2023	(38,693,469)	(40,041,151)	(1,347,682)
FTSE 100 Index	(45)	September 2023	(4,381,091)	(4,440,455)	(59,364)
S&P E-Mini Commercial Service Equity Index	(180)	September 2023	(15,070,140)	(16,290,000)	(1,219,860)
U.S. Treasury 5 Year Notes	(35)	September 2023	(3,745,604)	(3,738,711)	6,893
Total Short Contracts					(2,768,274)
Net Unrealized Appreciation					\$ 4,901,665

- 1. As of July 31, 2023, cash in the amount of \$16,500,235 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 July 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

REIT—Real Estate Investment Trust

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 July 31, 2023, for valuing the Fund's assets and liabilities:

Description	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Asset Valuation Inputs				
Investments in Securities (a) Long-Term Bonds Asset-Backed Securities Corporate Bonds Foreign Government Bonds Loan Assignments	\$ — — —	\$ 45,839,536 192,583,116 5,483,562 1,032,620	\$ — — —	\$ 45,839,536 192,583,116 5,483,562 1,032,620
Mortgage-Backed Securities Municipal Bond U.S. Government & Federal Agencies		162,010,332 1,257,877 47,653,777		162,010,332 1,257,877 47,653,777
Total Long-Term Bonds Common Stocks Short-Term Investments Affiliated Investment Company	625,114,745 10,403,796	455,860,820 	_ <u>_</u> 	455,860,820 625,114,745 10,403,796
Unaffiliated Investment Companies Total Short-Term Investments	7,760,328 18,164,124			7,760,328 18,164,124
Total Investments in Securities Other Financial Instruments (b)	643,278,869	455,860,820	_	1,099,139,689
Foreign Currency Forward Contracts Futures Contracts	10,182,910	916,946	_	916,946 10,182,910
Total Other Financial Instruments Total Investments in Securities and Other Financial Instruments	10,182,910 \$ 653,461,779	916,946 \$ 456,777,766	<u> </u>	11,099,856 \$ 1,110,239,545
Liability Valuation Inputs				
Other Financial Instruments (b) Foreign Currency Forward Contracts Futures Contracts Total Other Financial Instruments	\$ — (5,281,245) \$ (5,281,245)	\$ (3,576,370) ————————————————————————————————————	\$ — \$_—	\$ (3,576,370) (5,281,245) \$ (8,857,615)

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

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