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

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

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

	Principal Amount	Value
Asset-Backed Securities		
Home Equity Asset-Backed Securities 0.1%		
First NLC Trust		
Series 2007-1, Class A1		
5.52% (1 Month SOFR + 0.184%), due 8/25/37 (a)(b)	\$ 230,432	\$ 112,122
GSAA Home Equity Trust		
Series 2007-8, Class A3		
6.35% (1 Month SOFR + 1.014%), due 8/25/37 (b)	28,020	26,574
J.P. Morgan Mortgage Acquisition Trust		
Series 2007-HE1, Class AF1		
4.266% (1 Month SOFR + 0.214%), due 3/25/47 (b)	80,041	48,019
Mastr Asset-Backed Securities Trust		
Series 2006-HE4, Class A1		
5.55% (1 Month SOFR + 0.214%), due 11/25/36 (b)	66,075	20,628
Morgan Stanley ABS Capital I, Inc. Trust (b)		
Series 2007-HE4, Class A2A		
5.56% (1 Month SOFR + 0.224%), due 2/25/37	71,101	22,543
Series 2007-HE7, Class M1		
7.45% (1 Month SOFR + 2.114%), due 7/25/37	635,000	473,08
		702,97
		102,010
Other Asset-Backed Securities 4.4%		
American Airlines Pass-Through Trust		
Series 2019-1, Class B		
3.85%, due 2/15/28	716,624	647,046
Series 2021-1, Class B		
3.95%, due 7/11/30	1,055,300	941,499
Series 2016-1, Class A		
4.10%, due 1/15/28	819,949	759,903
Auxilior Term Funding LLC		
Series 2023-1A, Class D		
7.27%, due 12/16/30 (a)	940,000	957,799
CF Hippolyta Issuer LLC (a)		
Series 2020-1, Class A1		
1.69%, due 7/15/60	1,029,872	960,15
Series 2021-1A, Class B1		
1.98%, due 3/15/61	3,977,129	3,394,866
Series 2020-1, Class A2		
1.99%, due 7/15/60	1,528,583	1,316,236
Series 2020-1, Class B1		
2.28%, due 7/15/60	2,122,707	1,945,319
Series 2020-1, Class B2	, , ,	, , -
2.60%, due 7/15/60	2,428,520	1,990,65
CVS Pass-Through Trust	2, 120,020	.,000,00
5.789%, due 1/10/26 (a)	15,508	15,37
3.765%, due 1716/26 (a) B Master Finance LLC	10,000	10,07
Series 2021-1A, Class A23		
2.791%, due 11/20/51 (a)	1,215,200	1,014,280

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

	Principal Amount	Value
Corporate Bonds		
Agriculture		
BAT International Finance plc		
4.448%, due 3/16/28	\$ 755,000	\$ 738,493
		1,545,923
Airlines 1.0%		
American Airlines, Inc. (a)		
5.50%, due 4/20/26	825,000	815,934
5.75%, due 4/20/29	2,450,000	2,405,974
Delta Air Lines, Inc. (a)		
4.50%, due 10/20/25	490,880	485,082
4.75%, due 10/20/28	2,665,000	2,624,355
Mileage Plus Holdings LLC		
6.50%, due 6/20/27 (a)	1,064,000	1,065,592
		7,396,937
Apparel 0.2%		
Tapestry, Inc.		
7.85%, due 11/27/33	1,090,000	1,164,924
7.03 /n, due 11/2/733	1,090,000	1,104,924
Auto Manufacturers 2.0%		
Ford Motor Credit Co. LLC		
2.30%, due 2/10/25	1,005,000	970,129
4.125%, due 8/17/27	1,295,000	1,230,028
6.80%, due 5/12/28	2,105,000	2,187,325
6.95%, due 3/6/26	1,195,000	1,221,829
7.20%, due 6/10/30	960,000	1,020,814
General Motors Financial Co., Inc.		
2.35%, due 1/8/31	1,178,000	976,833
2.70%, due 6/10/31	1,525,000	1,274,540
4.30%, due 4/6/29	1,090,000	1,047,254
Nissan Motor Acceptance Co. LLC (a)		
1.85%, due 9/16/26	3,610,000	3,266,532
7.05%, due 9/15/28 (c)	975,000	1,023,166
		14,218,450
Banks 10.9%		
Banco Santander SA		
4.175% (1 Year Treasury Constant Maturity Rate + 2.00%), due 3/24/28 (b)	2,400,000	2,311,499
Bank of America Corp.		
2.087%, due 6/14/29 (d)	1,275,000	1,130,042
3.384%, due 4/2/26 (d)	1,700,000	1,661,719
Series MM		
4.30%, due 1/28/25 (d)(e)	1,516,000	1,461,206
8.57%, due 11/15/24	1,645,000	1,683,789
Barclays plc (b)(e)		
4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28	2,380,000	1,857,277

Supplements		Principal Amount	Value
### Prahas SA (a) 3.05% (be 17/351 (d) 3.05% (be 17/351 (d) 3.05% (be 17/351 (d) 4.65% (6) Year Treasury Constant Maturity Rate + 3.34%), due 2725/31 (b)(e) 2.045%, due 10/19/27 (d) 2.045%, due 10/19/29 (d) 2.045%, due 10/19/29 (d) 2.045%, due 11/3/29 (d) 2.045%, due 11/3/29 (d) 2.045%, due 11/3/29 (d) 2.045%, due 11/3/29 (d) 2.045, due 11/3/29 (d) 2.05%, due 11/3/29 (d) 2.05%, due 11/3/29 (d) 2.000, due 1	Corporate Bonds		
\$ 1,635,00 \$ 1,481,69 4625%, (6 Year Irassary Constant Maturity Rate + 3,186%), due 1/12/27 (pi(e) 1,181,60 1,181,60 1,181,60 1,181,60 1,181,60 1,182,00 4,625%, (6 Year Irassary Constant Maturity Rate + 3,34%), due 2/25/31 (b)(e) 8 2,240,000 1,180,200 1,18	Banks		
4.625% (5 Year Treasury Constant Maturity Rate + 3.196%), due 1712/27 (b)(e) 4.625% (6 Year Treasury Constant Maturity Rate + 3.34%), due 2725/31 (b)(e) 7.07484 (5726) 7.07484, due 10/19/27 (d) 7.07484 (5726) 7.07484, due 10/19/29 (d) 7.07484 (6726) 7.074			
4.625% (s. Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 (b)(e) 2.045%, due 10/19/27 (d) 2.240.000 2.045.627 5.125%, due 10/19/29 (d) 5.125%, due 10/19/29 (d) 5.125%, due 10/19/29 (d) 5.125%, due 10/19/29 (d) 5.125%, due 11/13/28 (d) 5.125%, due 11/13/28 (d) 5.125%, due 11/13/28 (d) 5.125%, due 11/13/29 (d) 5.25%, due 11/13/29 (d) 5.26%, due 11/13/29		\$ 1,605,000	\$ 1,418,169
### PCE SA (e) 2.0458, (be) 10/19/27 (f) 2.0458, (be) 10/19/29 (g) 2.0458, (be) 10/19/29 (g) 2.0458, (be) 10/19/29 (g) 2.058, (be) 11/19/28 (g) 2.115,000 572,795 6.7148, (be) 10/19/29 (g) 2.115,000 1,748,619 2.125%, (bu) 11/3/32 (g) 2.115,000 1,243,263 2.566 M 2.030%, (bu) 5/15/24 (g)(g) 2.030,000 2.035,749 2		1,315,000	
2.045, due 101927 (d) 2.045, E27 5.129%, due 1101927 (d) 5.129%, due 1101928 (d) 665,000 694.16 5.129%, due 1101928 (d) 665,000 694.16 5.129%, due 1101928 (d) 2.15,000 767.278 6.5 6.5 11,000 767.278 6.5		1,610,000	1,307,484
5.125%, due 1/18/28 57,000 572,795 65.714%, due 10/19/29 (d) 665,000 593,416 5010 5010 5010 5010 5010 5010 5010 50	• •		
6.714%, due 10/19/29 (d) 665,000 699,416 Citigroup, line. 2.252%, due 11/3/32 (d) 2,115,000 1,748,619 Series Y 4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(e) 3,260,000 3,238,747 Citedit Agricole SA 4.75% (6 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 2,2370,000 2,025,794 Citedit Agricole SA 4.75% (6 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 2,207,000 2,025,794 Citedit Agricole SA 4.75% (6 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 2,207,000 2,025,794 Citedit Agricole SA 4.75% (6 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 2,305%, due 5/26/22 (d) 460,000 3,390,000 3,197,813 Citedit Agricole SA 4.75% (6 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 3,200,000 3,197,813 Citedit Agricole SA 4.75% (6 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 3,200,000 3,200,	2.045%, due 10/19/27 (d)		
DRIPGION, Inc. 2,15%, due 11/3/32 (d)		570,000	572,795
2.52%, due 11/3/32 (d) 1,748,619 Series Y 1,1596 (o) Vera Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(e) 1,395,000 1,243,263 Series M 1,395,000 3,260,000 3,268,747 Credit Agrincies CA 1,75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 2,370,000 2,025,794 2.675% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 2,370,000 3,890,000 3,890,000 3,890,000 3,895,045 4.875% (USISDA05 + 2.553%), due 12/1/32 (b) 3,890,000 3,197,813 Fith Third Bank NA 3.85%, due 5/1/30 3.85%, due 3/15/26 1,400,000 1,567,300 1,673,000 1,567,300 1,673,000 1,	6.714%, due 10/19/29 (d)	665,000	699,416
Series Y	Citigroup, Inc.		
4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(e) Series M Series M Sol%, due 5/15/24 (d)(e) 3.260,000 3.238,747 Credit Agricole SA 4.75% (6 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) Series M Sol5%, due 5/28/32 (d) 4.875% (USISDA05 + 2.553%), due 12/1/32 (b) 3.389%, due 2/15/26 3.389%, due 2/15/26 3.389%, due 2/15/26 3.389%, due 12/1/32 (b) 3.389%, due 3/15/26 3.389%, d	2.52%, due 11/3/32 (d)	2,115,000	1,748,619
Series M	Series Y		
6.30%, due 5/15/24 (d)(e) 7.0relit Apriode SA 7.5% (S Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 7.0relit Apriode SA 7.5% (S Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 7.0relit Apriode SA 7.5% (S Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 7.0relit Apriode SA 7.0rel	4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(e)	1,395,000	1,243,263
Credit Agricole SA	Series M		
4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e) 2.307,000 2.025,794 2.025,79	6.30%, due 5/15/24 (d)(e)	3,260,000	3,238,747
Deutsche Bank AG 3.035%, due 5/28/32 (0) 460,000 385,045 3.035%, due 5/28/32 (0) 460,000 3.197,813	Credit Agricole SA		
3.035%, due 5/28/32 (d) 460,000 385,045 4875% (USISDA05 + 2.553%), due 12/1/32 (b) 3.390,000 3.197,813 Fifth Third Bank NA 3.85%, due 3/15/26 1,400,000 1,359,633 A55%, due 3/15/26 1,670,000 1,620,504 Sirst Horizon Bank 5.75%, due 5/1/30 1,670,000 1,620,504 Sirst Horizon Bank 5.75%, due 5/1/30 3,260,000 2,993,164 Sories V 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 980,000 2,993,164 Series V 4.125% (5 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 2,200,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 2,200,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,432 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,433 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 2/2/35 (d) 3,430,000 2,800,633 Huttington Bancshares, Inc. 5.709%, due 3/2/4/26 3,1500,000 3,430,000	4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e)	2,370,000	2,025,794
4.875% (USISDA05 + 2.553%), due 12/1/32 (b) 3,390,000 3,197,813 Fifth Third Bank NA 3.85%, due 3/15/26 1,400,000 1,599,633 Fisth Horizon Bank 5.75%, due 5/1/30 6.00dman Sachs Group, inc. (The) 1.948%, due 10/21/27 (d) 5.876%, due 10/21/27 (d) 5.876%, due 10/21/27 (d) 5.876%, due 10/21/27 (d) 5.876%, due 2/2/35 (d) 6.986%, due 11/10/26 (b)(e) 6.980,000 6.891,593 Huntington Bancshares, inc. 6.709%, due 2/2/35 (d) 6.1,850,000 6.1,850,000 6.1,840,000	Deutsche Bank AG		
Fifth Third Bank NA 3.85%, due 3/15/26 1,400,000 1,359,633 First Horizon Bank 5.75%, due 5/1/30 1,673,000 1,620,504 Goldman Sachs Group, Inc. (The) 1.948%, due 10/21/27 (d) 3.260,000 2,998,164 Series V 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (6 Year Treasury Constant Maturity Rate + 2.949%), due 6/1/32 (a)(b) 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.582%, due 12/10/25 4.597% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 4.976% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.843%, due 9/16/36 2.170,000 1.734,155 2.511%, due 10/20/32 NatWest Group ptc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 5/22/28 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 5/22/28 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 5/22/28 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 3/2/27	3.035%, due 5/28/32 (d)	460,000	385,045
Fifth Third Bank NA 3.85%, due 3/15/26 1,400,000 1,359,633 First Horizon Bank 5.75%, due 5/1/30 1,673,000 1,620,504 Goldman Sachs Group, Inc. (The) 1.948%, due 10/21/27 (d) 3.260,000 2,998,164 Series V 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (6 Year Treasury Constant Maturity Rate + 2.949%), due 6/1/32 (a)(b) 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.582%, due 12/10/25 4.597% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 4.976% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.843%, due 9/16/36 2.170,000 1.734,155 2.511%, due 10/20/32 NatWest Group ptc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 5/22/28 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 5/22/28 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 5/22/28 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 3.10%), due 3/2/27			
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First Horizon Bank 5.75%, due 5/1/30 1,673,000 1,620,504 50fdman Sachs Group, Inc. (The) 1.948%, due 10/21/27 (d) 5eries V 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.125% (6 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 4.195% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.196% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.195%, due 8/8/25 4.195%, due 9/8/25 4.195%, due 9/8/25 4.582%, due 12/10/25 4.582%, due 12/10/25 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 4.976% (1 Year Treasury Constant Maturity Rate + 2.50%), due 8/11/33 (c) 4.884%, due 9/16/36 4.976% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.484%, due 9/16/36 4.2170,000 4.734,135 4.511%, due 10/20/32 4.60% (5 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 1.35%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 5.84786 (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 5.84786 (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 5.84786 (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 5.84786 (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 5.84786 (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 5.84786 (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27	3.85%, due 3/15/26	1.400.000	1.359.633
5.75%, due 5/1/30 1,620,504 Goldman Sachs Group, Inc. (The) 1.948%, due 10/21/27 (d) 3,260,000 2,998,164 Series V 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 980,000 891,593 Huntington Bancshares, Inc. 5.709%, due 2/2/35 (d) 2,185,000 2,200,633 Intesa Sanpaolo SpA 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 3,430,000 2,840,478 KeyBank NA 4.15%, due 8/8/25 1,585,000 1,549,849 Lloyds Banking Group pic 4.582%, due 12/10/25 1,365,000 1,342,783 4.65%, due 3/24/26 1,985,000 1,985,141 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 995,000 965,716 Macquarie Group Ltd. 2.2871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2.484%, due 9/16/36 2,170,000 1,734,135 2.511%, due 10/20/32 Nature Group pic (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,043,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		,,	,,
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1.948%, due 10/21/27 (d) 3,260,000 2,998,164 Series V 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 980,000 891,593 Huntington Bancshares, Inc. 5.709%, due 2/2/35 (d) 2,185,000 2,200,633 Inteas Sanpaolo SpA 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 3,430,000 2,840,478 KeyBank NA 4.15%, due 8/8/25 1,585,000 1,549,849 Lloyds Banking Group plc 4.582%, due 1/21/0/25 1,365,000 1,342,783 4.65%, due 3/24/26 1,985,000 1,985,000 1,995,101 995,000 965,716 Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2,2484%, due 9/16/36 2,170,000 1,734,135 2.511%, due 1/020/32 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,686,018 NatWest Group plc (b) 5.847% (1 Year Treasury Constant Maturity Rate + 2.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		1,01.0,000	1,020,001
Series V 4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) 980,000 891,593 Huntington Bancshares, Inc. 5.709%, due 2/2/35 (d) 2,185,000 2,200,633 intesa Sanpaolo SpA 3,430,000 2,840,478 KeyBank NA 1,585,000 1,549,849 Lloyds Banking Group plc 5,825,000 1,365,000 1,342,783 4,65%, due 12/10/25 1,365,000 1,342,783 1,955,000 1,953,141 4,976% (1 Year Treasury Constant Maturity Rate + 2,30%), due 8/11/33 (b) 995,000 965,716 Macquarie Group Ltd. 2,874,6, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2,170,000 1,734,135 2,511%, due 10/20/32 2,686,018 2,2484%, due 9/16/36 2,170,000 1,734,135 2,511%, due 10/20/32 2,686,018 NatWest Group plc (b) 3,073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4,60% (5 Year Treasury Constant Maturity Rate + 1.35%), due 6/28/31 (e) 2,650,000 1,997,624 5,847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013		3 260 000	2 998 164
4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e) Huntington Bancshares, Inc. 5.709%, due 2/2/35 (d) 2,185,000 2,200,633 Intesa Sanpaolo SpA 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 3,430,000 2,840,478 KeyBank NA 4.15%, due 8/8/25 1,585,000 1,549,849 1,09d Sanking Group plc 4.582%, due 12/10/25 4.65%, due 3/24/26 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) Macquarie Group Ltd. 2.844%, due 9/16/36 2.170,000 1,734,135 2.511%, due 10/20/32 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.		0,200,000	2,000,104
Huntington Bancshares, Inc. 5.709%, due 2/2/35 (d) 2,185,000 2,200,633 intesa Sanpaolo SpA 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 3,430,000 2,840,478 KeyBank NA 4.15%, due 8/8/25 1,585,000 1,549,849 Lloyds Banking Group plc 4.582%, due 12/10/25 1,365,000 1,342,783 4.65%, due 3/24/26 1,985,000 1,953,141 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 995,000 965,716 Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2.484%, due 9/16/36 2,170,000 1,734,135 2.51%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		980 000	801 503
5.709%, due 2/2/35 (d) 2,200,633 Intesa Sanpaolo SpA 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 3,430,000 2,840,478 KeyBank NA 4.15%, due 8/8/25 1,585,000 1,549,849 Lloyds Banking Group pic 4.582%, due 12/10/25 1,365,000 1,342,783 4.65%, due 3/24/26 1,985,000 1,953,141 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 995,000 965,716 Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2.484%, due 9/16/36 2,170,000 1,734,135 2.511%, due 10/20/32 3,225,000 2,686,018 NattWest Group pic (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		300,000	031,000
At 198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) 4.15%, due 8/8/25 4.15%, due 8/8/25 4.582%, due 12/10/25 4.582%, due 12/10/25 4.65%, due 3/24/26 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 4.976% (2 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) Morgan Stanley (d) 2.484%, due 9/16/36 2.170,000 1.734,135 2.511%, due 10/20/32 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.		2 185 000	2 200 622
4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b) KeyBank NA 4.15%, due 8/8/25 Lloyds Banking Group plc 4.582%, due 12/10/25 4.65%, due 3/24/26 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 7.995,000 7.734,135 7.2484%, due 9/16/36 7.2190,000 7.734,135 7.2511%, due 10/20/32 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.		2,103,000	2,200,033
KeyBank NA 4.15%, due 8/8/25 1,585,000 1,549,849 Lloyds Banking Group plc 1,365,000 1,342,783 4.582%, due 12/10/25 1,365,000 1,985,000 1,953,141 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 995,000 965,716 Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2,170,000 1,734,135 2.511%, due 9/16/36 2,170,000 1,734,135 2.511%, due 10/20/32 3,225,000 2,686,018 NattWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		2 420 000	2 0 40 470
4.15%, due 8/8/25 Lloyds Banking Group plc 4.582%, due 12/10/25 4.65%, due 3/24/26 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) Morgan Stanley (d) 2.484%, due 9/16/36 2.511%, due 10/20/32 NattVest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 1.35%), due 3/227 Santander Holdings USA, Inc.		3,430,000	2,040,470
Lloyds Banking Group plc 4.582%, due 12/10/25 4.65%, due 3/24/26 1,985,000 1,953,141 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) Morgan Stanley (d) 2.484%, due 9/16/36 2.170,000 1,734,135 2.511%, due 10/20/32 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.	•	1 505 000	1 540 040
4.582%, due 12/10/25 1,365,000 1,342,783 4.65%, due 3/24/26 1,985,000 1,953,141 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 995,000 965,716 Macquarie Group Ltd. 1,490,000 1,232,047 Morgan Stanley (d) 2,170,000 1,734,135 2.511%, due 9/16/36 2,170,000 1,734,135 2.511%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,04,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		1,585,000	1,549,849
4.65%, due 3/24/26 1,985,000 1,953,141 4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) 995,000 965,716 Macquarie Group Ltd. 1,490,000 1,232,047 Morgan Stanley (d) 2,170,000 1,734,135 2.511%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		1 005 000	1 0 40 700
4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b) Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2.484%, due 9/16/36 2.511%, due 10/20/32 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.			
Macquarie Group Ltd. 2.871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2.484%, due 9/16/36 2,170,000 1,734,135 2.511%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.			
2.871%, due 1/14/33 (a)(d) 1,490,000 1,232,047 Morgan Stanley (d) 2.484%, due 9/16/36 2,170,000 1,734,135 2.511%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		995,000	965,716
Morgan Stanley (d) 2.484%, due 9/16/36 2.511%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.	·		
2.484%, due 9/16/36 2,170,000 1,734,135 2.511%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		1,490,000	1,232,047
2.511%, due 10/20/32 3,225,000 2,686,018 NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,145,000 2,004,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.			
NatWest Group plc (b) 3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 Santander Holdings USA, Inc.			
3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 2,04,322 4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.		3,225,000	2,686,018
4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e) 2,650,000 1,997,624 5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.	NatWest Group plc (b)		
5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27 1,595,000 1,610,013 Santander Holdings USA, Inc.	3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28	2,145,000	2,004,322
Santander Holdings USA, Inc.	4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e)	2,650,000	1,997,624
	5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27	1,595,000	1,610,013
6.499%, due 3/9/29 (d) 1,315,000 1,360,923	Santander Holdings USA, Inc.		
	6.499%, due 3/9/29 (d)	1,315,000	1,360,923

	Principal Amount	Value
Corporate Bonds		
Banks		
Societe Generale SA (a)(b)(e)		
4.75% (5 Year Treasury Constant Maturity Rate + 3.931%), due 5/26/26	\$ 1,240,000	\$ 1,095,152
5.375% (5 Year Treasury Constant Maturity Rate + 4.514%), due 11/18/30	1,920,000	1,568,720
Synchrony Bank		
5.40%, due 8/22/25	1,805,000	1,791,162
JBS Group AG (a)		
3.091%, due 5/14/32 (d)	885,000	759,870
4.375% (5 Year Treasury Constant Maturity Rate + 3.313%), due 2/10/31 (b)(e)	2,555,000	2,025,843
6.442%, due 8/11/28 (d)	1,325,000	1,376,633
Vells Fargo & Co.		
3.35%, due 3/2/33 (d)	2,330,000	2,045,136
3.584%, due 5/22/28 (d)	380,000	363,680
5.499%, due 1/23/35 (d)	385,000	392,653
5.557%, due 7/25/34 (d)	275,000	280,759
Series S	,	
5.90%, due 6/15/24 (e)(f)	3,295,000	3,289,930
Vestpac Banking Corp.	0,200,000	0,200,000
3.02% (5 Year Treasury Constant Maturity Rate + 1.53%), due 11/18/36 (b)	1,692,000	1,399,923
3.02 /0 (3 16a) 116a3a1 y 30113tant Matanty Hato + 1.33 /0), due 11/10/30 (b)	1,032,000	
		77,166,585
uilding Materials 0.4%		
EMEX Materials LLC		
7.70%, due 7/21/25 (a)	2,490,000	2,552,250
Chemicals 0.7%		
Alpek SAB de CV		
3.25%, due 2/25/31 (a)	1,255,000	1,049,981
raskem Netherlands Finance BV (a)	,	,,
4.50%, due 1/10/28	1,650,000	1,431,863
8.50%, due 1/12/31	393,000	374,324
asol Financing USA LLC	300,000	07 1,02 1
5.875%, due 3/27/24	2,075,000	2,068,683
0.07070, dd0 0/21724	2,070,000	
		4,924,851
ommercial Services 0.3%		
shtead Capital, Inc.		
4.25%, due 11/1/29 (a)	1,640,000	1,536,064
alifornia Institute of Technology		
3.65%, due 9/1/2119	1,118,000	811,115
		2,347,179
computers 0.2%		
Dell International LLC		
8.10%, due 7/15/36	879,000	1,083,547
Diversified Financial Services 3.5%		
erCap Ireland Capital DAC		
3.00%, due 10/29/28	1,650,000	1,497,050

### Para		Principal Amount	Value
Air Lease Corp. 2.30%, due 27125 \$ 3,275.000 \$ 3,170.151 2.30%, due 27125 4,000.000 3,906.113 Aircaste Ltd. 5.25%, 6 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(e) Airy Financial, Inc. 5.75%, due 17120/25 3,800.000 1,550.972 Ally Financial, Inc. 5.75%, due 17120/25 3,800.000 2,809.1361 August Pathilians Funding Inc. 5.75%, due 17120/25 3,800.000 2,125.000 1,973.478 Barnos BTG Pactual SA 2.75%, due 1711/26 (a) 1,565.000 1,466.185 Barnos BTG Pactual SA 2.75%, due 1711/26 (a) 1,565.000 1,466.185 Barnos BTG Pactual SA 2.75%, due 1711/26 (a) 1,660.000 1,774.818 Barnos BTG Pactual SA 2.75%, due 1711/26 (a) 1,660.000 1,774.818 Barnos BTG Pactual SA 2.75%, due 1711/26 (a) 1,660.000 1,774.818 Barnos BTG Pactual SA 2.75%, due 1711/26 (a) 1,660.000 1,774.818 Barnos BTG Pactual SA 2.75%, due 1711/26 (a) 1,660.000 1,774.818 Barnos BTG Pactual SA 2.75%, due 1711/26 (a) 1,660.000 1,774.818 Barnos BTG Pactual SA 2.75%, due 1711/26 (a) 1,660.000 1,774.818 Barnos BTG Pactual SA 2.75%, due 1711/26 (a) 1,660.000 1,774.818 Barnos BTG Pactual SA 2.75%, due 1711/27 (a) (a) 1,660.000 1,653.443 Barnos BTG Pactual SA 2.75%, due 5/15/32 American Electric Power Co., Inc. 5.069%, due 2715/26 (a) 1,175,000 1,146,249 American Electric Power Co., Inc. 5.069%, due 2715/28 (a) 1,185,000 1,193,746 Bellectric 1,45% Bellectr	Corporate Bonds		
2.90%, due 2/1/25 3.29%, due 3/1/25 3.820,00 3.800,8113 3.29%, due 3/1/25 3.820,00 3.830,349 3.800%, due 11/1/31 3.29%, due 11/1/31 3.29%, due 2/15/27 (a) 3.29%, due 11/1/31 3.29%, due 2/15/27 (a) 3.29%, due 2/15/27 (b) 3.29%, due 2/15/27 (c) 3.29%, due 3/15/28 (c) 3.29%, due	Diversified Financial Services		
3.25%, due 3/1/25 Aircastle Ltd. Aircastle Ltd. Aircastle Ltd. 5.25% (5 Vea Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)/0/ye) Ally Friancial, Inc. 5.25% (5 Vea Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)/0/ye) Ally Friancial, Inc. 5.75%, due 11/12/025 3.820,000 3.830,349 8.00%, due 11/12/031 1.890,000 2.912.126 Audon Holdings Funding Ltd. 3.25%, due 11/12/72 (a) 3.25%, due 11/12/72 (b) 3.25%, due 11/12/72 (c) 3.25%, due 11/12/72 (Air Lease Corp.		
Aircastle Ltd. 5 25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(e) 1,700,000 1,550,972 1,500,972 1,500,972 1,500,972 1,500,972 1,500,972 1,500,972 1,500,972 1,500,000 1,100,973 1,500,972 1,500,000 1,100,973 1,700,000 1,500,972 1,500,000 1,100,973 1,700,000 1,500,972 1,500,000 1,500,000 1,500,973 1,5	2.30%, due 2/1/25	\$ 3,275,000	\$ 3,170,151
5.25% (6 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(e) 1,700,000 1,500,972 1,75%, due 1/120/25 1,880,000 1,890,000 1,890,000 1,890,000 1,890,000 1,890,000 1,991,418 1,890,000 1,991,418 1,890,000 1,991,418 1,890,000 1,991,418 1,890,000 1,991,418 1,890,000 1,496,185 1,890,000 1,496,185 1,890,000 1,496,185 1,890,000 1,496,185 1,890,000 1,496,185 1,890,000 1,491,481 1,890,000 1,991,481 1,890,000 1,991,481 1,890,000 1,991,481 1,890,000 1,991,481 1,990,000 1,991,	3.25%, due 3/1/25	4,000,000	3,906,113
Ally Financial, Inc. 3,20,000 3,830,349 5,75%, due 11/2025 3,20,000 3,830,349 6,00%, due 11/1/31 1,890,000 2,125,000 1,973,478 8 Banco BTG Pactual SA 2,75%, due 1/11/26 (a) 1,585,000 1,496,185 2,75%, due 1/11/26 (a) 1,585,000 1,917,481 8,015%, due 1/15/27 1,500,000 1,553,443 8,015%, due 1/15/27 1,100,000 1,553,443 8,015%, due 1/15/27 1,100,000 1,563,443 8,015%, due 1/15/27 1,100,000 1,006,422 2,4,768,637 8,015%, due 1/15/27 1,100,000 1,1006,422 8,015%, due 1/15/27 1,100,000 1,1006,422 8,015%, due 1/15/28 (a) 1,175,000 1,146,249 8,015%, due 3/15/32 8,015%, due 3/15/28 (a) 1,185,000 1,182,906 8,015%, due 3/15/28 (a) 1,185,000 1,182,906 8,015%, due 3/15/28 (a) 1,185,000 1,185,000 1,185,000 8,015%, due 3/15/3 1,100,000 1,295,189 8,015%, due 3/15/3 1,100,000 1,295,189 8,015%, due 3/15/3 1,155,000 1,255,189 8,015%, due 3/15/3 1,255,189 8,015%, due 3/15/3 1,255,189 8,015%, due 3/15/3 1,255,000 1,255,189 8,015%, due 3/15/3 1	Aircastle Ltd.		
5.75%, due 11/20/25 3,820,000 3,830,349 8.00%, due 11/1/31 1,890,000 2,931,216 4.00%, due 21/5/27 (a) 2,125,000 1,973,478 Banco BTG Pactual SA 2,275%, due 11/12/6 (b) 1,585,000 1,496,185 Capital One Financial Corp. (d) 6,651%, due 6/8/29 1,660,000 1,197,481 Nomura Holdings, Inc. 5,099%, due 7/8/25 1,660,000 1,653,443 OneMain Finance Corp. 3,50%, due 1/15/27 1,100,000 1,066,422 24,768,537 1,100,000 1,066,422 2,4768,637 Electric 1.4% KPF Texas, Inc. 1,175,000 1,146,249 American Blectric Power Co., Inc. 5,625%, due 3/1/33 1,765,000 1,182,996 Capine Corp. 1,185,000 1,180,000 704,317 Dominion Energy, Inc. 866,000 1,180,000 704,317 Ohio Power Co. 955,000 628,883 Pacific Gas and Electric Co. 3,50%, due 8/15/53 1,850,000 1,295,189 Senpra 2,99%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. <	5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(e)	1,770,000	1,550,972
8.00%, due 11/1/31 Avoin Holdings Funding Ltd. 3.25%, due 21/5/7 (p) Banco BTG Pactual SA 2.75%, due 11/1/26 (p) Capital Cone Financial Corp. (d) Capital Corp. Capital Cone Financial Corp. (d) Capital Corp.	Ally Financial, Inc.		
Avoton Holdings Funding Ltd. 3 25%, due 2/15/27 (a) 3 25%, due 2/15/27 (a) 3 25%, due 2/15/27 (a) 3 25%, due 1/11/26 (a) 3 1,585,000 1,496,185 2,75%, due 1/11/26 (a) 3 1,585,000 1,496,185 2,75%, due 1/11/26 (a) 3 1,585,000 1,496,185 3 1,860,000 1,1917,481 8 1,860,000 1,1917,481 8 1,860,000 1,1917,481 8 1,860,000 1,1917,481 8 1,100,000 1,653,443 8 1,100,000 1,653,443 8 1,100,000 1,653,443 8 1,100,000 1,653,443 8 1,100,000 1,660,000 1,653,443 8 1,100,000 1,660,000	5.75%, due 11/20/25	3,820,000	3,830,349
3.25%, due 2/15/27 (a) 1,973,478 Banco BT6 Pactual SA 2,75%, due 1/11/26 (a) 1,585,000 1,496,185 Capital One Financial Corp. (d) 6.051%, due 2/17/25 668,000 1,77,747 6.312%, due 6/8/29 1,860,000 1,77,481 Nomura Holdings, Inc. 5.099%, due 7/3/25 1,660,000 1,653,443 OneMain Finance Corp. 3.50%, due 1/15/27 1,100,000 1,006,422 24,768,637 Electric 1.4% Electric 1.4% Electric 1.4% Electric 1.4% AFF Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5.625%, due 3/15/38 1,175,000 1,182,096 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,180,006 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,182,966 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,295,189 Calpine Corp. 5.125%, due 3/15/3 1,185,000 1,295,189 Calpine Corp. 5.125%, due 3/15/3 1,185,000 1,295,189 Calpine Corp. 5.0%, due 3/15/3 1,185,000 1,295,189 Calpine Corp. 5.0%, due 3/15/3 1,185,000 1,295,189 Calpine Corp. 5.70%, due 3/15/3 1,295,189 Calpine Corp. 5.70%	8.00%, due 11/1/31	1,890,000	2,091,216
Banco BTG Pactual SA 2.75%, due 1/11/26 (a) 1.585.00 1.496.185 2.75%, due 1/11/26 (a) 1.585.00 3.75.777 3.612%, due 6/8/29 1.860.000 1.917.481 3.60.000 1.917.481 3.60.000 3.653.443 3.60.000 3.653.443 3.60.000 3.653.443 3.60.000 3.653.443 3.60.000 3.653.443 3.60.000 3.60.	Avolon Holdings Funding Ltd.		
2.75%, due 1/11/26 (a) 1,496,185 Capital One Financial Corp. (d) Capital One Financial Corp. (d) 6.051%, due 6/8/29 1,860,000 1,917,481 Nomura Holdings, Inc. 5.099%, due 7/3/25 1,660,000 1,653,443 One Main Finance Corp. 3.50%, due 1/15/27 1,100,000 1,663,443 One Main Finance Corp. 3.50%, due 1/15/27 1,100,000 1,006,422 24,768,637 Electric 1.4% AEP Fixers, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5.625%, due 3/1/33 1,765,000 1,820,906 Capital Corp. 5.125%, due 3/15/28 (a) 1,175,000 1,820,906 Capital Corp. 5.125%, due 3/15/28 (a) 1,175,000 1,130,746 Dominion Energy, Inc. Series C 4.35%, (6 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 One Power Co. Series R 2.90%, due 10/1/51 955,000 1,255,100 1,255,100 Series R 2.90%, due 10/1/51 955,000 1,255,100 Series R 3.50%, due 8/15/3 1,50%, due 8/15/3 1,50%, due 4/1/52 (b) 1,50%, due 8/15/53 1,50%, due 1,150,000 1,50%, due 8/15/53 1,50%, due 8/15/53 1,50%, due 1,150,111 1,00%, due 8/15/53 1,50%, due 8/15/53 1	3.25%, due 2/15/27 (a)	2,125,000	1,973,478
Capital One Financial Corp. (d) 6.65,000 675,777 6.051%, due 2/1/35 665,000 1,917,481 Nomura Holdings, Inc. 1,660,000 1,653,443 OneMain Finance Corp. 1,100,000 1,066,422 3.50%, due 1/15/27 1,100,000 1,006,422 24,768,637 24,768,637 Electric 1.4% AEP Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 1,175,000 1,820,906 Calpine Corp. 1,185,000 1,820,906 Calpine Corp. 5,125%, due 3/15/28 (a) 1,185,000 1,190,746 Dominion Energy, Inc. 8 5,125%, due 3/15/28 (a) 1,185,000 704,317 Noil Power Co. 8 2,90%, due 10/1/51 955,000 704,317 Series R 2,90%, due 10/1/51 955,000 628,883 Pacific Ras and Electric Co. 3,50%, due 8/1/50 1,855,000 1,892,860 Seriger 4,125% (6 Year Treasury Constant Maturity Rate + 2,868%), due 4/1/52 (b) 1,580,00 1,651,110 10,270,260 Electric and Power Co. <tr< td=""><td>Banco BTG Pactual SA</td><td></td><td></td></tr<>	Banco BTG Pactual SA		
6.051%, due 2/1/35 665,000 675,777 6.312%, due 6/8/29 1.860,000 1.917,481 Nonura Holdings, Inc. 5.099%, due 7/3/25 1.660,000 1.653,443 OneMain Finance Corp. 3.50%, due 1/15/27 1.100,000 1.605,422 2.4768.637 Electric 1.4% 1.75,000 1.100,422 2.4768.637 Electric 1.4% 1.75,000 1.146,249 1.700, due 5/15/32 1.175,000 1.180,000 1.18	2.75%, due 1/11/26 (a)	1,585,000	1,496,185
6.312%, due 6/8/29 1,860,000 1,917,481 Nomura Holdings, Inc. 5.099%, due 7/3/25 1,660,000 1,653,443 OneMain Finance Corp. 3.50%, due 1/15/27 1,100,000 1,005,422 24,768,637 Bectric 1.4% AEP Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5.625%, due 3/15/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,1820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,180,746 Dominion Energy, Inc. Series C 4.35% (6 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,555,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,1110 1,0270,260 Electronics 0.3% Arrow Electronics, Inc.	Capital One Financial Corp. (d)		
Nomura Holdings, Inc. 1,660,000 1,653,443 5.09%, due 77/2/5 1,660,000 1,653,443 OneMain Finance Corp. 1,100,000 2,4768,637 Electric 1.4% AEP Texas, Inc. 1,175,000 1,146,249 American Electric Power Co., Inc. 1,765,000 1,820,906 Calpine Corp. 1,185,000 1,820,906 Calpine Corp. 1,185,000 1,130,746 Domition Energy, Inc. 8 780,000 704,317 Ohio Power Co. 8 8 8 Series C 3,50%, due 3/15/28 (a) 1,850,000 704,317 Ohio Power Co. 8 95,000 628,883 Pacific Gas and Electric Co. 3,50%, due 8/1/50 1,855,000 1,295,189 Sempa 4,125% (5 Year Treasury Constant Maturity Rate + 2,868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 1,500,000 1,651,110 10,270,260 Electronics 0.3% 1,651,110 10,270,260		665,000	675,777
5.099%, due 7/3/25 1,660,000 1,653,443 OneMain Finance Corp. 1,100,000 1,006,422 3.50%, due 1/15/27 1,100,000 1,006,422 42,768,637 4,70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 1,765,000 1,820,906 Calpine Corp. 1,185,000 1,130,746 Dominion Energy, Inc. 5.125%, due 3/15/28 (a) 1,185,000 1,130,746 Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.290%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,892,860 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc. 4.65t,110 10,270,260 1,651,110 10,270,260 1,651,110 10,270,260 1,651,110 1,270,260 1,651,110 1,270,260 1,651,110	6.312%, due 6/8/29	1,860,000	1,917,481
OneMain Finance Corp. 1,000,002 1,006,422 24,768,637 Electric 1.4% 4.70%, due 6/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 1,765,000 1,820,906 Calpine Corp. 1,185,000 1,130,746 Dominion Energy, Inc. 8eries C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Noil Power Co. 8eries R 2.90%, due 10/1/51 955,000 628,883 Pacific Eas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10.270,260 Electronics 0.3% Arrow Electronics, Inc. 4.651,110 10.270,260 4.651,110 10.270,260	Nomura Holdings, Inc.		
3.50%, due 1/15/27 1,000,002 1,006,422 24,768,637 Electric 1.4% AEP Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5.625%, due 3/15/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,185,000 1,130,746 Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 1,855,000 628,883 Pacific Cas and Electric Co. 3.50%, due 8/1/50 955,000 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virgina Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.		1,660,000	1,653,443
Electric 1.4% AEP Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5.625%, due 3/1/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,130,746 Dominion Energy, Inc. 5.876%, due 3/15/28 (a) 1,185,000 1,130,746 Dominion Energy, Inc. 5.125%, due 3/15/28 (a) 780,000 704,317 Ohio Power Co. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	OneMain Finance Corp.		
Electric 1.4% AEP Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5.625%, due 3/1/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,185,000 1,130,746 Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	3.50%, due 1/15/27	1,100,000	1,006,422
AEP Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5.625%, due 3/1/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,185,000 1,130,746 Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.			24,768,637
AEP Texas, Inc. 4.70%, due 5/15/32 1,175,000 1,146,249 American Electric Power Co., Inc. 5.625%, due 3/1/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,185,000 1,130,746 Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	Electric 1.4%		
4.70%, due 5/15/32	AEP Texas, Inc.		
American Electric Power Co., Inc. 5.625%, due 3/1/33 1,765,000 1,820,906 Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,130,746 Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.		1,175,000	1,146,249
5.625%, due 3/1/33 1,765,000 1,820,906 Calpine Corp. 1,185,000 1,130,746 Dominion Energy, Inc. 1,185,000 1,130,746 Series C 4,35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 955,000 628,883 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc. 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%) 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%) 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%) 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%) 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%) 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%) 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%) 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%) 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%) 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%) 4.125% (5 Year Treasury Constant Maturity Rate + 2.		, ,	, ,
Calpine Corp. 5.125%, due 3/15/28 (a) 1,185,000 1,130,746 Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.		1,765,000	1,820,906
5.125%, due 3/15/28 (a) 1,185,000 1,130,746 Dominion Energy, Inc.			
Dominion Energy, Inc. Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 780,000 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.		1,185,000	1,130,746
Series C 4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e) 700 704,317 Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	Dominion Energy, Inc.		
Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 1,580,000 1,651,110 5.70%, due 8/15/53 1,580,000 1,651,110 Electronics 0.3% Arrow Electronics, Inc.	Series C		
Ohio Power Co. Series R 2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 1,580,000 1,651,110 5.70%, due 8/15/53 1,580,000 1,651,110 Electronics 0.3% Arrow Electronics, Inc.	4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e)	780,000	704,317
2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	Ohio Power Co.		
2.90%, due 10/1/51 955,000 628,883 Pacific Gas and Electric Co. 3.50%, due 8/1/50 1,855,000 1,295,189 Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	Series R		
3.50%, due 8/1/50		955,000	628,883
Sempra 4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) 2,150,000 1,892,860 Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	Pacific Gas and Electric Co.		
4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b) Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	3.50%, due 8/1/50	1,855,000	1,295,189
Virginia Electric and Power Co. 5.70%, due 8/15/53 1,580,000 1,651,110 10,270,260 Electronics 0.3% Arrow Electronics, Inc.	Sempra		
5.70%, due 8/15/53	4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b)	2,150,000	1,892,860
Electronics 0.3% Arrow Electronics, Inc.	Virginia Electric and Power Co.		
Electronics 0.3% Arrow Electronics, Inc.	5.70%, due 8/15/53	1,580,000	1,651,110
Electronics 0.3% Arrow Electronics, Inc.			
Arrow Electronics, Inc.	FI . 1 . 1 . 0.00/		
b.125%, que 3/1/26 1,760,000 1,760,743		. =00 ===	1 700 71
	0.120%, UUE 3/1/20	1,760,000	1,/60,/43

	Principal Amount	Value
Corporate Bonds		
Environmental Control 0.1%		
Covanta Holding Corp.		
4.875%, due 12/1/29 (a)	\$ 950,000	\$ 820,506
Food 0.6%		
JBS USA LUX SA		
5.75%, due 4/1/33	2,140,000	2,118,725
Minerva Luxembourg SA	4 005 000	1 100 000
8.875%, due 9/13/33 (a)	1,085,000	1,136,899
Smithfield Foods, Inc.	4 500 000	1 000 000
3.00%, due 10/15/30 (a)	1,520,000	1,262,226
		4,517,850
Gas 0.9%		
Brooklyn Union Gas Co. (The)		
6.388%, due 9/15/33 (a)	1,325,000	1,375,122
National Fuel Gas Co.		
2.95%, due 3/1/31	1,695,000	1,429,054
5.50%, due 10/1/26	1,395,000	1,406,826
Piedmont Natural Gas Co., Inc.	1 070 000	000 000
5.05%, due 5/15/52	1,070,000	986,939
Southern Co. Gas Capital Corp. Series 21A		
3.15%, due 9/30/51	1,500,000	1,011,413
3.10 /u, due 3/30/31	1,300,000	6,209,354
		0,209,554
Household Products & Wares 0.4%		
Kronos Acquisition Holdings, Inc.	0.770.000	0.077.540
5.00%, due 12/31/26 (a)	2,770,000	2,677,510
Insurance 0.9%		
Lincoln National Corp.		
7.988% (3 Month SOFR + 2.619%), due 5/17/66 (b)	3,537,000	2,678,818
NMI Holdings, Inc.		
7.375%, due 6/1/25 (a)	685,000	691,850
Protective Life Corp.		
8.45%, due 10/15/39	2,476,000	3,100,903
		6,471,571
Media 0.1%		
DISH DBS Corp.		
5.75%, due 12/1/28 (a)	1,250,000	840,906
Miscellaneous—Manufacturing 0.3%		
Textron Financial Corp.		
7.376% (3 Month SOFR + 1.997%), due 2/15/42 (a)(b)	2,905,000	2,454,315
		_

Case on 15%		Principal Amount	Value
Segritory P.SEC Via Gaz Capital SA 7.268 k, dia S/1637 (pigg) \$ 8.50,000 \$ 6.58.750 \$ 6.50.750 \$	Corporate Bonds		
Packaging & Containers 0.3% Berry Global, Inc.	Oil & Gas 0.1%		
Packaging & Containers 0.3% Berry Gibbal Inc. 1,240,000 1,219,789 Converse Processing Sites Container, Inc. 840,000 898,389 Converse Struckway Sites Container, Inc. 840,000 898,389 Converse Struckway Sites Container, Inc. 840,000 2,056,179 Pharmacouticals 0.5% Bayer LIS Finances LIC 840,000 1,109,432 Bayer LIS Finances LIC 840,000 1,109,432 Converse Processing Sites Container Sites Sit	Gazprom PJSC Via Gaz Capital SA		
Berry Bircha, Inc.	7.288%, due 8/16/37 (a)(g)	\$ 850,000	\$ 658,750
4,875%, due 715/26 (a) 1,240,000 1,219,780 Owers-Brokway Glass Container, Inc. 6625%, due 6/13/27 (a) 840,000 836,390 Pharmaceuticals 0.5% 4,000 80,63,390 Bayer LS Finance LLC 3,15%, due 10/12/53 (a) 1,105,000 1,109,432 Itera Pharmaceutical Finance Netherlands III BV 21,000 205,595 3,15%, due 10/1/26 221,000 205,595 7,875%, due 9/15/29 10,000 10,786 7,875%, due 9/15/29 10,000 10,786 7,875%, due 19/15/29 1,710,000 1,365,130 CR.742%, due 12/31/39 1,710,000 1,365,130 CR.742%, due 12/31/39 1,710,000 2,682,334 DEM Midstream Partners LP 3,990,000 2,682,334 DEM Midstream Operating LP 3,990,000 2,682,334 DEM Midstream Operating LP 3,090,000 2,682,334 DEM Midstream Operating LP 3,25%, due 2/15/32 (a) 1,150,000 1,593,84 Entridige, Inc. 5,000,000 2,235,000 2,359,804 Entry Taylor LP 5,000,000 2,250,000	Packaging & Containers 0.3%		
Owers-Brockway Glass Container, Inc. 843,00 833,30 6,62%, one 5/13/27 (e) 840,00 836,30 Pharmaceuticals 0.5% Bayer US Finance LLC 6,879%, due 1/12/153 (a) 1,075,000 1,109,432 6,879%, due 1/12/153 (a) 221,000 205,595 4,75%, due 5/9/27 2,345,000 2,265,866 4,75%, due 5/9/29 2,345,000 2,265,866 Pharmaceuticals Holdings LLC 2,742%, due 9/15/29 1,710,000 1,365,130 Conteire Corpus Christil Holdings LLC 2,742%, due 1/23/139 1,710,000 1,365,130 Colk Micstream Partones LP 3,25%, due 2/15/32 3,090,000 2,239,510 COP Micstream Operating LP 3,25%, due 2/15/32 3,090,000 2,882,334 Chriditye, Inc. 1,715,000 1,539,384 2,150,000 2,882,334 Chriditye, Inc. 5,096, due 3/8/36 2,350,000 2,358,80 2,500,000 2,358,80 S. 5,099%, due 3/15/28 (b) 2,500,000 2,435,80 2,500,000 2,435,80 Entriety Inc. 5,500,000 3,500,0			
6.625%, due 5/13/27 (a) 840.09 Pharmaceuticals 0.5% Bayer US Finance LLC 6.875%, due 11/21/53 (a) 1,075.00 1,109,432 Teve Pharmaceutical Finance Netherlands III BV 3.15%, due 11/21/53 (a) 22,55.95 4.75%, due 5/19/27 2,345.00 22,55.95 4.75%, due 9/15/29 2,345.00 2,55.85 4.75%, due 9/15/29 10,00 2,		1,240,000	1,219,789
Pharmaceuticals 0.5% Super US Finance LLC 6.875%, due 11/21/53 (a) 1,075,000 1,109,432 1,075,000 1,109,432 1,075,000 1,109,432 1,075,000 1,0			
Pharmaceuticals 0.5% Bayer US Finance LLC	6.625%, due 5/13/27 (a)	840,000	
Bayer US Finance LLC 6.875%, due 11/21/53 (a) 1,075,000 1,094,942 Exe Pharmaceutical Finance Netherlands II BV 21,000 205,595 3.15%, due 10/17/26 221,000 205,595 4.75%, due 9/15/29 10,000 10,766 7,875%, due 9/15/29 10,000 10,766 Pipelines 3.5% Cheniere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,365,130 Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,365,130 Christi Holdings LLC 2.742%, due 2/15/32 (a) 2,570,000 2,239,510 Christi Holdings LLC 3.25%, due 2/15/32 (a) 3,080,000 2,682,334 DEP Midstream Operating LP 3,098, due 4/15/32 (a) 1,715,000 1,539,384 Enthing, inc. 1,125,000 1,160,595 5,969%, due 3/8/33 1,125,000 2,335,002 2,335,002 2,345,802 2,355,002 2,355,002 2,355,002 2,355,002 2,435,002 2,135,002 2,435,002 2,435,002 <			2,056,179
6.875%, due 11/21/33 (g) 1,075,000 1,109,432	Pharmaceuticals 0.5%		
6.875%, due 11/21/33 (g) 1,075,000 1,109,432	Bayer US Finance LLC		
Teva Pharmaceutical Finance Netherlands III BV 21,000 205,595 23,500 2265,856 27,675%, due 101/126 23,45,000 205,595 20,000 205,595 20,000 20,595,668 20,000 20,595,668 20,000 20,595,668 20,000 20,595,668 20,000 20,595,668 20,000 20,595,668 20,000 20,595,668 20,000 20,595,608 20,500 20,500,000 20,500,500 20,5		1,075,000	1,109,432
4.75%, due 5/9/27 2,345,009 2,265,856 7.875%, due 9/15/29 10,006 10,766 Pipelines 3.5% Chemiere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,365,130 CNX Midstream Partners LP 2,570,000 2,239,510 CPP Midstream Operating LP 3,090,000 2,682,334 2.55%, due 2/15/32 3,090,000 2,682,334 DT Midstream, Inc. 4,75%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 3,70%, due 3/8/33 1,125,000 2,354,896 Enbridge, Inc. 5,65%, 65,946,394 1,150,000 2,435,002 5,696%, due 3/8/26 2,355,000 2,355,000 2,355,000 2,355,000 2,355,000 2,355,000 2,355,000 2,355,000 2,355,000 2,435,002 2,355,000 2,435,002 2,4	Teva Pharmaceutical Finance Netherlands III BV		
4.75%, due 5/9/27 2,345,000 2,265,856 7.875%, due 9/15/29 10,006 10,766 Pipelines 3.5% Chemiere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,365,130 CNX Midstream Partners LP 2,570,000 2,239,510 CPP Midstream Operating LP 3,990,000 2,682,334 2.55%, due 2/15/32 3,090,000 2,682,334 DT Midstream, Inc. 4,30%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 3,596, due 3/8/33 1,125,000 2,354,896 Enbridge, Inc. 5,696%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP 5,696%, due 3/8/28 3,500,000 2,435,002 Series H 5,696%, due 1/15/28 (a) 2,500,000 2,435,002 Entire Midstream LC 5,696%, due 1/15/28 (a) 3,500,000 2,435,002 Entire Midstream LC 3,600,000 3,646,808 3,86%, due 6/30/31 (a) 1,540,000 364,808 Hess Midstream Operations LP 5,626%, due 2/15/26 (a) 3,670,000 3,646,808 MCHZ H 4,00%, due 3/15/28 2,035,0	3.15%, due 10/1/26	221,000	205,595
Pipelines 3.5% Chemiere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1.710,000 1.365,130 1.710,000 1.365,130 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000 2.239,510 1.750,000	4.75%, due 5/9/27	2,345,000	2,265,856
Pipelines 3.5% Cheniere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,365,130 (2.745%, due 12/31/39) 1,710,000 2,239,510 (2.750,000 2.259,510 (2.750,000 (2.	7.875%, due 9/15/29	10,000	10,786
Cheniere Corpus Christi Holdings LLC 1,710,000 1,365,130 2.742%, due 12/31/39 1,710,000 1,365,130 CNX Midstream Partners LP 2,570,000 2,239,510 DDCP Midstream Operating LP 3,25%, due 2/15/32 3,090,000 2,682,334 DT Midstream, Inc. 4,50%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 5,70%, due 3/8/33 1,125,000 1,160,595 5,969%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 5,525%, due 1/15/28 (a) 2,520,000 2,435,022 Enlish Midstream LLC 5,625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3,363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5,625%, due 2/15/26 (a) 367,000 364,688 Kinder My que, Inc. 2,035,000 2,327,888 MEX LP 4,00%, due 3/15/28 2,035,000 2,327,888 MEINTER 4,00%, due 3/15/28 560,000 542,300 Palias All American Pipeline LP 3,80%, due 9/15/30 1,040,000 960,731 <td></td> <td></td> <td>3,591,669</td>			3,591,669
2.742%, due 1/31/39 1,365,130 CNX Mistream Partners LP 4.75%, due 4/15/30 (a) 2,570,000 2,239,510 DCP Midstream Operating LP 3.25%, due 2/15/32 3,090,000 2,682,334 DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 5.70%, due 3/8/33 1,125,000 1,160,595 5.70%, due 3/8/33 1,125,000 2,355,000 2,354,896 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5.62%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdoc LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 1/15/32 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 Flex Intermediate Policie LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC	Pipelines 3.5%		
CNX Midstream Partners LP 4.75%, due 4/15/30 (a) 2,570,000 2,239,510 DCP Midstream Operating LP 3.25%, due 2/15/32 3,090,000 2,682,334 Df Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 5.70%, due 3/8/33 1,125,000 2,355,000 2,354,806 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 HSS Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 8,056,000 542,300 Plais All American Pipeline LP 3.80%, due 9/15/30 560,000 542,300 Sabine Pass Liquefaction LLC	Cheniere Corpus Christi Holdings LLC		
4.75%, due 4/15/30 (a) 2,570,000 2,239,510 DCP Midstream Operating LP 3,25%, due 2/15/32 3,090,000 2,682,334 DT Midstream, Inc. 4,30%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 1,125,000 1,160,595 5,969%, due 3/8/33 1,125,000 2,354,896 5.70%, due 3/8/26 2,355,000 2,354,896 2,520,000 2,435,022 Energy Transfer LP Series H 5,605% (5 Year Treasury Constant Maturity Rate + 5,694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5,625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdoc LLC 3,363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 3,625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7,75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4,00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3,80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC	2.742%, due 12/31/39	1,710,000	1,365,130
DCP Midstream Operating LP 3.25%, due 2/15/32 3,090,000 2,682,334 DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,539,384 Elbridge, Inc. 5.70%, due 3/8/33 1,125,000 1,160,595 5.969%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC	CNX Midstream Partners LP		
3,25%, due 2/15/32 DT Midstream, Inc. 4,30%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 5,70%, due 3/8/33 1,125,000 1,160,595 5,969%, due 3/8/26 Energy Transfer LP Series H 6,50% (5 Year Treasury Constant Maturity Rate + 5,694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5,625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3,363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5,625%, due 2/15/26 (a) 8,000 3,64,888 Kinder Morgan, Inc. 7,75%, due 1/15/32 Morgan, Inc. 4,00%, due 3/15/28 Plains All American Pipeline LP 3,80%, due 9/15/30 1,040,000 3,090,731 Sabine Pass Liquefaction LLC	4.75%, due 4/15/30 (a)	2,570,000	2,239,510
DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 5.70%, due 3/8/33 1,125,000 1,160,595 5.969%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 6.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hsess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 367,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC	DCP Midstream Operating LP		
4.30%, due 4/15/32 (a) 1,715,000 1,539,384 Enbridge, Inc. 5.70%, due 3/8/33 1,125,000 1,160,595 5,969%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 6.50% (6 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 3,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 3,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 3,000 364,688 Kinder Morgan, Inc. 7.75%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC	3.25%, due 2/15/32	3,090,000	2,682,334
Enbridge, Inc. 5.70%, due 3/8/33 1,125,000 1,160,595 5.969%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 3,500,000 2,435,022 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC	DT Midstream, Inc.		
5.70%, due 3/8/33 1,125,000 1,160,595 5.969%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,888 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC 5.00 1,040,000 960,731		1,715,000	1,539,384
5.969%, due 3/8/26 2,355,000 2,354,896 Energy Transfer LP Series H 5.60% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 750,000 741,312 Flex Intermediate Holdco LLC 750,000 1,264,266 Hess Midstream Operations LP 367,000 364,868 Kinder Morgan, Inc. 367,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC 960,731	Enbridge, Inc.		
Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC			
Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) 2,520,000 2,435,022 EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 367,000 364,688 Kinder Morgan, Inc. 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC 960,731		2,355,000	2,354,896
6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e) EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 4.00%, due 3/15/28 MPLX LP 4.00%, due 3/15/28 Plains All American Pipeline LP 3.80%, due 9/15/30 Sabine Pass Liquefaction LLC			
EnLink Midstream LLC 5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 367,000 364,688 Kinder Morgan, Inc. 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC 960,731		0.500.000	0.405.000
5.625%, due 1/15/28 (a) 750,000 741,312 Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC		2,520,000	2,435,022
Flex Intermediate Holdco LLC 3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 87,000 864,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 Plains All American Pipeline LP 3.80%, due 9/15/30 Sabine Pass Liquefaction LLC		750,000	741.010
3.363%, due 6/30/31 (a) 1,540,000 1,264,266 Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC		750,000	741,312
Hess Midstream Operations LP 5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 Plains All American Pipeline LP 3.80%, due 9/15/30 Sabine Pass Liquefaction LLC		1 540 000	1 264 266
5.625%, due 2/15/26 (a) 367,000 364,688 Kinder Morgan, Inc. 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC 960,731		1,540,000	1,204,200
Kinder Morgan, Inc. 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC 960,731		367 000	264 699
7.75%, due 1/15/32 2,035,000 2,327,888 MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC		307,000	304,000
MPLX LP 4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC		2 035 000	2 327 888
4.00%, due 3/15/28 560,000 542,300 Plains All American Pipeline LP 1,040,000 960,731 Sabine Pass Liquefaction LLC 960,731		2,030,000	2,021,000
Plains All American Pipeline LP 3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC		560,000	542 300
3.80%, due 9/15/30 1,040,000 960,731 Sabine Pass Liquefaction LLC		333,000	3 12,300
Sabine Pass Liquefaction LLC		1.040.000	960.731
		.,5 .5,600	230,.31
	5.75%, due 5/15/24	246,000	245,873

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

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

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
FHLMC		
REMIC, Series 5021, Class SA		
(zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(i)	\$ 3,171,601	\$ 89,561
REMIC, Series 5200, Class SA		
(zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(i)	2,540,010	73,504
REMIC, Series 5326		
(zero coupon), due 8/25/53	762,489	606,933
REMIC, Series 5351, Class EO		
(zero coupon), due 10/25/53	3,018,248	2,464,331
REMIC, Series 5357, Class OE		
(zero coupon), due 11/25/53	1,396,866	1,121,079
REMIC, Series 5363		
(zero coupon), due 12/25/53	1,500,319	1,259,548
REMIC, Series 4839, Class WO		
(zero coupon), due 8/15/56	1,021,515	724,158
REMIC, Series 4993, Class KS		
0.591% (SOFR 30A + 5.936%), due 7/25/50 (b)(i)	4,651,606	674,925
REMIC, Series 5031, Class IQ		
2.50%, due 10/25/50 (i)	1,553,208	224,696
REMIC, Series 5038, Class IB		
2.50%, due 10/25/50 (i)	1,024,243	153,182
REMIC, Series 5149, Class LI		
2.50%, due 10/25/51 (i)	3,837,072	469,144
REMIC, Series 5205, Class KI		
3.00%, due 12/25/48 (i)	1,720,839	177,283
REMIC, Series 5152, Class BI		
3.00%, due 7/25/50 (i)	3,482,625	581,047
REMIC, Series 5023, Class LI		
3.00%, due 10/25/50 (i)	1,270,547	202,086
REMIC, Series 5094, Class IP		
3.00%, due 4/25/51 (i)	1,705,891	265,303
REMIC, Series 5155, Class KI		
3.00%, due 10/25/51 (i)	4,300,223	576,821
REMIC, Series 5160		
3.00%, due 10/25/51 (i)	2,134,346	245,386
REMIC, Series 5167, Class GI		
3.00%, due 11/25/51 (i)	4,033,555	633,884
REMIC, Series 5191		
3.50%, due 9/25/50 (i)	2,170,136	391,190
REMIC, Series 5036		
3.50%, due 11/25/50 (i)	2,529,147	493,062
REMIC, Series 5040		
3.50%, due 11/25/50 (i)	1,367,025	213,457
FHLMC, Strips		
Series 311		
(zero coupon), due 8/15/43	694,405	528,167
Series 311, Class S1		
0.49% (S0FR 30A + 5.836%), due 8/15/43 (b)(i)	2,130,799	249,137

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

Mortgage-Backed Securities
Series 2019-136, Class YS (zero coupon) (1 Month SOFR + 2.716%), due 11/20/49 (b)(i) \$620,657 \$8,11 Series 2020-1, Class YS (zero coupon) (1 Month SOFR + 2.716%), due 1/20/50 (b)(i) 3,570,771 47,61 Series 2020-129, Class SB (zero coupon) (1 Month SOFR + 3.086%), due 9/20/50 (b)(i) 4,949,233 80,61 Series 2021-97, Class SD (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) 11,323,765 64,61 Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) 3,848,331 113,7 Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) 8,859,661 138,7 Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) 11,908,023 16,11 Series 2022-219, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,61 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,61 Series 2022-211, Class SG (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 8,946,253 220,74 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,74 Series 2023-66, Class OO (zero coupon), due 7/20/52 (b)(i) 8,946,253 220,74 (zero coupon), due 7/20/52 (zero coupon), due 7/20/5
Series 2019-136, Class YS (zero coupon) (1 Month SOFR + 2.716%), due 11/20/49 (b)(i) Series 2020-1, Class YS (zero coupon) (1 Month SOFR + 2.716%), due 1/20/50 (b)(i) Series 2020-129, Class SB (zero coupon) (1 Month SOFR + 3.086%), due 9/20/50 (b)(i) Series 2021-97, Class SD (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) Series 2021-205, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2021-213, Class ES (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-24, Class SG (zero coupon) (SOFR 30A + 3.97%), due 2/20/52 (b)(i) Series 2022-25, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2022-26, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2022-36, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-66, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-53 (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i)
Czero coupon) (1 Month SOFR + 2.716%), due 11/20/49 (b)(i) Series 2020-1, Class YS Czero coupon) (1 Month SOFR + 2.716%), due 1/20/50 (b)(i) Series 2020-129, Class SB Czero coupon) (1 Month SOFR + 3.086%), due 9/20/50 (b)(i) Series 2021-97, Class SD Czero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) Series 2021-97, Class SB Czero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) Series 2021-158, Class SB Czero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) Series 2021-205, Class SD Czero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-205, Class SD Czero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-213, Class ES Czero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2022-121, Class SG Czero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-24, Class SC Czero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-211, Class S6 Czero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2022-216, Class SO Czero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2022-366, Class OQ Czero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-66, Class OQ Czero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-53
Series 2020-1, Class YS (zero coupon) (1 Month SOFR + 2.716%), due 1/20/50 (b)(i) Series 2020-129, Class SB (zero coupon) (1 Month SOFR + 3.086%), due 9/20/50 (b)(i) Series 2021-97, Class SD (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 2.37%), due 7/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-66, Class 00 (zero coupon), due 7/20/52 Series 2023-65
(zero coupon) (1 Month SOFR + 2.716%), due 1/20/50 (b)(i) 3,570,771 47,61 Series 2020-129, Class SB 4,949,233 80,61 (zero coupon) (1 Month SOFR + 3.086%), due 9/20/50 (b)(i) 4,949,233 80,61 Series 2021-97, Class SD 11,323,765 64,61 (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) 3,848,331 113,7 Series 2021-158, Class SB 2200,000 3,848,331 113,7 Series 2021-205, Class DS 2200,000 8,859,661 138,7 Series 2021-213, Class ES 2200,000 11,908,023 16,10 Series 2022-19, Class SG 220,100 6,816,067 50,60 Series 2022-19, Class SG 220,20 <td< td=""></td<>
Series 2020-129, Class SB (zero coupon) (1 Month SOFR + 3.086%), due 9/20/50 (b)(i) Series 2021-97, Class SD (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 12/20/51 (b)(i) Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-66, Class OQ (zero coupon), due 7/20/52 Series 2023-63
Series 2021-97, Class SD (zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) 11,323,765 64,66 Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) 3,848,331 113,7 Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) 8,859,661 138,7 Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) 11,908,023 16,19 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,69 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,09 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,79 Series 2023-66, Class OQ 1,889,396 1,460,79 Series 2023-53 1,889,396 1,460,79
(zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(i) 11,323,765 64,66 Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) 3,848,331 113,7 Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) 8,859,661 138,7 Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) 11,908,023 16,13 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,6i Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,0i Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,7i Series 2023-66, Class OQ 1,889,396 1,460,7i Series 2023-53
Series 2021-158, Class SB (zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 2/20/52 (b)(i) Series 2023-66, Class OQ (zero coupon), due 7/20/52 Series 2023-53
(zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(i) 3,848,331 113,7 Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) 8,859,661 138,7 Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) 11,908,023 16,11 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,61 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,01 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,71 Series 2023-66, Class OQ 1,889,396 1,460,71 Series 2023-53 1,889,396 1,460,71
Series 2021-205, Class DS (zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-2121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 2/20/52 (b)(i) Series 2022-66, Class OQ (zero coupon), due 7/20/52 Series 2023-63 1,889,396 1,460,77 Series 2023-53
(zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(i) Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-66, Class OQ (zero coupon), due 7/20/52 Series 2023-53
Series 2021-213, Class ES (zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) 11,908,023 16,13 Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,61 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,01 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,79 Series 2023-66, Class OQ 1,889,396 1,460,77 Series 2023-53 1,460,77
(zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(i) Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 2/20/52 (b)(i) Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) Series 2023-66, Class OQ (zero coupon), due 7/20/52 Series 2023-53
Series 2022-19, Class SG (zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,60 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,00 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,70 Series 2023-66, Class OQ (zero coupon), due 7/20/52 1,889,396 1,460,70 Series 2023-53
(zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(i) 6,816,067 50,60 Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,00 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,79 Series 2023-66, Class OQ (zero coupon), due 7/20/52 1,889,396 1,460,70 Series 2023-53
Series 2022-24, Class SC (zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,09 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,79 Series 2023-66, Class QQ (zero coupon), due 7/20/52 1,889,396 1,460,79 Series 2023-53 1,460,79 1,460,79
(zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(i) 46,157,164 274,09 Series 2022-121, Class SG (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,79 Series 2023-66, Class QQ (zero coupon), due 7/20/52 1,889,396 1,460,79 Series 2023-53 1,460,79 1,460,79 1,460,79
Series 2022-121, Class SG 8,946,253 220,79 (zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,79 Series 2023-66, Class 0Q 1,889,396 1,460,79 Series 2023-53 1,460,79
(zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(i) 8,946,253 220,79 Series 2023-66, Class 0Q 1,889,396 1,460,79 Series 2023-53 1,460,79
Series 2023-66, Class 0Q (zero coupon), due 7/20/52 1,889,396 1,460,7° Series 2023-53
(zero coupon), due 7/20/52 1,889,396 1,460,7° Series 2023-53
Series 2023-53
(zero coupon), due 4/20/53
(2010 obapon), ado -1/20100 030,301 030,01
Series 2023-80, Class SA
(zero coupon) (SOFR 30A + 5.25%), due 6/20/53 (b)(i) 9,232,924 373,2
Series 2023-101, Class E0
(zero coupon), due 7/20/53 1,329,522 1,100,43
Series 2023-60, Class ES
0.509% (SOFR 30A + 11.20%), due 4/20/53 (b) 2,173,679 1,977,0
Series 2020-34, Class SC
0.599% (1 Month SOFR + 5.936%), due 3/20/50 (b)(i) 2,119,501 274,44
Series 2020-96, Class CS
0.649% (1 Month SOFR + 5.986%), due 8/20/49 (b)(i) 7,277,083 818,83
Series 2020-146, Class SA 0.849% (1 Month SOFR + 6.186%), due 10/20/50 (b)(i) 2,594,514 384.6
0.849% (1 Month SOFR + 6.186%), due 10/20/50 (b)(i) 2,594,514 384,6' Series 2020-167, Class SN
0.849% (1 Month SOFR + 6.186%), due 11/20/50 (b)(i) 1,376,983 190,1-
Series 2021-179, Class SA
0.849% (1 Month SOFR + 6.186%), due 11/20/50 (b)(i) 4,054,294 552,53
Series 2020-189, Class NS
0.849% (1 Month SOFR + 6.186%), due 12/20/50 (b)(i) 4,327,610 643,53
Series 2020-189, Class SU
0.849% (1 Month SOFR + 6.186%), due 12/20/50 (b)(i) 854,336 121,58
Series 2021-46, Class TS
0.849% (1 Month SOFR + 6.186%), due 3/20/51 (b)(i) 1,973,937 271,23

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

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

	Principal Amount	Value
Mortgage-Backed Securities		
Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
BAMLL Commercial Mortgage Securities Trust (a)(b)		
Series 2022-DKLX, Class F		
10.291% (1 Month SOFR + 4.957%), due 1/15/39	\$ 1,650,000	\$ 1,588,977
Bayview Commercial Asset Trust (a)(b)		
Series 2006-4A, Class A1		
5.795% (1 Month SOFR + 0.459%), due 12/25/36	7,511	6,999
Series 2007-2A, Class M1		
5.82% (1 Month SOFR + 0.484%), due 7/25/37	966,896	848,559
Series 2005-3A, Class A1		
5.93% (1 Month SOFR + 0.594%), due 11/25/35	602,009	553,240
Series 2007-4A, Class A1		
6.125% (1 Month SOFR + 0.789%), due 9/25/37	820,854	751,539
BBCMS Mortgage Trust (a)(b)		
Series 2018-TALL, Class A		
6.253% (1 Month SOFR + 0.919%), due 3/15/37	1,505,000	1,433,843
Series 2018-TALL, Class B		
6.502% (1 Month SOFR + 1.168%), due 3/15/37	670,000	613,050
Series 2018-TALL, Class C		
6.652% (1 Month SOFR + 1.318%), due 3/15/37	3,180,000	2,783,309
Series 2018-TALL, Class D		
6.98% (1 Month SOFR + 1.646%), due 3/15/37	1,715,000	1,432,025
BX Commercial Mortgage Trust (a)		
Series 2020-VIV3, Class B	4.070.000	
3.662%, due 3/9/44 (j)	1,270,000	1,129,670
Series 2020-VIVA, Class D		0.40 700
3.667%, due 3/11/44 (j)	960,000	816,700
Series 2021-VOLT, Class E	4.050.000	
7.448% (1 Month SOFR + 2.114%), due 9/15/36 (b)	1,850,000	1,814,862
BX Trust (a)		
Series 2019-0C11, Class D	005.000	700.070
4.075%, due 12/9/41 (j)	865,000	762,970
Series 2019-0C11, Class E	0.040.000	1 000 007
4.075%, due 12/9/41 (j)	2,240,000	1,926,887
Series 2023-LIFE, Class C	F00 000	400,000
5.884%, due 2/15/28	500,000	489,283
Series 2018-GW, Class C	040.000	004 775
6.851% (1 Month SOFR + 1.517%), due 5/15/35 (b)	940,000	931,775
Series 2021-ARIA, Class E	0.740.000	0.044.400
7.692% (1 Month SOFR + 2.359%), due 10/15/36 (b)	3,740,000	3,644,163
Series 2024-BIO, Class C	005 000	000 450
7.94% (1 Month SOFR + 2.64%), due 2/15/41 (b)(k)	825,000	823,453
Series 2022-PSB, Class C	4 000 74 4	1.005.410
9.03% (1 Month SOFR + 3.697%), due 8/15/39 (b)	1,029,714	1,035,410
BXHPP Trust (a)(b)		
Series 2021-FILM, Class C	4 705 000	1 010 000
6.547% (1 Month SOFR + 1.214%), due 8/15/36	1,725,000	1,610,932
Series 2021-FILM, Class D	0 1 4 5 000	1.005.010
6.947% (1 Month SOFR + 1.614%), due 8/15/36	2,145,000	1,965,213

Commercial Mortgage Loans (Collateralized Mortgage Disignations) BCSC Commercial Mortgage Inst Series 2012-105, June 3/15/35 (a)(b) \$ 1,570,000 \$		Principal Amount	Value
BISC Commercial Mortgage Trust Series 2002-WSS, Cleas D 8.527% (1 Morth SOFF + 3.168%), dua 3/15/35 (q/b)) 8.527% (1 Morth SOFF + 3.168%), dua 3/15/35 (q/b)) 8.527% (1 Morth SOFF + 3.168%), dua 3/15/35 (q/b)) 8.527% (1 Morth SOFF + 3.168%), dua 3/15/35 (q/b)) 8.527% (1 Morth SOFF + 3.168%), dua 1/15/35 (q/b)) 8.527% (1 Morth SOFF + 3.164%), due 1/15/43 (q/b) 8.527% (1 Morth SOFF + 1.264%), due 1/15/43 (q/b) 8.527% (1 Morth SOFF + 1.264%), due 1/15/43 (q/b) 8.527% (1 Morth SOFF + 1.264%), due 1/15/43 (q/b) 8.527% (1 Morth SOFF + 1.264%), due 1/15/43 (q/b) 8.527% (1 Morth SOFF + 1.264%), due 1/15/43 (q/b) 8.527% (1 Morth SOFF + 1.264%), due 1/15/43 (q/b) 8.527% (1 Morth SOFF + 2.364%), due 1/15/43 (q	Mortgage-Backed Securities		
Series 2022-WSS, Class D	Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
8.5294 (f Month SOFR + 3.188%), due 3/15/35 (a)(b) Citigroup Commercial Mortgage Inst Series 2015-Code, Class AN 4.072%, due 1/10/44 (f) Commercial Mortgage Trust Series 2012-CR4, Class AM 3.251%, due 10/15/45 Series 2012-CR4, Class AM 3.251%, due 10/15/43 (a)(b) Series 2012-CR4, Class AM 3.467, 2026 Series 2012-CR4, Class AM 3.477, 2026 Series 2012-CR4, Class AM 3.477, 2026 Series 2012-CR4 Series 2			
Ciligroup Commercial Mortgage Trust Series 2015-60.35, Class AS 1,65.000 1,055.855 1,050.000 1,055.855 1,050.000 1,055.855 1,050.000 1,055.855 1,050.000 1,055.855 1,050.000 1,055.855 1,050.000 1,055.855 1,050.000 1,050.000 1,055.855 1,050.000	Series 2022-WSS, Class D		
Series 2015-6035, Class AS	8.522% (1 Month SOFR + 3.188%), due 3/15/35 (a)(b)	\$ 1,570,000	\$ 1,550,375
4.07% due 11/10/48 (b) 1,065,005 1,065,855 Commercial Mortgage Titst Commercial Mortgage Titst Seeles 2012-074, Class AM 3.2518, due 10/15/45 1,060,000 907,200 CSMC WEST Trust Seeles 2012-074, Class A 3.04%, due 21/15/35 (a) 1,955,000 1,465,008 2016 2020-074,573 (a) 1,955,000 1,465,008 2016 2020-074,573 (a) 1,955,000 1,465,008 200P Mortgage Titst Seeles 2021-1FLE, Class A 5.597 (f) Mortin SOFR + 1,264%), due 10/15/43 (a)(b) Extended Stay America Titst Seeles 2021-1ESH, Class D 7,667% (f) Mortin SOFR + 2,364%), due 7/15/38 (a)(b) Seeles 2021-1ESH, Class D 3,467,326 3,428,319 Seeles 2021-1ESH, Class D 3,467,326 3,428,319 Seeles 2021-1ESH, Class D 3,367,326 3,428,319 Seeles 2023-42SN, Class D 3,283,319 Seeles 2020-176 Seeles 2020-176 Seeles 2020-176 Seeles 2021-176 Seeles 2021-1776 Seeles 2021-17776 Seeles 20	Citigroup Commercial Mortgage Trust		
Commercial Mortgage Trust Series 2012-CPA, Class XPA 3,251%, due 10/15/45 1,050,000 907,200 250			
Series 2012-CP4, Class AM 3.251%, the 10/15/45 1.050,000 907,200 \$0.050,0		1,165,000	1,055,855
3.251%, due 10/15/45 1, 00.00 907,200 CSMC WEST Tinst Series 2002-WEST, Class A 3.04%, due 2/15/35 (a) 1,925,000 1,465,008 DROP Mortgage Tinst Series 2002-11EL, Class A 6.597% (1 Month SOFR + 1.264%), due 10/15/43 (a)(b) 2,041,025 Extension Stay America Tiust Series 2002-1541, Class A 6.597% (1 Month SOFR + 2.364%), due 10/15/43 (a)(b) 3,467,326 3,428,319 EXCENDED Stay America Tiust Series 2002-1541, Class D 7.697% (1 Month SOFR + 2.364%), due 7/15/38 (a)(b) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/38 (a)(b) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/38 (a)(b) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/38 (a)(b) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/38 (a)(b) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/38 (a)(b) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/38 (a)(b) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/38 (a)(b) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/38 (a)(b) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/38 (a)(b) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/38 (a)(b) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/38 (a)(b) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/39 (a) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/39 (a) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/39 (a) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/39 (a) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/39 (a) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/39 (a) 3,467,326 3,428,319 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/39 (a) 3,467,326 3,428,329 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/39 (a) 3,467,326 3,428 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/39 (a) 3,424 EXCENDED STAY (1 Month SOFR + 2.364%), due 7/15/	Commercial Mortgage Trust		
CSMC WEST Trust Series 2020-WEST, Class A 3,04%, due 2715/35 [b) 1,825,000 1,465,008 2,04%,002 2,157,05 [b) 1,465,008 2,04%,002 2,140,000 2,041,025 2,597% (TM MOTS SORT + 1,264%), due 10/15/43 (a)(b) 2,041,025 2,04%,002 2,041,025 2,04%,002 2,041,025 2,04%,002 2,041,025 2,04%,002 2,041,025 2,04%,002 2,04%,00	Series 2012-CR4, Class AM		
Series 2020-WEST, Class A 1,925,000 1,925,000 1,465,008 1,025,000 1,465,008 1,025,000 1,465,008 1,025,000 1,465,008 1,025,000 1,465,008	3.251%, due 10/15/45	1,050,000	907,200
3.04%, due 2/15/35 (a) 1,925,000 1,465,008 DRDP Mortgage Trust Series 2021-ELE, Class A 6.597% (1 Month SOFR + 1,264%), due 10/15/43 (a)(b) 2,041,025 Extended Stay America Trust Series 2021-ESL, Class D 7.697% (1 Month SOFR + 2,364%), due 7/15/38 (a)(b) 3,467,326 3,428,319 ES Commercial Mortgage Trust Series 2023-4SZN, Class D 9.383%, due 11/10/39 (a)(f) 2,200,000 2,301,224 GNMA (iii) Series 2023-4SZN, Class D 9.383%, due 11/10/39 (a)(f) 2,200,000 2,301,224 GNMA (iii) Series 2021-176 0.918%, due 6716/62 5,457,024 317,316 Series 2021-164 0.949%, due 10/16/63 6,007,73 416,760 Series 2021-108 0.967%, due 6716/61 13,058,432 908,315 Series 2021-168 0.998%, due 12/16/62 4,661,984 325,960 Series 2021-187 0.9978%, due 12/16/62 4,661,984 325,960 Series 2021-197 0.9978%, due 17/10/39 (a) 1,051,309 725,697 Husbon Yards Mortgage Trust (a) Series 2021-197 Series 2021-197 0.9978%, due 17/10/39 (a) 1,030,000 927,959 Series 2021-198 Series 2021-197 Series 2021-198 (a) 1,030,000 927,959 Series 2021-198 Series 2021-198 (a) 1,030,000 927,959 Series 2021-30HY, Class A 3.228%, due 7/10/39 (a) 1,030,000 1,256,142 Series 2021-30HY, Class C 4,046%, due 6710/42 (a) 1,256,000 1,154,916 Manhattan West Mortgage Trust Series 2022-DATA, Class C 4,046%, due 6710/42 (a) 1,256,000 2,330,790 Multifamily Connecticut Avenue Securities Trust (a) (b) Series 2019-01, Class M10 Series 2019-01, Class M10	CSMC WEST Trust		
DROP Mortgage Trust Series 2021-FILE, Class A 2,140,000 2,041,025 Extended Stay America Trust Series 2021-ESH, Class D 3,467,326 3,428,319 SERIES 2023-4SZN, Class D 2,200,000 2,301,224 SERIES 2023-4SZN, Class D 3,338, due 11/10/39 [a][f] 2,000,000 2,301,224 SERIES 2020-177 3,818%, due 6/16/62 5,457,024 317,316 SERIES 2021-164 3,094%, due 10/16/63 6,007,753 416,760 6,007,753 6,007,75	Series 2020-WEST, Class A		
Series 2021-FILE, Class A 5.59% (1 Month SORP + 1.264%), due 10/15/43 (a)(b) 2,041,025 2,041,0	3.04%, due 2/15/35 (a)	1,925,000	1,465,008
6.597% (1 Month SOFR + 1.264%), due 10/15/43 (a)(b) Extended Stay America Trus Series 2021-ESFI, Class D 7.697% (1 Month SOFR + 2.364%), due 7/15/38 (a)(b) FS Commercial Mortgage Trust Series 2021-ESFI, Class D 3.838%, due 11/10/39 (a)(f) Series 2023-437N, Class D 3.838%, due 11/10/39 (a)(f) Series 2020-177 Series 2020-177 Series 2020-177 Series 2020-1164 0.949%, due 10/16/63 Series 2021-164 0.949%, due 10/16/63 Series 2021-105 Series 2021-106 0.967%, due 6/16/61 13,058,432 908,315 Series 2021-107 0.967%, due 12/16/62 Series 2021-107 Series 2021-107 0.967%, due 12/16/62 Series 2021-107 Series 2021-107 0.970%, due 12/16/62 Series 2021-107 Seri	DROP Mortgage Trust		
Extended Stay America Trust Series 2021-ESH, Class D 3,467,326 3,428,319 FS Commercial Mortgage Trust Series 2023-45ZN, Class D 2,200,000 2,301,224 Series 2023-45ZN, Class D 3,838%, due 11/10/39 (a)(f) 2,200,000 2,301,224 Series 2023-45ZN, Class D 3,838%, due 11/10/39 (a)(f) 3,200,000 3,301,224 Series 2020-177 3,818%, due 6/16/62 5,457,024 317,316 Series 2021-164 3,045,000 3,045%, due 10/16/63 6,007,753 416,760 5,045%, due 10/16/63 6,007,753 416,760 5,045%, due 10/16/63 6,007,753 416,760 6,007,753 416,760 6,007,753 416,760 6,007,753 416,760 6,007,753 6,007,7	Series 2021-FILE, Class A		
Series 2021-ESH, Class D 3,467,326 3,428,319 F. Commercial Mortgage Trust Series 2023-4SZN, Class D 2,200,000 2,301,224 Series 2023-4SZN, Class D 2,200,000 2,301,224 Series 2023-4SZN, Class D 2,200,000 2,301,224 Series 2020-177 3,185%, due 6/16/62 5,457,024 317,316 Series 2021-164 5,457,024 317,316 Series 2021-164 5,457,024 317,316 Series 2021-164 5,457,024 317,316 Series 2021-168 6,007,753 416,760 Series 2021-178 13,058,432 908,315 Series 2020-188, Class IA 13,058,432 908,315 Series 2020-188, Class IA 14,661,984 325,960 Series 2020-188, Class IA 15,13,099 725,697 Hudson Yards Mortgage Trust (a) 1,030,000 927,959 Series 2019-30HY, Class A 1,030,000 927,959 Series 2019-30HY, Class B 1,540,000 1,296,142 J. Morgan Chase Commercial Mortgage Securities Trust Series 2020-BTA, Class A 1,250,000 1,350,000 1,154,916 Manhattan West Mortgage Trust (a) 2,666,000 2,390,790 Multimanily Connecticut Avenue Securities Trust (a)(b) 2,266,000 2,390,790 Series 2019-01HV, Class B 2,666,000 2,390,790 Multimanily Connecticut Avenue Securities Trust (a)(b) 2,716,161 2,661,865 Series 2020-01, Class M10 3,799% (SOFR 30A + 3,364%), due 10/25/49 2,716,161 2,661,865 Series 2020-01, Class M10 2,716,161 2,661,865	6.597% (1 Month SOFR + 1.264%), due 10/15/43 (a)(b)	2,140,000	2,041,025
7.697% (1 Month SOFR + 2.364%), due 7/15/38 (a)(b) FS Commercial Mortgage Trust Series 2023-4SZN, Class D 3.838%, due 11/10/39 (a)(f) Series 2020-1477 0.818%, due 6/16/62 Series 2020-177 0.818%, due 6/16/62 Series 2021-164 0.949%, due 10/16/63 6.007,753 416,760 Series 2021-108 0.967%, due 6/16/61 13.058,432 9.08.315 Series 2021-1708 0.9978%, due 12/16/62 4.661,984 3.25,960 Series 2021-1708 0.9978%, due 12/16/62 4.661,984 3.25,960 Series 2021-180 0.9978%, due 12/16/62 8.10,10,10,10,10,10,10,10,10,10,10,10,10,1	Extended Stay America Trust		
FS Commercial Mortgage Trust Series 2023-452N, Class D 3.83%, due 11/10/39 (a)(f) Series 2020-177 0.818%, due 6/16/62 Series 2020-177 0.818%, due 6/16/62 Series 2021-164 0.949%, due 10/16/63 Series 2021-108 0.967%, due 6/16/61 13.058,432 908.315 Series 2021-108 0.967%, due 6/16/61 13.058,432 908.315 Series 2021-18 0.978%, due 11/16/63 Series 2021-108 0.987%, due 11/16/62 Series 2021-109 0.988, due 11/16/62 Series 2021-109 0.978%, due 11/16/62 Series 2021-109 0.978%, due 11/16/62 Series 2021-109 0.978%, due 11/16/63 Series 2021-109 0.988, due 11/16/63 Series 2021-109 0.998, due 11/16/63 Series 2021-109 0.998, due 11/16/63 Series 2021-109 1.051,33,300 97.25,697 Series 2021-109 1.051,300,000 97.75,597 Series 2021-30HY, Class A 3.288%, due 7/10/39 0.1,540,000 1.296,142 J.P. Morgan Chase Commercial Mortgage Securities Trust Series 2022-DATA, Class C 4.046%, due 6/10/42 (a)() Manhattan West Mortgage Trust Series 2022-DATA, Class A 2.13%, due 9/10/39 (a) 2.666,000 2.390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOPR 30A + 3.364%), due 10/25/49 Series 2020-01, Class M10	Series 2021-ESH, Class D		
Series 2023-45ZN, Class D 9.383%, due 11/10/39 (a)(f) Series 2020-177 0.818%, due 6/16/62 0.943%, due 10/16/63 Series 2021-164 0.943%, due 10/16/63 Series 2021-108 0.967%, due 6/16/61 3.058,432 908,315 Series 2020-168, Class IA 0.976%, due 12/16/62 Series 2021-47 0.992%, due 3/16/61 10,513,309 725,697 Hudson Yards Mortgage Trust (a) Series 2019-30HY, Class A 3.228%, due 7/10/39 3.558%, due 7/10/39 3.558%, due 7/10/39 3.558%, due 7/10/39 3.568%,	7.697% (1 Month SOFR + 2.364%), due 7/15/38 (a)(b)	3,467,326	3,428,319
9.383%, due 1/10/39 (a)(f) Series 2020-177 Series 2020-176 0.918%, due 6/16/62 Series 2021-164 0.949%, due 10/16/63 Series 2021-108 0.967%, due 6/16/61 Series 2020-178 0.967%, due 6/16/61 Series 2020-168, Class IA 0.978%, due 12/16/62 Series 2021-108 0.978%, due 12/16/62 Series 2021-109 0.978%, due 12/16/62 Series 2021-47 0.992%, due 3/16/61 10,513,309 725,697 Hudson Yards Mortgage Trust (a) Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) 3.558%, due 7/10/39 (b) 1,540,000 1,296,142 J.P. Morgan Chase Commercial Mortgage Securities Trust Series 2022-DATA, Class C 4.046%, due 6/10/42 (a)(f) Manhattan West Mortgage Trust Series 2020-1MW, Class A 2.13%, due 9/10/39 (a) 2.666,000 2.390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 \$ 2,2661,865 Series 2020-01, Class M10	FS Commercial Mortgage Trust		
GNMA ((()()) Series 2020-177 0.818%, due 6/16/62 Series 2021-164 0.949%, due 10/16/63 Series 2021-108 0.957%, due 10/16/61 13,058,432 908,315 Series 2021-108 0.978%, due 10/16/62 30,978%, due 10/16/62 46,661,984 30,5960 Series 2021-177 0.992%, due 3/16/61 10,513,309 725,697 Hudson Yards Mortgage Trust (a) Series 2019-30HY, Class A 3.228%, due 7/10/39 () 3.258%, due 7/10/39 () 3.558%, due 7/10/39 () 3.558%, due 7/10/39 (a) 3.558%, du	Series 2023-4SZN, Class D		
Series 2020-177 0.818%, due 6/16/62 5.457,024 3.17,316 Series 2021-164 0.949%, due 10/16/63 6.007,753 416,760 Series 2021-108 0.967%, due 6/16/61 13,058,432 908,315 Series 2020-168, Class IA 0.978%, due 12/16/62 4,661,984 3.25,960 Series 2021-47 0.992%, due 3/16/61 10,513,309 725,697 Hudson Yards Mortgage Trust (a) Series 2019-30HY, Class A 3.228%, due 7/10/39 Series 2019-30HY, Class D 3.558%, due 7/10/39 () 1,540,000 1,296,142 J.P. Morgan Chase Commercial Mortgage Securities Trust Series 2022-DATA, Class C 4.046%, due 6/10/42 (a)(i) Manhattan West Mortgage Trust Series 2020-1MW, Class A 2.13%, due 9/10/39 (a) 2,666,000 2,390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 2,666,865 Series 2020-01, Class M10		2,200,000	2,301,224
0.818%, due 6/16/62 Series 2021-164 0.949%, due 10/16/63 Series 2021-108 0.967%, due 6/16/61 0.978%, due 10/16/62 Series 2021-108 0.978%, due 11/16/62 Series 2021-168, Class IA 0.978%, due 11/16/62 Series 2021-47 0.992%, due 3/16/61 10,513,309 725,697 Hudson Yards Mortgage Trust (a) Series 2019-30HY, Class A 3.228%, due 7/10/39 Series 2019-30HY, Class D 3.558%, due 7/10/39 () 1,540,000 3.558%, due 7/10/39 () 1,540,000 3.558%, due 7/10/39 () 1,540,000 3.558%, due 7/10/39 () 1,325,000 3.568%, due 7/10/39 () 2,666,000 3.568%, due 7/10/39 () 3,000 3.568%, due 7/10/39	GNMA (i)(j)		
Series 2021-164 0.949%, due 10/16/63 6,007,753 416,760 Series 2021-108 0.967%, due 6/16/61 13,058,432 908,315 Series 2020-168, Class IA 0.978%, due 12/16/62 4,661,984 325,960 Series 2021-47 0.992%, due 3/16/61 10,513,309 725,697 Hudson Yards Mortgage Trust (a) Series 2019-30HY, Class A 3.228%, due 7/10/39 1,030,000 927,959 Series 2019-30HY, Class D 3.558%, due 7/10/39 (j) 1,540,000 1,296,142 J.P. Morgan Chase Commercial Mortgage Securities Trust Series 2022-DATA, Class C 4.046%, due 6/10/42 (a)(j) 1,325,000 1,154,916 Manhattan West Mortgage Trust Series 2020-1MW, Class A 2.13%, due 9/10/39 (a) 2,666,000 2,390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 2,661,865 Series 2020-01, Class M10			
0.949%, due 10/16/63 6,007,753 416,760 Series 2021-108 0.967%, due 6/16/61 13,058,432 908,315 Series 2020-168, Class IA 0.978%, due 12/16/62 4,661,984 325,960 Series 2021-47 0.992%, due 3/16/61 10,513,309 725,697 Hudson Yards Mortgage Trust (a) Series 2019-30HY, Class A 3.228%, due 7/10/39 1,030,000 927,959 Series 2019-30HY, Class D 3.558%, due 7/10/39 (j) 1,540,000 1,296,142 J.P. Morgan Chase Commercial Mortgage Securities Trust Series 2022-DATA, Class C 4.046%, due 6/10/42 (a)(j) 1,325,000 1,154,916 Manhattan West Mortgage Trust Series 2020-1MW, Class A 2.13%, due 9/10/39 (a) 2,666,000 2,390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 2,661,865 Series 2020-01, Class M10	0.818%, due 6/16/62	5,457,024	317,316
Series 2021-108 13,058,432 908,315 Series 2020-168, Class IA 4,661,984 325,960 Series 2021-47 10,513,309 725,697 Hudson Yards Mortgage Trust (a) 725,697 Series 2019-30HY, Class A 1,030,000 927,959 3.228%, due 7/10/39 1,030,000 927,959 Series 2019-30HY, Class D 1,540,000 1,296,142 J.P. Morgan Chase Commercial Mortgage Securities Trust 5eries 2022-DATA, Class C 1,325,000 1,154,916 Manhattan West Mortgage Trust 2,213%, due 9/10/24 (a)() 1,325,000 1,154,916 Manhattan West Mortgage Trust 2,213%, due 9/10/39 (a) 2,666,000 2,390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) 5eries 2019-01, Class M10 2,716,161 2,661,865 Series 2020-01, Class M10 2,716,161 2,661,865			
90.967%, due 6/16/61 Series 2020-168, Class IA 0.978%, due 12/16/62 Series 2021-47 0.992%, due 3/16/61 Hudson Yards Mortgage Trust (a) Series 2019-30HY, Class A 3.228%, due 7/10/39 Series 2019-30HY, Class A 3.228%, due 7/10/39 () 3.558%, due 7/10/39 ()	0.949%, due 10/16/63	6,007,753	416,760
Series 2020-168, Class IA 4,661,984 325,960 9.978%, due 12/16/62 4,661,984 325,960 Series 2021-47 10,513,309 725,697 Hudson Yards Mortgage Trust (a) 725,697 Series 2019-30HY, Class A 1,030,000 927,959 Series 2019-30HY, Class D 1,540,000 1,296,142 J.P. Morgan Chase Commercial Mortgage Securities Trust 8 8 Series 2022-DATA, Class C 4,046%, due 6/10/42 (a)(j) 1,325,000 1,154,916 Manhattan West Mortgage Trust 8 2,13%, due 9/10/39 (a) 2,666,000 2,390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) 8 2,716,161 2,661,865 Series 2020-01, Class M10 2,716,161 2,661,865	Series 2021-108		
0.978%, due 12/16/62 4,661,984 325,960 Series 2021-47 10,992%, due 3/16/61 10,513,309 725,697 Hudson Yards Mortgage Trust (a) 5eries 2019-30HY, Class A 3,228%, due 7/10/39 1,030,000 927,959 Series 2019-30HY, Class D 3,558%, due 7/10/39 (j) 1,540,000 1,296,142 J.P. Morgan Chase Commercial Mortgage Securities Trust Series 2022-DATA, Class C 4,046%, due 6/10/42 (a)(j) 1,325,000 1,154,916 Manhattan West Mortgage Trust Series 2020-1MW, Class A 2,13%, due 9/10/39 (a) 2,666,000 2,390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 2,716,161 2,661,865 Series 2020-01, Class M10 2,716,161 2,661,865		13,058,432	908,315
Series 2021-47 0.992%, due 3/16/61 10,513,309 725,697 Hudson Yards Mortgage Trust (a) Series 2019-30HY, Class A 3.228%, due 7/10/39 1,030,000 927,959 Series 2019-30HY, Class D 3.558%, due 7/10/39 (i) 1,540,000 1,296,142 J.P. Morgan Chase Commercial Mortgage Securities Trust Series 2022-DATA, Class C 4.046%, due 6/10/42 (a)(i) 1,325,000 1,154,916 Manhattan West Mortgage Trust Series 2020-1MW, Class A 2.13%, due 9/10/39 (a) 2,666,000 2,390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 2,716,161 2,661,865 Series 2020-01, Class M10	Series 2020-168, Class IA		
0.992%, due 3/16/61 10,513,309 725,697 Hudson Yards Mortgage Trust (a) 8 1,030,000 927,959 Series 2019-30HY, Class A 3.228%, due 7/10/39 1,030,000 927,959 Series 2019-30HY, Class D 3.558%, due 7/10/39 (j) 1,540,000 1,296,142 J.P. Morgan Chase Commercial Mortgage Securities Trust 8 8 Series 2022-DATA, Class C 4.046%, due 6/10/42 (a)(j) 1,325,000 1,154,916 Manhattan West Mortgage Trust 8 2.13%, due 9/10/39 (a) 2,666,000 2,390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) 8 2.716,161 2,661,865 Series 2020-01, Class M10 2,716,161 2,661,865	0.978%, due 12/16/62	4,661,984	325,960
Hudson Yards Mortgage Trust (a) Series 2019-30HY, Class A 3.228%, due 7/10/39 Series 2019-30HY, Class D 3.558%, due 7/10/39 (j) J.P. Morgan Chase Commercial Mortgage Securities Trust Series 2022-DATA, Class C 4.046%, due 6/10/42 (a)(j) Manhattan West Mortgage Trust Series 2020-1MW, Class A 2.13%, due 9/10/39 (a) Q.666,000 2,390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 Series 2020-01, Class M10	Series 2021-47		
Series 2019-30HY, Class A 3.228%, due 7/10/39 Series 2019-30HY, Class D 3.558%, due 7/10/39 () 1,540,000 1,296,142 J.P. Morgan Chase Commercial Mortgage Securities Trust Series 2022-DATA, Class C 4.046%, due 6/10/42 (a)(i) 1,325,000 1,154,916 Manhattan West Mortgage Trust Series 2020-1MW, Class A 2.13%, due 9/10/39 (a) 2,666,000 2,390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 Series 2020-01, Class M10	0.992%, due 3/16/61	10,513,309	725,697
3.228%, due 7/10/39	Hudson Yards Mortgage Trust (a)		
Series 2019-30HY, Class D 3.558%, due 7/10/39 (j) J.P. Morgan Chase Commercial Mortgage Securities Trust Series 2022-DATA, Class C 4.046%, due 6/10/42 (a)(j) Manhattan West Mortgage Trust Series 2020-1MW, Class A 2.13%, due 9/10/39 (a) Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 Series 2020-01, Class M10	Series 2019-30HY, Class A		
3.558%, due 7/10/39 (j) J.P. Morgan Chase Commercial Mortgage Securities Trust Series 2022-DATA, Class C 4.046%, due 6/10/42 (a)(j) Manhattan West Mortgage Trust Series 2020-1MW, Class A 2.13%, due 9/10/39 (a) Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 Series 2020-01, Class M10		1,030,000	927,959
J.P. Morgan Chase Commercial Mortgage Securities Trust Series 2022-DATA, Class C 4.046%, due 6/10/42 (a)(j) 1,325,000 1,154,916 Manhattan West Mortgage Trust Series 2020-1MW, Class A 2.13%, due 9/10/39 (a) 2,666,000 2,390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 2,716,161 2,661,865 Series 2020-01, Class M10	Series 2019-30HY, Class D		
Series 2022-DATA, Class C 4.046%, due 6/10/42 (a)(j) 1,325,000 1,154,916 Manhattan West Mortgage Trust Series 2020-1MW, Class A 2.13%, due 9/10/39 (a) 2,666,000 2,390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 2,716,161 2,661,865 Series 2020-01, Class M10	3.558%, due 7/10/39 (j)	1,540,000	1,296,142
4.046%, due 6/10/42 (a)(i) Manhattan West Mortgage Trust Series 2020-1MW, Class A 2.13%, due 9/10/39 (a) Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 Series 2020-01, Class M10	J.P. Morgan Chase Commercial Mortgage Securities Trust		
Manhattan West Mortgage Trust Series 2020-1MW, Class A 2.13%, due 9/10/39 (a) 2,666,000 2,390,790 Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 Series 2020-01, Class M10	Series 2022-DATA, Class C		
Series 2020-1MW, Class A 2.13%, due 9/10/39 (a) Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 Series 2020-01, Class M10	4.046%, due 6/10/42 (a)(j)	1,325,000	1,154,916
2.13%, due 9/10/39 (a) Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 Series 2020-01, Class M10 2,390,790 2,390,790 2,390,790 2,716,161 2,661,865	Manhattan West Mortgage Trust		
Multifamily Connecticut Avenue Securities Trust (a)(b) Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 Series 2020-01, Class M10 2,661,865 Series 2020-01, Class M10			
Series 2019-01, Class M10 8.709% (SOFR 30A + 3.364%), due 10/25/49 2,716,161 2,661,865 Series 2020-01, Class M10	2.13%, due 9/10/39 (a)	2,666,000	2,390,790
8.709% (SOFR 30A + 3.364%), due 10/25/49 2,716,161 2,661,865 Series 2020-01, Class M10	Multifamily Connecticut Avenue Securities Trust (a)(b)		
Series 2020-01, Class M10	Series 2019-01, Class M10		
	8.709% (SOFR 30A + 3.364%), due 10/25/49	2,716,161	2,661,865
9.209% (SOFR 30A + 3.864%), due 3/25/50 3,315,013 3,257,021			
	9.209% (S0FR 30A + 3.864%), due 3/25/50	3,315,013	3,257,021

	Principal Amount	Value
Mortgage-Backed Securities		
Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
Multifamily Connecticut Avenue Securities Trust (a)(b)		
Series 2019-01, Class B10		
10.959% (SOFR 30A + 5.614%), due 10/25/49	\$ 1,680,000	\$ 1,629,617
Series 2023-01, Class M10		
11.845% (SOFR 30A + 6.50%), due 11/25/53	3,235,000	3,333,963
Series 2020-01, Class CE		
12.959% (S0FR 30A + 7.614%), due 3/25/50	2,090,000	2,066,787
One Bryant Park Trust		
Series 2019-OBP, Class A		
2.516%, due 9/15/54 (a)	3,425,000	2,955,138
One Market Plaza Trust		
Series 2017-1MKT, Class A		
3.614%, due 2/10/32 (a)	2,325,000	2,127,375
ORL Trust (a)(b)		
Series 2023-GLKS, Class C		
8.984% (1 Month SOFR + 3.651%), due 10/19/36	790,000	791,234
Series 2023-GLKS, Class D		
9.634% (1 Month SOFR + 4.301%), due 10/19/36	1,130,000	1,131,766
SLG Office Trust (a)		
Series 2021-0VA, Class A		
2.585%, due 7/15/41	1,595,000	1,339,098
Series 2021-0VA, Class F		
2.851%, due 7/15/41	1,510,000	1,073,470
SMRT	, ,	, ,
Series 2022-MINI, Class D		
7.284% (1 Month SOFR + 1.95%), due 1/15/39 (a)(b)	3,240,000	3,142,800
Wells Fargo Commercial Mortgage Trust	., .,	-, ,
Series 2018-AUS, Class A		
4.194%, due 8/17/36 (a)(j)	1,985,000	1,860,789
1.10 170, dd0 0,11700 (dyly)	1,000,000	
		76,607,143
Whole Loan (Collateralized Mortgage Obligations) 19.4%		
American Home Mortgage Investment Trust		
Series 2005-4, Class 3A1		
6.05% (1 Month SOFR + 0.714%), due 11/25/45 (b)	1,151,284	792,281
CIM Trust		
Series 2021-J2, Class AS		
0.21%, due 4/25/51 (a)(f)(i)	46,386,998	511,073
Connecticut Avenue Securities Trust (a)(b)		
Series 2020-R02, Class 2M2		
7.459% (S0FR 30A + 2.114%), due 1/25/40	1,028,458	1,040,028
Series 2024-R01, Class 1B1	.,,	.,,
8.045% (SOFR 30A + 2.70%), due 1/25/44	3,370,000	3,377,374
Series 2021-R03, Class 1B1	3,370,000	5,511,017
8.095% (SOFR 30A + 2.75%), due 12/25/41	2,385,000	2,429,524
Series 2021-R01, Class 1B1	2,303,000	۷,٦٤٦,٥٤٩
8.445% (SOFR 30A + 3.10%), due 10/25/41	4,480,000	4,590,611
0.770 /0 (001 N 30M + 3.10 /0), uut 10/23/41	4,400,000	4,380,011

	Principal	
	Amount	Value
Mortgage-Backed Securities		
Whole Loan (Collateralized Mortgage Obligations)		
Connecticut Avenue Securities Trust (a)(b)		
Series 2022-R01, Class 1B1		
8.495% (SOFR 30A + 3.15%), due 12/25/41	\$ 2,185,000	\$ 2,238,223
Series 2022-R02, Class 2B1		
9.845% (SOFR 30A + 4.50%), due 1/25/42	3,725,000	3,932,172
Series 2021-R03, Class 1B2		
10.845% (SOFR 30A + 5.50%), due 12/25/41	3,055,000	3,142,458
Series 2022-R08, Class 1B1		
10.945% (SOFR 30A + 5.60%), due 7/25/42	1,110,000	1,209,900
Series 2021-R01, Class 1B2		
11.345% (SOFR 30A + 6.00%), due 10/25/41	3,210,000	3,342,291
Series 2022-R01, Class 1B2		
11.345% (SOFR 30A + 6.00%), due 12/25/41	3,100,000	3,231,750
Series 2020-SBT1, Class 1B1		
12.209% (SOFR 30A + 6.864%), due 2/25/40	2,300,000	2,448,929
Series 2022-R02, Class 2B2		
12.995% (SOFR 30A + 7.65%), due 1/25/42	1,100,000	1,185,124
Series 2019-HRP1, Class B1		
14.709% (SOFR 30A + 9.364%), due 11/25/39	2,525,000	2,834,312
Series 2022-R04, Class 1B2		
14.845% (SOFR 30A + 9.50%), due 3/25/42	2,625,000	2,985,665
Series 2022-R03, Class 1B2		
15.195% (SOFR 30A + 9.85%), due 3/25/42	665,000	760,366
CSMC Trust (a)(f)		
Series 2021-NQM5, Class A1		
0.938%, due 5/25/66	873,320	701,372
Series 2021-NQM2, Class A1		
1.179%, due 2/25/66	1,416,623	1,233,538
FHLMC STACR REMIC Trust (a)(b)		
Series 2021-HQA2, Class M2		
7.395% (S0FR 30A + 2.05%), due 12/25/33	3,665,000	3,713,018
Series 2021-HQA4, Class M2		
7.695% (S0FR 30A + 2.35%), due 12/25/41	2,005,000	2,011,897
Series 2022-DNA1, Class M2		
7.845% (S0FR 30A + 2.50%), due 1/25/42	1,435,000	1,448,321
Series 2021-DNA1, Class B1		
7.995% (SOFR 30A + 2.65%), due 1/25/51	2,760,000	2,872,139
Series 2021-HQA1, Class B1	, ,	
8.345% (SOFR 30A + 3.00%), due 8/25/33	4,061,290	4,309,942
Series 2020-DNA6, Class B1	,,	,,.
8.345% (SOFR 30A + 3.00%), due 12/25/50	1,805,000	1,891,875
Series 2021-DNA5, Class B1	.,555,666	.,,
8.395% (SOFR 30A + 3.05%), due 1/25/34	2,060,000	2,170,643
Series 2021-HQA2, Class B1	2,000,000	2,110,010
8.495% (SOFR 30A + 3.15%), due 12/25/33	2,955,000	3,163,712
Series 2021-DNA2, Class B1	2,555,000	5,100,112
8.745% (SOFR 30A + 3.40%), due 8/25/33	1,565,000	1,702,321
on to my foot it out to only, and one of	1,303,000	1,102,021

		Principal	
#### Line Control Cont	Markene Desired Counties	Amount	Value
HLMC STOR REMIC Trust (a)(b) Series 2022-10A1, Class B1 \$4,470,295 \$4,470,295 \$4,470,295 \$4,470,295 \$4,470,295 \$4,470,295 \$4,470,295 \$4,470,505 \$18 \$4,470,500FB 300 \$4,300 \$4,000 \$1,400 \$1			
Series 2022-DNAI, Class B I \$ 4,470.295 \$ 4,523.40 8.745% (SDRF 30A + 3,40%), due 1/25/42 \$ 4,470.295 \$ 4,523.40 8.845% (SDRF 30A + 3,40%), due 1/25/33 2,860.000 3,140.80 8.845% (SDRF 30A + 3,65%), due 11/25/41 2,880.000 2,880.70 8.995% (SDRF 30A + 3,55%), due 11/25/41 2,880.000 2,880.70 Series 2021-HOAA, Class B I 1,415.000 1,459.14 Series 2021-HOAA, Class B I 8865.000 3,365.000 3,434% (SDRF 30A + 4,00%), due 11/25/51 3,365.000 3,463.30 Series 2021-DNAI, Class B2 10.096 (SDRF 30A + 4,00%), due 1/25/51 3,365.000 1,171.55 Series 2021-DNAI, Class B2 10.25% (SDRF 30A + 4,00%), due 2/25/50 1,105.000 1,171.55 Series 2021-DNAI, Class B2 10.25% (SDRF 30A + 5,00%), due 8/25/33 2,218.300 2,465.000 2,745.16 10.25% (SDRF 30A + 5,00%), due 8/25/42 9,80.00 1,055.06 2,465.000 2,574.16 Series 2022-HOAR, Class B2 10.766 (SDRF 30A + 5,57%), due 1/25/50 7,50.00 2,285.57 10.766% (SDRF 30A + 5,57%), due 1/25/50 7,50.00 1,055.00 2,285.57 10.766% (S	,		
8.745% (SOFT 30A - 3.40%), due 1/25/42 Series 2021-DNA3, Class B1 8.846% (SOFT 30A - 3.50%), due 10/25/33 Series 2021-DNA7, Class B1 8.995% (SOFT 30A - 3.50%), due 11/25/41 Series 2021-DNA7, Class B1 8.995% (SOFT 30A - 3.50%), due 11/25/41 Series 2021-DNA7, Class B1 8.995% (SOFT 30A - 3.50%), due 11/25/41 Series 2021-DNA7, Class B1 9.905% (SOFT 30A - 3.50%), due 11/25/41 Series 2021-DNA7, Class B1 9.345% (SOFT 30A - 3.50%), due 11/25/50 Series 2021-DNA7, Class B1 9.345% (SOFT 30A - 4.00%), due 11/25/50 Series 2021-DNA7, Class B2 10.035% (SOFT 30A - 4.00%), due 11/25/50 Series 2021-DNA7, Class B2 10.035% (SOFT 30A - 4.00%), due 11/25/50 Series 2021-DNA1, Class B2 10.345% (SOFT 30A + 5.25%), due 2/25/50 Series 2021-DNA1, Class B2 10.345% (SOFT 30A + 5.25%), due 3/25/42 Series 2022-DNA1, Class B2 10.545% (SOFT 30A + 5.25%), due 3/25/42 Series 2022-DNA1, Class B2 10.545% (SOFT 30A + 5.25%), due 3/25/42 Series 2022-DNA1, Class B2 10.545% (SOFT 30A + 5.25%), due 3/25/42 Series 2022-DNA1, Class B2 10.545% (SOFT 30A + 5.25%), due 3/25/42 Series 2022-DNA1, Class B2 10.545% (SOFT 30A + 5.55%), due 3/25/42 Series 2022-DNA1, Class B2 10.545% (SOFT 30A + 5.55%), due 3/25/42 Series 2022-DNA1, Class B2 10.545% (SOFT 30A + 5.55%), due 3/25/42 Series 2022-DNA1, Class B2 10.745% (SOFT 30A + 5.55%), due 3/25/42 Series 2022-DNA1, Class B2 10.745% (SOFT 30A + 5.50%), due 1/25/50 Series 2021-DNA1, Class B2 10.745% (SOFT 30A + 5.50%), due 1/25/50 Series 2021-DNA1, Class B2 10.745% (SOFT 30A + 5.50%), due 1/25/54 Series 2021-DNA1, Class B2 11.345% (SOFT 30A + 5.50%), due 1/25/54 Series 2021-DNA1, Class B2 11.345% (SOFT 30A + 5.00%), due 1/25/54 Series 2021-DNA1, Class B2 11.345% (SOFT 30A + 5.00%), due 1/25/54 Series 2021-DNA1, Class B2 11.345% (SOFT 30A + 5.00%), due 1/25/54 Series 2021-DNA1, Class B2 11.345% (SOFT 30A + 5.00%), due 1/25/54 Series 2021-DNA1, Class B2 11.345% (SOFT 30A + 5.00%), due 1/25/54 Series 2021-DNA1, Class B2 11.345% (SOFT 30A + 5.00%), due 1/25/54 Series 2021-DNA1, Class B2 11.345% (SOFT 30A + 5.00%), due 1/2			
Series 2021-DNA3, Class B1		Ф. 4.470.00Г	ф 4.500.400
8.845% (SOFR 30A + 3.50%), due 10/25/33 Series 2021-0AA7, Class B1 9.095% (SOFR 30A + 3.65%), due 11/25/41 9.095% (SOFR 30A + 3.67%), due 12/25/41 9.095% (SOFR 30A + 3.67%), due 12/25/41 9.095% (SOFR 30A + 4.07%), due 11/25/50 9.345% (SOFR 30A + 5.07%), due 11/25/50 9.345% (SOFR 30A + 7.00%), due 11/25/41 9.345% (SOFR 30A +		\$ 4,470,295	\$ 4,523,402
Serties 2021-10M-X Class B1 2,880,000 2,880,000 1,455,41 2,880,000 2,880,000 1,455,41 2,880,000 1,455,41 3,885,40 3,885		0.000.000	2 1 40 050
8.995% (SOFR 30A + 2.65%), due 11/25/41 Series 2021-H0AI, Class B1 9.345% (SOFR 30A + 3.75%), due 12/25/41 Series 2020-H0A5, Class B1 9.345% (SOFR 30A + 3.75%), due 12/25/50 Series 2021-D0A1, Class B2 10.095% (SOFR 30A + 7.75%), due 1/25/51 Series 2021-D0A1, Class B2 10.295% (SOFR 30A + 4.57%), due 1/25/51 Series 2021-D0A1, Class B2 10.295% (SOFR 30A + 4.57%), due 1/25/50 Series 2021-D0A1, Class B2 10.345% (SOFR 30A + 4.57%), due 1/25/50 Series 2021-D0A1, Class B2 10.55% (SOFR 30A + 5.05%), due 8/25/33 Series 2022-D0A2, Class B2 10.55% (SOFR 30A + 5.25%), due 3/25/42 Series 2022-D0A3, Class M2 10.55% (SOFR 30A + 5.25%), due 3/25/42 Series 2022-D0A3, Class M2 10.55% (SOFR 30A + 5.25%), due 3/25/42 Series 2022-D0A3, Class M2 10.55% (SOFR 30A + 5.55%), due 3/25/42 Series 2022-D0A3, Class M2 10.75% (SOFR 30A + 5.25%), due 3/25/42 Series 2022-D0A3, Class M2 10.75% (SOFR 30A + 5.25%), due 3/25/42 Series 2022-D0A3, Class M2 10.75% (SOFR 30A + 5.55%), due 1/25/50 Series 2022-D0A3, Class M2 10.75% (SOFR 30A + 5.55%), due 1/25/50 Series 2022-D0A3, Class M2 11.75% (SOFR 30A + 5.55%), due 1/25/50 Series 2022-D0A3, Class M2 11.75% (SOFR 30A + 5.55%), due 1/25/53 Series 2022-D0A3, Class M2 11.75% (SOFR 30A + 5.55%), due 1/25/54 Series 2022-D0A3, Class M2 11.75% (SOFR 30A + 5.65%), due 1/25/54 Series 2022-D0A3, Class M2 11.75% (SOFR 30A + 5.65%), due 1/25/54 Series 2022-D0A3, Class M2 11.75% (SOFR 30A + 5.60%), due 1/25/54 Series 2022-D0A3, Class M2 11.35% (SOFR 30A + 5.00%), due 1/25/54 Series 2022-D0A3, Class M2 11.35% (SOFR 30A + 6.00%), due 3/25/42 Series 2022-D0A3, Class M2 11.35% (SOFR 30A + 6.00%), due 1/25/54 Series 2022-D0A3, Class M2 11.35% (SOFR 30A + 6.00%), due 1/25/54 Series 2022-D0A3, Class M2 11.35% (SOFR 30A + 7.00%), due 1/25/54 Series 2022-D0A3, Class M2 11.35% (SOFR 30A + 7.00%), due 1/25/54 Series 2022-D0A3, Class M2 11.35% (SOFR 30A + 7.00%), due 1/25/54 Series 2022-D0A3, Class M2 11.35% (SOFR 30A + 7.00%), due 1/25/54 Series 2022-D0A3, Class M2 11.245% (SOFR 30A + 7.00%), due 1/25/54 Series 2022-D0A3, C		2,860,000	3,140,652
Series 2021-H0A, Class B1 9.095% (SOFR 30A + 3.75%), due 12/25/41 9.345% (SOFR 30A + 4.00%), due 11/25/50 Series 2020-H0A5, Class B2 9.345% (SOFR 30A + 4.00%), due 11/25/50 Series 2020-H0A1, Class B2 10.095% (SOFR 30A + 4.00%), due 11/25/51 Series 2020-B0A2, Class B2 10.095% (SOFR 30A + 4.00%), due 2/25/50 Series 2020-B0A2, Class B2 10.345% (SOFR 30A + 5.00%), due 8/25/33 Series 2020-B0A2, Class B2 10.345% (SOFR 30A + 5.00%), due 8/25/33 Series 2020-B0A2, Class B2 10.345% (SOFR 30A + 5.00%), due 8/25/33 Series 2020-B0A3, Class B2 10.345% (SOFR 30A + 5.20%), due 8/25/33 Series 2020-B0A3, Class B2 10.595% (SOFR 30A + 5.25%), due 3/25/42 Series 2020-B0A3, Class B2 10.695% (SOFR 30A + 5.25%), due 3/25/42 Series 2020-B0A3, Class B2 10.795% (SOFR 30A + 5.35%), due 8/25/42 Series 2020-B0A3, Class B2 10.795% (SOFR 30A + 5.56%), due 1/25/33 Series 2020-B0A3, Class B2 10.795% (SOFR 30A + 5.56%), due 1/25/34 Series 2020-B0A3, Class B2 10.795% (SOFR 30A + 5.56%), due 1/25/34 Series 2020-B0A3, Class B2 10.845% (SOFR 30A + 5.56%), due 1/25/34 Series 2021-B0A3, Class B2 10.845% (SOFR 30A + 5.56%), due 1/25/34 Series 2021-B0A3, Class B2 10.845% (SOFR 30A + 6.00%), due 1/25/34 Series 2021-B0A3, Class B2 11.345% (SOFR 30A + 6.00%), due 1/25/33 Series 2021-B0A3, Class B2 11.345% (SOFR 30A + 6.00%), due 1/25/33 Series 2021-B0A3, Class B2 11.345% (SOFR 30A + 6.00%), due 1/25/34 Series 2021-B0A3, Class B2 12.345% (SOFR 30A + 7.00%), due 1/25/34 Series 2021-B0A3, Class B2 12.345% (SOFR 30A + 7.00%), due 1/25/34 Series 2021-B0A3, Class B2 12.345% (SOFR 30A + 7.00%), due 1/25/34 Series 2021-B0A3, Class B2 12.345% (SOFR 30A + 7.00%), due 1/25/34 Series 2021-B0A3, Class B2 12.345% (SOFR 30A + 7.00%), due 1/25/34 Series 2021-B0A3, Class B2 12.345% (SOFR 30A + 7.00%), due 1/25/34 Series 2021-B0A3, Class B2 12.345% (SOFR 30A + 7.00%), due 1/25/34		2 222 222	0.000.710
9.095% (SOFR 30A + 3.75%), due 12/25/41 Senies 2020-10A5, Class B1 9.345% (SOFR 30A + 4.07%), due 11/25/50 Senies 2020-10A1, Class B2 10.095% (SOFR 30A + 4.75%), due 17/25/51 Senies 2020-10A2, class B2 10.259% (SOFR 30A + 4.914%), due 27/25/50 Senies 2020-10A1, Class B2 10.259% (SOFR 30A + 4.914%), due 27/25/50 Senies 2020-10A1, Class B2 10.259% (SOFR 30A + 4.914%), due 27/25/50 Senies 2020-10A1, Class B2 10.559% (SOFR 30A + 5.214%), due 17/25/50 Senies 2020-10A1, Class B2 10.559% (SOFR 30A + 5.514%), due 17/25/50 Senies 2020-10A1, Class M2 10.595% (SOFR 30A + 5.55%), due 37/25/42 Senies 2020-10A1, Class M2 10.595% (SOFR 30A + 5.55%), due 37/25/42 Senies 2020-10A1, Class M2 10.595% (SOFR 30A + 5.55%), due 37/25/42 Senies 2020-10A1, Class M2 10.709% (SOFR 30A + 5.55%), due 37/25/42 Senies 2020-10A1, Class M2 10.709% (SOFR 30A + 5.55%), due 17/25/53 Senies 2021-10A2, Class M2 11.0595% (SOFR 30A + 5.55%), due 17/25/53 Senies 2021-10A3, Class M2 11.0595% (SOFR 30A + 5.55%), due 9/25/42 Senies 2021-10A3, Class M2 11.0595% (SOFR 30A + 5.50%), due 17/25/54 Senies 2021-10A3, Class M2 11.3595% (SOFR 30A + 6.00%), due 8/25/33 Senies 2021-10A3, Class M2 11.3595% (SOFR 30A + 6.00%), due 8/25/33 Senies 2021-10A3, Class M2 11.3595% (SOFR 30A + 6.00%), due 8/25/33 Senies 2021-10A3, Class M2 11.3595% (SOFR 30A + 6.00%), due 8/25/33 Senies 2021-10A3, Class B2 11.345% (SOFR 30A + 6.00%), due 10/25/34 Senies 2021-10A3, Class B2 11.345% (SOFR 30A + 7.00%), due 10/25/31 Senies 2021-10A3, Class B2 12.345% (SOFR 30A + 7.00%), due 11/25/41 Senies 2021-10A3, Class B2 12.345% (SOFR 30A + 7.00%), due 11/25/41 Senies 2021-10A3, Class B2 12.345% (SOFR 30A + 7.00%), due 11/25/41 Senies 2021-10A3, Class B2 12.345% (SOFR 30A + 7.00%), due 11/25/41 Senies 2021-10A3, Class B2 12.345% (SOFR 30A + 7.00%), due 11/25/41 Senies 2021-10A3, Class B2 12.345% (SOFR 30A + 7.00%), due 11/25/41 Senies 2021-10A3, Class B2 12.345% (SOFR 30A + 7.00%), due 11/25/41		2,000,000	2,960,710
Series 2020-H0A5, Class B1 9.345% (SOPR 30A + 4.00%), due 11/25/50 Series 2021-H0A1, Class B2 10.095% (SOPR 30A + 4.75%), due 1/25/51 Series 2020-DNA2, Class B2 10.259% (SOPR 30A + 4.914%), due 2/25/60 Series 2020-H0A1, Class B2 10.325% (SOPR 30A + 4.914%), due 2/25/60 Series 2021-H0A1, Class B2 10.345% (SOPR 30A + 5.00%), due 8/25/33 Series 2021-H0A1, Class B2 10.559% (SOPR 30A + 5.214%), due 1/25/50 Series 2022-H0A1, Class B2 10.559% (SOPR 30A + 5.214%), due 1/25/50 Series 2022-H0A1, Class B2 10.595% (SOPR 30A + 5.25%), due 3/25/42 Series 2022-H0A3, Class M2 10.595% (SOPR 30A + 5.35%), due 8/25/42 Series 2022-H0A3, Class B2 10.795% (SOPR 30A + 5.35%), due 1/25/50 Series 2022-H0A3, Class B2 10.795% (SOPR 30A + 5.55%), due 1/25/50 Series 2022-H0A3, Class B2 10.795% (SOPR 30A + 5.55%), due 1/25/50 Series 2022-H0A3, Class B2 10.795% (SOPR 30A + 5.55%), due 1/25/50 Series 2022-H0A3, Class B2 10.795% (SOPR 30A + 5.55%), due 1/25/50 Series 2022-H0A3, Class B2 10.345% (SOPR 30A + 5.55%), due 1/25/34 Series 2022-H0A3, Class B2 10.345% (SOPR 30A + 5.75%), due 1/25/34 Series 2022-H0A3, Class B2 11.345% (SOPR 30A + 5.75%), due 1/25/33 1.345% (SOPR 30A + 5.75%), due 1/25/33 1.345% (SOPR 30A + 6.00%), due 1/25/33 Series 2022-H0A3, Class B2 11.345% (SOPR 30A + 6.00%), due 1/25/33 Series 2021-H0A3, Class B2 11.345% (SOPR 30A + 6.00%), due 1/25/33 Series 2021-H0A4, Class B2 12.345% (SOPR 30A + 7.00%), due 1/25/41 Series 2021-H0A4, Class B2 12.345% (SOPR 30A + 7.00%), due 1/25/41 Series 2021-H0A4, Class B2 12.345% (SOPR 30A + 7.00%), due 1/25/41 Series 2021-H0A4, Class B2 12.345% (SOPR 30A + 7.00%), due 1/25/41 Series 2021-H0A4, Class B2 12.345% (SOPR 30A + 7.00%), due 1/25/41 Series 2021-H0A4, Class B2 12.345% (SOPR 30A + 7.00%), due 1/25/41 Series 2021-H0A4, Class B2 12.345% (SOPR 30A + 7.00%), due 1/25/41 Series 2021-H0A4, Class B2 12.345% (SOPR 30A + 7.00%), due 1/25/41		1 415 000	1 450 140
9.345% (SOFR 30A + 4.00%), due 11/25/50 Series 2021-10A1, Class B2 10.95% (SOFR 30A + 4.75%), due 1/25/51 Series 2020-10A2, Class B2 10.259% (SOFR 30A + 4.914%), due 2/25/50 Series 2020-10A2, Class B2 10.259% (SOFR 30A + 4.914%), due 2/25/50 Series 2021-10A1, Class B2 10.359% (SOFR 30A + 5.00%), due 8/25/33 Series 2021-10A1, Class B2 10.559% (SOFR 30A + 5.214%), due 1/25/50 Series 2020-10A1, Class B2 10.559% (SOFR 30A + 5.25%), due 3/25/42 Series 2020-10A1, Class B2 10.59% (SOFR 30A + 5.25%), due 3/25/42 Series 2020-10A1, Class M2 10.59% (SOFR 30A + 5.25%), due 3/25/42 Series 2021-10A3, Class M2 10.59% (SOFR 30A + 5.35%), due 3/25/42 Series 2022-10A3, Class B2 10.70% (SOFR 30A + 5.35%), due 1/25/50 Series 2022-10A3, Class B2 10.70% (SOFR 30A + 5.35%), due 1/25/50 Series 2022-10A3, Class B2 10.70% (SOFR 30A + 5.35%), due 1/25/50 Series 2022-10A3, Class B2 10.70% (SOFR 30A + 5.35%), due 1/25/50 Series 2022-10A3, Class B2 10.70% (SOFR 30A + 5.35%), due 1/25/33 Series 2021-10A2, Class B2 10.70% (SOFR 30A + 5.36%), due 1/25/34 Series 2021-10A3, Class B2 11.34% (SOFR 30A + 5.05%), due 1/25/34 Series 2021-10A3, Class B2 11.34% (SOFR 30A + 5.05%), due 1/25/34 Series 2021-10A3, Class B2 11.34% (SOFR 30A + 5.75%), due 1/25/34 Series 2021-10A4, Class B2 11.34% (SOFR 30A + 5.05%), due 1/25/34 Series 2021-10A4, Class B2 11.34% (SOFR 30A + 6.25%), due 1/25/34 Series 2021-10A4, Class B2 11.34% (SOFR 30A + 6.25%), due 1/25/34 Series 2021-10A4, Class B2 11.59% (SOFR 30A + 6.25%), due 1/25/31 Series 2021-10A4, Class B2 11.59% (SOFR 30A + 7.00%), due 1/25/31 Series 2021-10A4, Class B2 11.59% (SOFR 30A + 7.00%), due 1/25/41 Series 2021-10A4, Class B2 12.34% (SOFR 30A + 7.00%), due 1/25/41 Series 2021-10A4, Class B2 12.34% (SOFR 30A + 7.00%), due 1/25/41 Series 2021-10A4, Class B2 12.34% (SOFR 30A + 7.00%), due 1/25/41 Series 2021-10A4, Class B2 12.34% (SOFR 30A + 7.80%), due 1/25/41 Series 2021-10A4, Class B2 12.34% (SOFR 30A + 7.80%), due 1/25/41 Series 2021-10A4, Class B2 12.34% (SOFR 30A + 7.80%), due 1/25/41 Series 2021-10A4,		1,415,000	1,459,148
Series 2021-DNA1, Class B2		005 000	050 004
10.095% (SOFR 30A + 4.75%), due 1/25/51 Series 2020-IDNA2, Class B2 10.259% (SOFR 30A + 4.914%), due 2/25/50 Series 2021-IMCA1, Class B2 10.345% (SOFR 30A + 5.00%), due 8/25/33 Series 2020-IMCA1, Class B2 10.545% (SOFR 30A + 5.00%), due 8/25/33 Series 2020-IMCA1, Class B2 10.559% (SOFR 30A + 5.25%), due 1/25/50 Series 2022-IMCA1, Class B2 10.559% (SOFR 30A + 5.25%), due 3/25/42 Series 2022-IMCA1, Class M2 10.559% (SOFR 30A + 5.25%), due 3/25/42 Series 2022-IMCA1, Class M2 10.695% (SOFR 30A + 5.25%), due 3/25/42 Series 2022-IMCA1, Class B2 10.709% (SOFR 30A + 5.35%), due 8/25/33 Series 2022-IMCA1, Class B2 10.709% (SOFR 30A + 5.45%), due 1/25/50 Series 2022-IMCA2, Class B2 10.709% (SOFR 30A + 5.45%), due 1/25/34 Series 2021-IMCA2, Class B2 10.745% (SOFR 30A + 5.45%), due 1/25/34 Series 2021-IMCA2, Class B2 11.345% (SOFR 30A + 5.05%), due 9/25/42 Series 2021-IMCA2, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2021-IMCA2, Class B2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-IMCA2, Class B2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-IMCA2, Class B2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-IMCA2, Class B2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-IMCA2, Class B2 11.345% (SOFR 30A + 6.00%), due 3/25/42 Series 2021-IMCA2, Class B2 11.345% (SOFR 30A + 6.00%), due 3/25/42 Series 2021-IMCA2, Class B2 11.345% (SOFR 30A + 7.00%), due 12/25/31 Series 2021-IMCA2, Class B2 11.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2021-IMCA3, Class B2 11.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2021-IMCA3, Class B2 11.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2021-IMCA3, Class B2 11.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2021-IMCA3, Class B2 11.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2021-IMCA3, Class B2 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2021-IMCA3, Class B2 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2021-IMCA3, Class B2 12.345% (SOFR 30A + 7.00%), due 12/25/41		800,000	930,224
Series 2020-DNA2, Class B2	•	2 255 000	2 452 027
10.259% (SOFR 30A + 4.914%), due 2/25/50 Series 2021-H0A1, Class B2 10.345% (SOFR 30A + 5.00%), due 8/25/33 Series 2020-H0A1, Class M2 10.559% (SOFR 30A + 5.214%), due 1/25/50 Series 2022-H0A1, Class M2 10.595% (SOFR 30A + 5.25%), due 3/25/42 Series 2022-H0A1, Class M2 10.595% (SOFR 30A + 5.35%), due 8/25/42 Series 2022-H0A3, Class M2 10.595% (SOFR 30A + 5.35%), due 8/25/42 Series 2022-H0A3, Class M2 10.595% (SOFR 30A + 5.35%), due 8/25/42 Series 2022-H0A3, Class M2 10.795% (SOFR 30A + 5.35%), due 1/25/50 Series 2021-H0A2, Class B2 10.795% (SOFR 30A + 5.50%), due 1/25/50 Series 2021-H0A2, Class B2 10.795% (SOFR 30A + 5.50%), due 1/25/34 Series 2021-H0A3, Class M2 11.095% (SOFR 30A + 5.50%), due 1/25/34 Series 2021-H0A3, Class M2 11.095% (SOFR 30A + 5.50%), due 1/25/34 Series 2021-H0A3, Class M2 11.095% (SOFR 30A + 6.00%), due 8/25/42 Series 2021-H0A3, Class M2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2021-H0A3, Class M2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2021-H0A3, Class M2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2021-H0A3, Class M2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-H0A3, Class M2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-H0A3, Class M2 11.345% (SOFR 30A + 6.00%), due 3/25/42 Series 2021-H0A3, Class B2 11.345% (SOFR 30A + 7.00%), due 1/25/31 Series 2021-H0A3, Class B2 11.345% (SOFR 30A + 7.00%), due 1/25/41 Series 2021-H0A3, Class B2 11.345% (SOFR 30A + 7.00%), due 1/25/41 Series 2021-H0A3, Class B2 13.145% (SOFR 30A + 7.00%), due 1/25/41 Series 2021-H0A3, Class B2 13.145% (SOFR 30A + 7.00%), due 1/25/41 Series 2021-H0A3, Class B2 13.145% (SOFR 30A + 7.00%), due 1/25/49 Series 201-H0A3, Class B2 13.145% (SOFR 30A + 7.00%), due 1/25/49 Series 201-H0A3, Class B2		3,355,000	3,433,937
Series 2021-H0A1, Class B2	•	1 105 000	1 171 520
10.345% (SOFR 30A + 5.00%), due 8/25/33 Series 2020-H0A1, Class B2 10.559% (SOFR 30A + 5.214%), due 1/25/50 Series 2022-H0A1, Class M2 10.595% (SOFR 30A + 5.25%), due 3/25/42 Series 2022-H0A3, Class M2 10.695% (SOFR 30A + 5.25%), due 8/25/42 Series 2022-H0A3, Class M2 10.695% (SOFR 30A + 5.35%), due 8/25/42 Series 2022-H0A3, Class M2 10.709% (SOFR 30A + 5.36%), due 1/25/50 Series 2021-H0A2, Class B2 10.709% (SOFR 30A + 5.364%), due 1/25/33 Series 2021-H0A5, Class B2 10.795% (SOFR 30A + 5.36%), due 1/25/34 Series 2021-H0A5, Class B2 10.845% (SOFR 30A + 5.50%), due 1/25/34 Series 2021-DNA5, Class B2 10.845% (SOFR 30A + 5.50%), due 1/25/34 Series 2021-DNA5, Class B2 11.945% (SOFR 30A + 6.50%), due 1/25/34 Series 2021-DNA5, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2021-DNA2, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2021-H0A4, Class B2 11.345% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-H0A4, Class B2 11.345% (SOFR 30A + 7.00%), due 10/25/33 Series 2021-H0A4, Class B2 12.345% (SOFR 30A + 7.00%), due 10/25/33 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.00%), due 1/25/31 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.00%), due 1/25/41 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.00%), due 1/25/41 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.00%), due 1/25/41 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.00%), due 1/25/41 Series 2021-DNA7, Class B2		1,105,000	1,171,559
Series 2020-H0A1, Class B2		2 218 200	2 425 506
10.559% (SOFR 30A + 5.214%), due 1/25/50 Series 2022-H0A1, Class M2 10.595% (SOFR 30A + 5.25%), due 3/25/42 Series 2022-H0A3, Class M2 10.695% (SOFR 30A + 5.35%), due 8/25/42 Series 2020-DNA1, Class B2 10.709% (SOFR 30A + 5.364%), due 1/25/50 Series 2020-DNA1, Class B2 10.709% (SOFR 30A + 5.364%), due 1/25/33 Series 2021-H0A2, Class B2 10.845% (SOFR 30A + 5.50%), due 1/25/34 Series 2021-DNA5, Class B2 10.845% (SOFR 30A + 5.50%), due 1/25/34 Series 2021-DNA6, Class M2 11.095% (SOFR 30A + 5.57%), due 9/25/42 Series 2021-DNA6, Class M2 11.095% (SOFR 30A + 6.50%), due 1/25/34 Series 2021-DNA6, Class M2 11.095% (SOFR 30A + 6.50%), due 1/25/34 Series 2021-DNA6, Class M2 11.095% (SOFR 30A + 6.50%), due 1/25/34 Series 2021-DNA6, Class M2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2021-DNA6, Class M2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA6, Class B2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA6, Class B2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA6, Class B2 11.345% (SOFR 30A + 7.00%), due 1/25/33 Series 2021-DNA6, Class B2 11.345% (SOFR 30A + 7.00%), due 1/25/34 Series 2021-DNA6, Class B2 11.345% (SOFR 30A + 7.00%), due 1/25/34 Series 2021-DNA6, Class B2 11.345% (SOFR 30A + 7.00%), due 1/25/34 Series 2021-DNA6, Class B1 12.345% (SOFR 30A + 7.00%), due 1/25/34 Series 2021-DNA7, Class B1 13.145% (SOFR 30A + 7.00%), due 1/25/34 Series 2021-DNA7, Class B1 13.145% (SOFR 30A + 7.00%), due 1/25/41 Series 2021-DNA7, Class B1 13.145% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B1 13.145% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41		2,010,300	2,400,000
Series 2022-H0A1, Class M2	,	2 465 000	2 574 165
10.595% (SOFR 30A + 5.25%), due 3/25/42 Series 2022+H0A3, Class M2 10.695% (SOFR 30A + 5.35%), due 8/25/42 Series 2020-DNA1, Class B2 10.709% (SOFR 30A + 5.364%), due 1/25/50 Series 2021-H0A2, Class B2 10.709% (SOFR 30A + 5.364%), due 1/25/33 Series 2021-H0A2, Class B2 10.795% (SOFR 30A + 5.45%), due 1/25/33 Series 2021-DNA5, Class B2 10.845% (SOFR 30A + 5.56%), due 1/25/34 Series 2021-DNA5, Class M2 11.095% (SOFR 30A + 5.75%), due 9/25/42 Series 2021-DNA5, Class M2 11.095% (SOFR 30A + 5.75%), due 9/25/42 Series 2021-DNA2, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2022-H0A2, Class B2 11.345% (SOFR 30A + 6.00%), due 1/25/34 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 6.00%), due 1/25/34 Series 2021-H0A4, Class B2 11.345% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-H0A4, Class B2 11.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 7.00%), due 9/25/49 Series 2019-H0A3, Class B2		2,400,000	2,374,103
Series 2022-H0A3, Class M2 10.695% (SOFR 30A + 5.35%), due 8/25/42 2,340,000 2,528,542 Series 2020-DNA1, Class B2 10.709% (SOFR 30A + 5.364%), due 1/25/50 750,000 796,77 Series 2021-H0A2, Class B2 10.785% (SOFR 30A + 5.45%), due 12/25/33 1,780,000 1,925,57 Series 2021-DNA5, Class B2 10.845% (SOFR 30A + 5.55%), due 1/25/34 3,130,000 3,380,17 Series 2022-DNA6, Class M2 11.095% (SOFR 30A + 5.75%), due 9/25/42 1,015,000 1,125,25 Series 2022-DNA6, Class M2 11.345% (SOFR 30A + 6.00%), due 8/25/33 1,330,000 1,491,15 Series 2022-H0A2, Class M2 11.345% (SOFR 30A + 6.00%), due 7/25/42 3,645,000 4,022,90 Series 2021-DNA3, Class B2 11.595% (SOFR 30A + 6.05%), due 10/25/33 2,110,000 2,392,04 Series 2021-DNA3, Class B2 11.595% (SOFR 30A + 7.00%), due 12/25/41 1,005,000 1,051,21 Series 2022-H0A1, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 721,000 797,36 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.00%), due 3/25/42 721,000 3,935,77 THUMC STACR Trust (a)(b) Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.00%), due 11/25/41 3,600,000 3,935,77 THUMC STACR Trust (a)(b) Series 2018-H0A3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 1,430,000 1,600,91		980 000	1 055 050
10.695% (SOFR 30A + 5.35%), due 8/25/42 2,340,000 2,528,542 Series 2020-DNA1, Class B2 10.709% (SOFR 30A + 5.364%), due 1/25/50 750,000 796,77 Series 2021-H0A2, Class B2 1,780,000 1,925,57 Series 2021-DNA5, Class B2 1,780,000 1,925,57 Series 2021-DNA5, Class B2 10.845% (SOFR 30A + 5.45%), due 1/25/34 3,130,000 3,380,17 Series 2022-DNA6, Class M2 1,015,000 1,125,28 Series 2022-DNA6, Class M2 1,015,000 1,125,28 Series 2021-DNA2, Class B2 1,015,000 1,125,28 Series 2021-DNA2, Class B2 1,345% (SOFR 30A + 6.00%), due 8/25/33 1,330,000 1,491,18 Series 2021-DNA2, Class M2 1,345% (SOFR 30A + 6.00%), due 8/25/33 3,645,000 4,022,90 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 6.00%), due 7/25/42 3,645,000 4,022,90 Series 2021-DNA3, Class B2 11.595% (SOFR 30A + 6.25%), due 10/25/33 2,110,000 2,392,04 Series 2021-DNA3, Class B2 11.595% (SOFR 30A + 7.00%), due 12/25/41 1,055,000 1,051,21 Series 2021-DNA7, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 721,000 797,36 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 3,660,000 3,935,77 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 3,660,000 3,935,77 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 3,660,000 3,935,77 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 3,660,000 3,935,77 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 3,660,000 3,935,77 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 3,660,000 3,935,77 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.614%), due 9/25/49 3,000		300,000	1,000,000
Series 2020-DNA1, Class B2 10.709% (SOFR 30A + 5.364%), due 1/25/50 Series 2021-HQA2, Class B2 10.795% (SOFR 30A + 5.45%), due 12/25/33 Series 2021-DNA5, Class B2 10.845% (SOFR 30A + 5.45%), due 12/25/34 Series 2021-DNA6, Class M2 11.095% (SOFR 30A + 5.50%), due 1/25/34 Series 2022-DNA6, Class M2 11.095% (SOFR 30A + 5.75%), due 9/25/42 Series 2021-DNA2, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2022-HDA2, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2022-HDA3, Class B2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 7.00%), due 10/25/33 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 7.00%), due 11/25/41 Series 2021-DNA7, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 HLMC STACR Tiust (a)(b) Series 2019-HOA3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-HOA3, Class B2		2 340 000	2 528 547
10.709% (SOFR 30A + 5.364%), due 1/25/50 Series 2021-HQA2, Class B2 10.795% (SOFR 30A + 5.45%), due 12/25/33 Series 2021-DNA5, Class B2 10.845% (SOFR 30A + 5.50%), due 1/25/34 Series 2022-DNA6, Class M2 11.095% (SOFR 30A + 5.75%), due 9/25/42 Series 2021-DNA2, Class M2 11.095% (SOFR 30A + 6.05%), due 9/25/42 Series 2021-DNA2, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2022-HDA2, Class M2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-BNA3, Class B2 11.345% (SOFR 30A + 6.05%), due 10/25/33 Series 2021-HDA3, Class B2 11.345% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-HDA4, Class B2 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2022-HDA1, Class B1 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 HLCS TACR Trust (a)(b) Series 2021-DNA3, Class B2 13.145% (SOFR 30A + 7.60%), due 11/25/41 HLCS TACR Trust (a)(b) Series 2021-DNA3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-HOA3, Class B2		2,010,000	2,020,017
Series 2021-H0A2, Class B2 10.795% (SOFR 30A + 5.45%), due 12/25/33 Series 2021-DNA5, Class B2 10.845% (SOFR 30A + 5.50%), due 1/25/34 Series 2022-DNA6, Class M2 11.095% (SOFR 30A + 5.50%), due 9/25/42 Series 2022-DNA6, Class M2 11.095% (SOFR 30A + 5.75%), due 9/25/42 Series 2021-DNA2, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2021-DNA2, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2021-DNA3, Class M2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 6.05%), due 10/25/33 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2022-H0A4, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 11.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 11.345% (SOFR 30A + 7.80%), due 11/25/41 Series 2021-DNA7, Class B2 11.345% (SOFR 30A + 7.80%), due 11/25/41 Series 2021-DNA7, Class B2 11.345% (SOFR 30A + 7.80%), due 11/25/41 Series 2021-DNA7, Class B2 11.345% (SOFR 30A + 7.80%), due 11/25/41 Series 2021-DNA7, Class B2 11.345% (SOFR 30A + 7.80%), due 11/25/41 Series 2021-DNA7, Class B2		750 000	796,776
10.795% (SOFR 30A + 5.45%), due 12/25/33 Series 2021-DNA5, Class B2 10.845% (SOFR 30A + 5.50%), due 1/25/34 Series 2022-DNA6, Class M2 11.095% (SOFR 30A + 5.75%), due 9/25/42 Series 2021-DNA2, Class M2 11.095% (SOFR 30A + 5.75%), due 9/25/42 Series 2021-DNA2, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2022-H0A2, Class M2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 6.00%), due 10/25/33 Series 2021-DNA3, Class B2 11.595% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-H0A4, Class B2 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2022-H0A1, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 HLMC STAGR Trust (a)(b) Series 2019-H0A3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-H0A2, Class B2		. 65,666	
Series 2021-DNA5, Class B2 10.845% (SOFR 30A + 5.50%), due 1/25/34 Series 2022-DNA6, Class M2 11.095% (SOFR 30A + 5.75%), due 9/25/42 Series 2021-DNA2, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2022-H0A2, Class M2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA3, Class B2 11.595% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-H0A4, Class B2 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2022-H0A1, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 HLMC STACR Trust (a)(b) Series 2019-H0A3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-H0A2, Class B2		1.780.000	1.925.578
10.845% (SOFR 30A + 5.50%), due 1/25/34 Series 2022-DNA6, Class M2 11.095% (SOFR 30A + 5.75%), due 9/25/42 Series 2021-DNA2, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2022-H0A2, Class M2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA3, Class B2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA3, Class B2 11.595% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-H0A4, Class B2 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2022-H0A1, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 HLMC STACR Trust (a)(b) Series 2019-H0A3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-H0A2, Class B2		1,7.00,000	1,020,010
Series 2022-DNA6, Class M2 11.095% (SOFR 30A + 5.75%), due 9/25/42 Series 2021-DNA2, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2022-HQA2, Class M2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA3, Class B2 11.595% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-HQA4, Class B2 11.595% (SOFR 30A + 7.00%), due 12/25/41 Series 2021-HQA4, Class B1 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2022-HQA1, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 HLMC STACR Trust (a)(b) Series 2019-HQA3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-HQA2, Class B2	•	3.130.000	3,380,178
11.095% (SOFR 30A + 5.75%), due 9/25/42 Series 2021-DNA2, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2022-HQA2, Class M2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA3, Class B2 11.595% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-DNA3, Class B2 11.595% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-HQA4, Class B2 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2022-HQA1, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 Series 2019-HQA3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-HQA2, Class B2		5,755,555	0,000,110
Series 2021-DNA2, Class B2 11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2022-HQA2, Class M2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA3, Class B2 11.595% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-HQA4, Class B2 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2022-HQA1, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2022-HQA1, Class B1 12.345% (SOFR 30A + 7.80%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 HLMC STACR Trust (a)(b) Series 2019-HQA3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-HQA2, Class B2		1.015.000	1,125,255
11.345% (SOFR 30A + 6.00%), due 8/25/33 Series 2022-HQA2, Class M2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA3, Class B2 11.595% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-HQA4, Class B2 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2022-HQA1, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 THLMC STACR Trust (a)(b) Series 2019-HQA3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-HQA2, Class B2		7	, , , , , ,
Series 2022-HQA2, Class M2 11.345% (SOFR 30A + 6.00%), due 7/25/42 Series 2021-DNA3, Class B2 11.595% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-HQA4, Class B2 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2022-HQA1, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 HLMC STACR Trust (a)(b) Series 2019-HQA3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-HQA2, Class B2		1,330,000	1,491,151
Series 2021-DNA3, Class B2 11.595% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-HQA4, Class B2 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2022-HQA1, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 FHLMC STACR Trust (a)(b) Series 2019-HQA3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-HQA2, Class B2			
11.595% (SOFR 30A + 6.25%), due 10/25/33 Series 2021-HQA4, Class B2 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2022-HQA1, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 **HLMC STACR Trust (a)(b) Series 2019-HQA3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-HQA2, Class B2	11.345% (SOFR 30A + 6.00%), due 7/25/42	3,645,000	4,022,907
Series 2021-HQA4, Class B2 12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2022-HQA1, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 HLMC STACR Trust (a)(b) Series 2019-HQA3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-HQA2, Class B2	Series 2021-DNA3, Class B2		
12.345% (SOFR 30A + 7.00%), due 12/25/41 Series 2022-HQA1, Class B1 12.345% (SOFR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 HLMC STACR Trust (a)(b) Series 2019-HQA3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-HQA2, Class B2	11.595% (SOFR 30A + 6.25%), due 10/25/33	2,110,000	2,392,040
Series 2022-HQA1, Class B1 12.345% (S0FR 30A + 7.00%), due 3/25/42 Series 2021-DNA7, Class B2 13.145% (S0FR 30A + 7.80%), due 11/25/41 5HLMC STACR Trust (a)(b) Series 2019-HQA3, Class B2 12.959% (S0FR 30A + 7.614%), due 9/25/49 Series 2018-HQA2, Class B2	Series 2021-HQA4, Class B2		
12.345% (SOFR 30A + 7.00%), due 3/25/42 721,000 797,36 Series 2021-DNA7, Class B2 13.145% (SOFR 30A + 7.80%), due 11/25/41 3,660,000 3,935,77 FHLMC STACR Trust (a)(b) Series 2019-HQA3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 1,430,000 1,600,91 Series 2018-HQA2, Class B2	12.345% (SOFR 30A + 7.00%), due 12/25/41	1,005,000	1,051,210
Series 2021-DNA7, Class B2 13.145% (S0FR 30A + 7.80%), due 11/25/41 3,660,000 3,935,77 FHLMC STACR Trust (a)(b) Series 2019-HQA3, Class B2 12.959% (S0FR 30A + 7.614%), due 9/25/49 Series 2018-HQA2, Class B2	Series 2022-HQA1, Class B1		
13.145% (S0FR 30A + 7.80%), due 11/25/41 3,660,000 3,935,77 FHLMC STACR Trust (a)(b) Series 2019-HQA3, Class B2 12.959% (S0FR 30A + 7.614%), due 9/25/49 1,430,000 1,600,91 Series 2018-HQA2, Class B2	12.345% (SOFR 30A + 7.00%), due 3/25/42	721,000	797,361
FHLMC STACR Trust (a)(b) Series 2019-HQA3, Class B2 12.959% (S0FR 30A + 7.614%), due 9/25/49 Series 2018-HQA2, Class B2 1,430,000 1,600,91	Series 2021-DNA7, Class B2		
Series 2019-HQA3, Class B2 12.959% (SOFR 30A + 7.614%), due 9/25/49 Series 2018-HQA2, Class B2 1,430,000 1,600,91	13.145% (SOFR 30A + 7.80%), due 11/25/41	3,660,000	3,935,779
12.959% (SOFR 30A + 7.614%), due 9/25/49 1,430,000 1,600,91 Series 2018-HQA2, Class B2	FHLMC STACR Trust (a)(b)		
Series 2018-HQA2, Class B2	Series 2019-HQA3, Class B2		
	12.959% (SOFR 30A + 7.614%), due 9/25/49	1,430,000	1,600,917
16.459% (SOFR 30A + 11.114%), due 10/25/48 2,380,000 2,995,82	Series 2018-HQA2, Class B2		
	16.459% (SOFR 30A + 11.114%), due 10/25/48	2,380,000	2,995,825

Whole Lean (Cellateralized Mortgage Obligations) FMMA Series 2018-COB, Class 281 9.559% (SOFR 30A + 4.214%), due 3/25/31 (b) \$ 2.385,000 \$ 2.606,352 FMMA Connecticut Avenue Securities Series 2021-ROC, Class 282 11.545% (SOFR 30A + 4.214%), due 11/25/41 (a)(b) 3.890,000 4.061,721 Calton Funding Mortgage Tust Series 2021-ROC, Class 281 4.50%, due 10/25/58 (a)(b) 346,658 326,456 Series 2017-AR3, Class A1 3.890,000 4.061,721 Series 2017-AR3, Class A1 3.890,000 4.061,721 Series 2017-AR3, Class A1 3.890,000 4.061,721 Series 2007-AR3, Class A1 3.890,000 3.890,000 4.061,721 Series 2007-AR3, Class A1 3.890,000 3.890,000 3.890,000 Series 2007-AR3, Class A1 3.890,000 3.890,000 3.890,000 Series 2007-AR3, Class A1 3.890,000 3.890,000 3.890,000 Series 2007-AR3, Class A1 3.890,000 3.260,300 Series 2007-AR3, Class A1 3.890,000 3.790,370 Series 2007-AR3, Class A1 3.890,000 3.790,370 Series 2007-AR3, Class A1 3.890,000 3.790,370 Series 2007-AR3, Class A1 3.890,000 3.990,470 Series 2007-AR3, Class A1 3.890,000 3.990,470 Series 2007-AR3, Class A1 3.990,000 3.990,470 Series		Principal Amount	Value
FAMA Series 2018-C06, Class 281 3.559% (DRF 300.4 + 4.214%), due 3/25/31 (b) \$ 2,085,509 (SDF 300.4 + 4.214%), due 3/25/31 (b) \$ 2,085,300 (SDF 300.4 + 4.214%), due 3/25/31 (b) \$ 3,890,000 (A,061,721 (Sation Funding Mortgage Irust (Sation Fund	Mortgage-Backed Securities		
Series 2018-C06, Class 281 3.559% (SOFR 30A + 2.414%), due 3/25/31 (b) \$.2,865,004 \$.2,865,005 \$.2,865,00	Whole Loan (Collateralized Mortgage Obligations)		
9.569% (SOFR 30A + 4.214%), due 3/25/31 (b) \$ 2,006,352 PRIMA Connectout Avenue Securities Series 2021 - 10.565% (SOFR 30A + 6.20%), due 11/25/41 (a)(b) 3,890,000 4,061,721 Saries 2021 - 10.565% (SOFR 30A + 6.20%), due 11/25/41 (a)(b) 346,658 326,456 Erace Prima Mortagage Trust Series 2021 - 7.413, Clasas A1 4.50%, due 10/25/568 (a)(f) 346,658 326,456 Erace 2027 - 7.413, Clasas A1 5.84% (1 Morth SOFR + 0.554%), due 6/25/37 (b) 336,229 290,530 Harbot/Wew Mortage Loan Trust Series 2007 - 3, Clasa 2A1A 5.84% (1 Morth SOFR + 0.514%), due 6/19/37 (b) 1,169,771 MSCFR Alternative Loan Trust Series 2007 - 3, Clasas 2A1A 5.64% (1 Morth SOFR + 0.514%), due 5/19/37 (b) 1,169,771 MSCFR Alternative Loan Trust Series 2005 - 6, Clasas 1A2 5.50%, due 12/25/55 Series 2005 - 6, Clasas 1A2 5.50%, due 12/25/55 Series 2005 - 4, Clasas 1A3 5.75%, due 12/25/55 Series 2005 - 4, Clasas 1A3 5.75%, due 12/25/55 (a)(f) 2,261,610 Series 2005 - 4, Clasas 1A3 5.75%, due 12/25/55 (a)(f) 2,261,610 Series 2005 - 4, Clasas 1A3 5.75%, due 12/25/56 (a)(f) 2,261,610 Series 2005 - 4, Clasas 1A3 5.75%, due 12/25/56 (a)(f) 3,261,610 Series 2005 - 4, Clasas 1A3 5.75%, due 12/25/56 (a)(f) 3,261,610 Series 2005 - 4, Clasas 1A3 5.75%, due 12/25/56 (a)(f) 3,261,610 Series 2005 - 4, Clasas 1A3 5.75%, due 12/25/56 (a)(f) 3,261,610 Series 2005 - 4, Clasas 1A3 5.75%, due 9/25/61 (a)(f) 3,261,610 Series 2005 - 4, Clasas 1A3 5.75%, due 9/25/61 (a)(f) 3,261,610 Series 2005 - 7, Clasas 1B3 5.75%, due 9/25/61 (a)(f) 3,261,610 Series 2016 - 7, Clasas 1B3 5.75%, due 9/25/61 (a)(f) 3,261,610 Series 2016 - 7, Clasas 1B3 5.75%, due 9/25/61 (a)(f) 3,261,610 Series 2016 - 7, Clasas 1B3 5.75%, due 9/25/61 (a)(f) 3,261,610 Series 2016 - 7, Clasas 1B3 5.75%, due 9/25/61 (a)(f) 5,261,610 Series 2016 - 7, Clasas 1B3 5.75%, due 9/25/61 (a)(f) 5,261,610 Series 2016 - 7, Clasas 1B3 5.75%, due 9/25/61 (a)(f) 5,261,610 Series 2016 - 7, Clasas 1B3 5.75%, due 9/25/61 (a)(f) 5,261,610 Series 2016 - 7, Clasas 1B3 5.75%, due 9/25/61 (a)(f) 5,261,610 Series 2016 - 7, Clasas 1B3 5.75%, du	FNMA		
FNMA Consectical Avenue Securities Series 2021-RD2, Case 3829 1.545% (SDPI 30A + 6.20%), due 11/25/41 (a)(b) 3.890,000 4.061,721 Saries 2018-2, Class A51 4.50%, due 10/25/58 (a)(f) 3.46,58 326,456 Series 2018-2, Class A51 4.50%, due 10/25/58 (a)(f) 3.46,58 Series 2007-AR3, Class A1 3.89% (1 Month SDFR + 0.54%), due 6/25/37 (b) 3.89% (1 Month SDFR + 0.54%), due 6/25/37 (b) 3.89% (1 Month SDFR + 0.54%), due 6/25/37 (b) 3.89% (1 Month SDFR + 0.54%), due 6/25/37 (b) 3.89% (1 Month SDFR + 0.54%), due 5/19/37 (b) 3.89% (1 Month SDFR + 0.54%), due 5/19/37 (b) 3.89% (1 Month SDFR + 0.54%), due 5/19/37 (b) 3.89% (1 Month SDFR + 0.54%), due 5/19/37 (b) 3.89% (1 Month SDFR + 0.54%), due 5/19/37 (b) 3.89% (1 Month SDFR + 0.54%), due 5/19/37 (b) 3.89% (1 Month SDFR + 0.54%), due 5/19/37 (b) 3.89% (1 Month SDFR + 0.54%), due 5/19/37 (b) 3.89% (1 Month SDFR + 0.54%), due 5/19/37 (b) 3.89% (1 Month SDFR + 0.54%), due 5/19/37 (b) 3.89% (1 Month SDFR + 0.54%), due 5/19/37 (b) 3.89% (1 Month SDFR + 0.54%), due 5/19/37 (b) 3.89% (1 Month SDFR + 0.55%), due 1/25/53 (a) 3.89% (1 Month SDFR + 0.55%), due 1/25/53 (a) 3.89% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.89% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.80% (1 Month SDFR + 0.55%), due 1/25/58 (a)(b) 3.8	Series 2018-C06, Class 2B1		
Series 2021-R02, Class 282	9.559% (SOFR 30A + 4.214%), due 3/25/31 (b)	\$ 2,385,000	\$ 2,606,352
11.545% (SOFR 30A + 6.20%), due 11/25/41 (a)(b) Galton Funding Mortgage Trust Series 2018 - 2, Class As1 4.50%, due 10/25/58 (a)(b) 3.46,658 3.26,456 GroenPoint Mortgage Funding Trust Series 2017 - 2, Class As1 5.89% (1 Month SOFR + 0.554%), due 6/25/37 (b) 3.36,229 2.90,530 Harbor/Wew Mortgage Loan Trust Series 2007 - 3, Class 2A1 5.89% (1 Month SOFR + 0.554%), due 5/19/37 (b) 3.68,9% (1 Month SOFR + 0.554%), due 5/19/37 (b) 3.76%, due 12/25/35 3.11,37,827 3.749,759 Series 2005 - 5, Class 3A1 5.75%, due 9/25/55 3.1,33,546 3.75%, due 12/25/35 3.1,33,546 3.75%, due 12/25/35 3.1,33,546 3.75%, due 12/25/36 3.1,33,546 3.75%, due 12/25/36 3.1,33,546 3.75%, due 12/25/36 3.1,33,546 3.75%, due 12/25/36 3.33,31,704 3.33,31,70	FNMA Connecticut Avenue Securities		
Salton Funding Mortgage Trust Series 2018-2, Class A61 346,668 326,466 326,4	•		
Series 2018-2, Class A51 A 5.0%, due 10/25/58 (pt)		3,890,000	4,061,721
4.50%, due 10/25/58 (a)(f) GreenPoint Mortgage Funding Tixet Series 2007-43, Class A1 5.89% (1 Month SOFR + 0.554%), due 6/25/37 (b) 1.589% (1 Month SOFR + 0.554%), due 6/25/37 (b) 1.589% (1 Month SOFR + 0.554%), due 6/25/37 (b) 1.589% (1 Month SOFR + 0.554%), due 6/25/37 (b) 1.589% (1 Month SOFR + 0.554%), due 6/25/37 (b) 1.68,49% (1 Month SOFR + 0.514%), due 5/19/37 (b) 1.68,49% (1 Month SOFR + 0.514%), due 5/19/37 (b) 1.68,49% (1 Month SOFR + 0.514%), due 5/19/37 (b) 1.68,49% (1 Month SOFR + 0.514%), due 5/19/37 (b) 1.169,771 1.589% (2 Lass 142 5.50%, due 12/25/35 1.137,827 7.49,759 Series 2005-6, Class 3A1 5.50%, due 8/25/35 1.433,546 7.19,910 1.4			
GreenPoint Mortgage Funding Trust Series 2007-AR3, Class A1 336,229 290,530 HarborNiew Mortgage Loan Trust Series 2007-3, Class 2A1A 1,263,016 1,169,771 MASTR Alternative Loan Trust Series 2007-3, Class 2A1A 1,263,016 1,169,771 MASTR Alternative Loan Trust Series 2005-6, Class 1A2 1,137,827 749,759 5.50%, due 12/25/55 1,137,827 749,759 Series 2005-5, Class 3A1 719,910 5.75%, due 8/25/35 1,433,546 719,910 1,265,352 Series 2019-4A, Class B6 4,060%, due 12/25/58 (a)f) 2,361,906 1,265,352 OBX Trust Series 2021-4NDM1, Class A1 2,305%, due 11/25/61 (a)f) 888,589 768,182 Onsiow Bay Mortgage Loan Trust Series 2021-4NDM2, Class A1 4,048,240 3,331,704 Series 2021-4NDM3, Class A1 3,957, due 10/25/61 (a)f) 3,391,704 569,182 Onsiow Bay Mortgage Trust (a) 3,910,145 280,501 569,082 569,082 569,082 569,082 569,082 569,082 569,082 569,082 569,082 569,082 569,082 569,			
Series 2007-AR3, Class A1 5.89% (1 Month SOFR + 0.554%), due 6/25/37 (b) AlthoroView Mortgage Loan Trust Series 2007-3, Class A1 5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) Althoroview Mortgage Loan Trust Series 2005-6, Class 1A2 5.50%, due 12/25/35 1,137,827 749,759 Series 2005-5, Class 3A1 5.75%, due 8/25/35 1,433,546 719,910 New Residential Mortgage Loan Trust Series 2005-8, Class 3A1 5.75%, due 8/25/35 1,433,546 719,910 New Residential Mortgage Loan Trust Series 2019-4A, Class B6 4.606%, due 12/25/58 (a)(f) 2,361,906 2,361		346,658	326,456
5.89% (1 Month SOFR + 0.554%), due 6/25/37 (b) Aarbor/lew Mortgage Loan Trust Series 2007-3, Class 241A 5.49% (1 Month SOFR + 0.514%), due 5/19/37 (b) 1,263,016 1,169,771 MASTR Alternative Loan Trust Series 2005-6, Class 142 5.50%, due 12/25/35 8eries 2005-5, Class 341 5.75%, due 8/25/35 1,433,546 7,19,910 New Residential Mortgage Loan Trust Series 2005-6, Class 142 5.75%, due 8/25/35 8eries 2005-8, Class 341 5.75%, due 8/25/35 8eries 2005-8, Class 341 5.75%, due 8/25/35 8eries 2005-8, Class 341 5.75%, due 8/25/36 8eries 2005-8, Class 341 5.75%, due 8/25/36 8eries 2005-8, Class 341 5.75%, due 8/25/36 8eries 2005-9, Class 341 8eries 2005-9, Class 341 8eries 2005-1, Class 341 8eries 2005-1, Class 341 8eries 2005-1, Class 341 8eries 2002-1, MOM, Class A1 8eries 2002-1, MOM, Class A1 8eries 2001-1, MOM, Class A1 8eries 2001-1, MOM, Class A1 8eries 2001-1, Class B1 8eries 2006-1, Class			
HarborView Mortgage Loan Trust Series 2007-3, Class 2A1A 1,263,016 1,169,771 MASTR Alternative Loan Trust Series 2005-6, Class 1A2 1,137,827 749,759 5,569, due 12/25/35 1,137,827 749,759 5,579, due 8/25/35 1,433,546 719,910 7,9910 7			
Series 2007-3, Class 2A1A 5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) MASTR Alternative Loan Trust Series 2005-6, Class 1A2 5.50%, due 12/25/35 1,137,827 749,759 Series 2005-5, Class 3A1 5.75%, due 8/25/35 1,433,546 719,910 New Residential Mortgage Loan Trust Series 2019-4A, Class B6 4.606%, due 12/25/58 (a)(f) 2,361,906 2,361,90		336,229	290,530
5.849% (1 Month SOFR + 0.514%), due 5/19/37 (b) MASTR Alternative Loan Trust Series 2005- 6, class 1A2 5.50%, due 12/25/35 Series 2005- 5, class 3A1 5.75%, due 8/25/59 New Residential Mortgage Loan Trust Series 2019-4A, Class B6 4.600%, due 12/25/58 (a)(f) 2,361,906 1,265,352 OBX Trust Series 2022-NOM1, Class A1 2,305%, due 11/25/61 (a)(f) Onslow Bay Mortgage Loan Trust Series 2021-4, Olass A1 1,957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Sequiola Mortgage Trust (a) Series 2021-1,00M4, Class A1 1,957%, due 10/25/61 (a)(f) Series 2021-1,00M4, Class B6 4,048,240 3,331,704 Sequiola Mortgage Trust (a) Series 2021-1,00M4, Class B3 4,257%, due 9/25/46 (f)(f)(f) Series 2018-1, Class B3 4,257%, due 9/25/48 (f) Series 2018-1, Class B3 4,257%, due 9/25/48 (f) Series 2018-1, Class B1 9,569% (SOFR 30A + 4,314%), due 2/25/47 (a)(b) Wand Mortgage Pass-Through Certificates Trust Series 2016-A9, Class 2A 6,106% (12 Month Monthly Treasury Average Index + 1,048%), due 8/25/46 (b) 518,002 Total Mortgage-Backed Securities			
MASTR Alternative Loan Trust Series 2005-6, Class 1A2 5.50%, due 12/25/35 5.75%, due 8/25/35 1,137,827 749,759 Series 2005-5, Class 3A1 5.75%, due 8/25/35 1,433,546 719,910 New Residential Mortgage Loan Trust Series 2019-4A, Class B6 4.606%, due 12/25/58 (a)(f) 2,361,906 2,36			
Series 2005-6, Class 1A2 1,137,827 749,759 Series 2005-5, Class 3A1 1,433,546 719,910 New Residential Mortgage Loan Trust 78,600 1,265,352 Series 2019-4A, Class B6 2,361,906 1,265,352 4,606%, due 12/25/58 (a)(f) 2,361,906 1,265,352 OBX Trust 888,589 768,182 Series 2022-NOM1, Class A1 888,589 768,182 CINSIOW Bay Mortgage Loan Trust 78,182 Series 2021-NOM4, Class A1 4,048,240 3,331,704 1,957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Series 2021-NOM4, Class A1 3,957,00 3,911,45 280,501 Series 2021-4, Class A1 1,107,766 3,910,145 280,501 Series 2018-7, Class B3 3,910,145 280,501 280,501 Series 2018-7, Class B3 1,297,621 1,107,766 31,707,766 STACR Trust 59659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 Wahu Mortgage Pass-Through Certificates Trust 3,95,000 3,709,037 Wahu Mortgage Pass-Through Certificates Trust 3,100,000 3,100,000 3,100,000 3,100,		1,263,016	1,169,771
5.50%, due 12/25/35 1,137,827 749,759 Series 2005-5, Class 3A1 5.75%, due 8/25/35 1,433,546 719,910 New Residential Mortgage Loan Trust Series 2019-4A, Class B6 4.606%, due 12/25/58 (a)(f) 2,361,906 1,265,352 OBX Trust Series 2022-NOM1, Class A1 2.305%, due 11/25/61 (a)(f) 888,589 768,182 Onslow Bay Mortgage Loan Trust Series 2021-NOM4, Class A1 1.957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Sequioia Mortgage Trust (a) Series 2021-NOM4, Class A1 0.167%, due 6/25/51 (b)(f) 33,910,145 280,501 Series 2018-7, Class B3 4.257%, due 9/25/48 (f) 1,297,621 1,107,786 STACR Trust Series 2018-4, Salss B1 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) WaMu Mortgage Pass-Through Certificates Trust Series 2006-AP9, Class 2A 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities			
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New Residential Mortgage Loan Trust Series 2019-4A, Class B6 4.606%, due 12/25/58 (a)(f) 2,361,906 1,265,352 OBX Trust Series 2022-NOM1, Class A1 2.305%, due 11/25/61 (a)(f) 888,589 768,182 Onslow Bay Mortgage Loan Trust Series 2021-NOM4, Class A1 1.957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Series 2021-4, Class A1 Series 2021-4, Class A1 0.167%, due 6/25/51 (i)(f) 33,910,145 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 9,659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6,106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities	·		740.040
Series 2019-4A, Class B6 4.606%, due 12/25/58 (a)(f) 2,361,906 1,265,352 OBX Trust Series 2022-NOM1, Class A1 2.305%, due 11/25/61 (a)(f) 888,589 768,182 Onslow Bay Mortgage Loan Trust Series 2021-NOM4, Class A1 1,957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Series 2021-4, Class A1 0,167%, due 6/25/51 (i)(i) 33,910,145 280,501 Series 2018-7, Class B3 4,257%, due 9/25/48 (f) 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 9,659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 Walu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6,106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 6,106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 137,866,428		1,433,546	/19,910
4.606%, due 12/25/58 (a)(f) 2,361,906 1,265,352 OBX Trust Series 2022-NQM1, Class A1 2.305%, due 11/25/61 (a)(f) 888,589 768,182 Onslow Bay Mortgage Loan Trust Series 2021-NQM4, Class A1 1.957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Sequia Mortgage Trust (a) 4,048,240 3,331,704 Sequia Mortgage Trust (a) 5eries 2021-4, Class A1 0.167%, due 6/25/51 (i)(i) 33,910,145 280,501 Series 2018-7, Class B3 4.257%, due 9/25/48 (f) 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities			
OBX Trust Series 2022-NOM1, Class A1 2.305%, due 11/25/61 (a)(f) 888,589 768,182 Onslow Bay Mortgage Loan Trust Series 2021-NQM4, Class A1 1.957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Sequoia Mortgage Trust (a) Series 2021-4, Class A1 0.167%, due 6/25/51 (i)(f) 33,910,145 280,501 Series 2018-7, Class B3 4.257%, due 9/25/48 (f) 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428		0.004.000	
Series 2022-NOM1, Class A1 888,589 768,182 2.305%, due 11/25/61 (a)(f) 888,589 768,182 Onslow Bay Mortgage Loan Trust Series 2021-NOM4, Class A1 1.957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Sequoia Mortgage Trust (a) Series 2021-4, Class A1 0.167%, due 6/25/51 (i)(j) 33,910,145 280,501 Series 2018-7, Class B3 4.257%, due 9/25/48 (f) 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		2,361,906	1,265,352
2.305%, due 11/25/61 (a)(f) 888,589 768,182 Onslow Bay Mortgage Loan Trust Series 2021-NQM4, Class A1 1.957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Sequoia Mortgage Trust (a) Series 2021-4, Class A1 0.167%, due 6/25/51 (i)(i) 33,910,145 280,501 Series 2018-7, Class B3 4.257%, due 9/25/48 (f) 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities			
Onslow Bay Mortgage Loan Trust Series 2021-NDM4, Class A1 1.957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Sequoia Mortgage Trust (a) Series 2021-4, Class A1 33,910,145 280,501 0.167%, due 6/25/51 (i)(i) 33,910,145 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 51,297,621 1,107,786 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		000 500	700 100
Series 2021-NQM4, Class A1 4,048,240 3,331,704 Sequoia Mortgage Trust (a) 5eries 2021-4, Class A1 33,910,145 280,501 0.167%, due 6/25/51 (i)(j) 33,910,145 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust 5eries 2018-HRP2, Class B1 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust 5eries 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		888,589	768,182
1.957%, due 10/25/61 (a)(f) 4,048,240 3,331,704 Sequoia Mortgage Trust (a) 3 33,910,145 280,501 Series 2021-4, Class A1 33,910,145 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust 5 33,95,001 3,709,037 Series 2018-HRP2, Class B1 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust 5 414,552 Series 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities			
Sequoia Mortgage Trust (a) 38 Series 2021-4, Class A1 0.167%, due 6/25/51 (i)(i) 33,910,145 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 4.257%, due 9/25/48 (f) 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 518,802 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 518,802 414,552 137,866,428 Total Mortgage-Backed Securities 137,866,428 137,866,428 137,866,428		4.040.040	0.004.704
Series 2021-4, Class A1 33,910,145 280,501 0.167%, due 6/25/51 (i)(j) 33,910,145 280,501 Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 3,395,000 3,709,037 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust 5eries 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		4,048,240	3,331,704
0.167%, due 6/25/51 (i)(i) 33,910,145 280,501 Series 2018-7, Class B3 4.257%, due 9/25/48 (f) 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities			
Series 2018-7, Class B3 1,297,621 1,107,786 STACR Trust 1,297,621 1,107,786 Series 2018-HRP2, Class B1 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust 5eries 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 Total Mortgage-Backed Securities	,	22 010 145	000 501
4.257%, due 9/25/48 (f) 1,297,621 1,107,786 STACR Trust Series 2018-HRP2, Class B1 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		33,910,145	280,501
STACR Trust Series 2018-HRP2, Class B1 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		1 207 621	1 107 706
Series 2018-HRP2, Class B1 3,395,000 3,709,037 9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust 5eries 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		1,297,021	1,107,700
9.659% (SOFR 30A + 4.314%), due 2/25/47 (a)(b) 3,395,000 3,709,037 WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities			
WaMu Mortgage Pass-Through Certificates Trust Series 2006-AR9, Class 2A 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		2 205 000	2 700 027
Series 2006-AR9, Class 2A 518,802 414,552 6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities		3,393,000	3,709,037
6.106% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b) 518,802 414,552 137,866,428 Total Mortgage-Backed Securities			
Total Mortgage-Backed Securities 137,866,428		510 000	414 550
Total Mortgage-Backed Securities	0.100 /0 (12 MUTHIT MUTHING HEASULY AVELAGE HIVEX + 1.040%), UUE 0/23/40 (D)	516,802	
			137,866,428
(Cost \$272,304,185) <u>275,923,928</u>	Total Mortgage-Backed Securities		
	(Cost \$272,304,185)		275,923,928

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

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

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

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

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

Investments in Affiliates (in 000's)

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

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

Futures Contracts

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

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

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

Abbreviation(s):

FHLMC—Federal Home Loan Mortgage Corp.

FNMA—Federal National Mortgage Association

GNMA—Government National Mortgage Association

REMIC—Real Estate Mortgage Investment Conduit

SOFR—Secured Overnight Financing Rate

STACR—Structured Agency Credit Risk

USISDA—U.S. International Swaps and Derivatives Association

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

,	•				
Description	М	Quoted Prices in Active arkets 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	\$	_	\$ 96,835,777	\$ —	\$ 96,835,777
Corporate Bonds		_	216,925,130	_	216,925,130
Foreign Government Bonds		_	13,443,762	_	13,443,762
Loan Assignments		_	2,645,024	_	2,645,024
Mortgage-Backed Securities		_	275,923,928	_	275,923,928
Municipal Bond		_	1,929,161	_	1,929,161
U.S. Government & Federal Agencies			71,312,877		71,312,877
Total Long-Term Bonds			679,015,659		679,015,659
Common Stocks		165,297	_	_	165,297
Short-Term Investments					
Affiliated Investment Company	1	1,866,584	_	_	11,866,584
Unaffiliated Investment Company		172,139		_	172,139
U.S. Treasury Debt			15,751,647		15,751,647
Total Short-Term Investments	1	2,038,723	15,751,647		27,790,370
Total Investments in Securities	1	2,204,020	694,767,306		706,971,326
Other Financial Instruments					
Futures Contracts (b)		3,231,007		_=	3,231,007
Total Investments in Securities and Other Financial Instruments	\$ 1	5,435,027	\$ 694,767,306	<u>\$ —</u>	\$ 710,202,333

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

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