MainStay MacKay Strategic Bond Fund Portfolio of Investments January 31, 2023[†] (Unaudited)

Assert-Backed Securities 14.5% Automobile Asset-Backed Securities 7.4% Automobile Asset-Backed Securities 7.4% American Credit Acceptance Receivables Trust (a) 5 (1,605,908) Series 2021-4, Class D 1,715,000 \$ 1,605,908 Series 2022-1, Class D 1,82%, due 2/14/28 1,520,000 2,050,680 Series 2022-1, Class D 2,210,000 2,050,680 3,88%, due 4/13/26 1,303,769 1,297,780 4,818 Budget Rental Car Funding AESOP LLC (a) 2,000,000 1,774,986 Series 2020-1, A, Class A 2,000,000 1,165,515 Series 2020-1A, Class A 2,002,000 1,774,986 2,02%, due 8/20/26 5,000,000 5,24,698 QPS Auto Receivables Trust (a) 5,000,000 5,24,698 QPS Auto Receivables Trust (a) 2,000,000 2,790,433 Series 2021-1, Class E 3,21%, due 9/15/28 1,720,000 2,790,433 Series 2021-1, Class E 4,22%, due 9/15/28 1,720,000 2,128,413 Series 2021-1, Class E 4,22%, due 9/15/29 2,128,413 3,616 Series 2021-1, Class		Principal Amount	Value
American Credit Acceptance Receivables Trust (a) Series 2002 1-, Class D 1,605,998 Series 2002 1-, Class D 2,409, due 3/13/26 Series 2002 2-, Class C 3,889, due 4/13/26 Avis Budgert Rental Cer Funding AESOP LLC (a) Series 2002 1-, Class A 1,369, due 8/20/27 Series 2002 1-, Class A 1,369, due 8/20/27 Series 2002 1-, Class A 2,023, due 8/20/27 Series 2002 1-, Class A 2,039, due 3/13/26 Series 2002 1-, Class A 2,039, due 3/13/26 Series 2002 1-, Class A 2,039, due 3/13/26 Series 2002 1-, Class B 2,139, due 9/15/28 Series 2002 1-, Class B 2,139, due 9/15/28 Series 2002 1-, Class B 1,200, due 7/15/25 Series 2002 1-, Class B	Long-Term Bonds 98.8% Asset-Backed Securities 14.5%		
Series 2021-2, Class D	Automobile Asset-Backed Securities 7.4%		
1.34%, due 713/27 1 1,000 1 1,	American Credit Acceptance Receivables Trust (a)		
Series 2021-4, Class D 1,520,000 1,417,961 1,827%, ubs 2714/28 1,520,000 1,417,961 Series 2022-1, Class D 2,498, ubs 2/13/28 2,210,000 2,050,680 Series 2022-2, Class C 3,88%, ubs 4/13/26 1,303,769 1,297,780 3,88%, ubs 4/13/26 1,303,769 1,297,780 wbs Budget Bernal Car Funding AESOP LLC (a) 2,000,000 1,774,986 Series 2020-7, Class A 2,000,000 1,774,986 2,02%, ube 202027 1,275,000 524,698 Series 2020-1A, Class A 2,235, ubs 202026 560,000 524,698 Series 2021-2, Class A 2,235, ubs 202026 560,000 2,790,433 Series 2021-2, Class B 3,000,000 2,790,433 Series 2021-2, Class B 1,720,000 1,497,629 Series 2021-3, Class E 1,220,000 2,128,413 Series 2021-2, Class B 1,000,000 2,128,413 Series 2021-2, Class B 1,000,000 2,128,413 Series 2021-2, Class B 1,000,000 2,000,000 Series 2021-2, Class B 1,000,000 2,00	Series 2021-2, Class D		
1.82%, due 2/14/28 Series 2022-1, Class D 2.49%, due 3/13/28 2.210,000 2.050,880 Series 2020-2 Class C 3.88%, due 4/13/26 3.88%, due 4/13/26 3.88%, due 4/13/26 3.88%, due 4/13/26 3.88%, due 2/20/27 3.80%, due 8/20/27 3.80%, due 2/20/27 3.80%, due 8/20/26 3.80%, due 2/20/27 3.80%, due 3/15/28 3.80%	1.34%, due 7/13/27	\$ 1,715,000	\$ 1,605,998
Series 2022-1, Class D 2,40%, dua 3/13/28 2,210,000 2,606,080 Series 2020-2, Class C 3,88%, dua 4/13/26 1,303,769 1,297,780 Avis Budget Rental Car Funding AESOP LLC (a) 5,000,000 1,774,986 Series 2020-1 A, Class A 3,80%, due 8/20/27 2,000,000 1,165,515 Series 2020-1 A, Class A 3,20%, due 2/20/27 1,275,000 524,698 225%, due 2/20/27 1,20%, due 2/20/27 560,000 524,698 225%, due 2/20/27 1,20%, due 2/20/27 560,000 524,698 225%, due 2/20/27 560,000 524,698 225%, due 2/20/28 560,000 524,698 275 Auto Receivables Trust (a) 1,200,000 2,790,433 Series 2021-4, Class E 1,200,000 2,790,433 Series 2021-6, Class E 1,200,000 1,497,629 Series 2021-6, Class E 1,000,000 1,000,000 1,497,629 Series 2021-6, Class E 1,000,000 935,610 Series 2021-7, Class D 1,000,000 935,610 Series 2021-1, Class D 1,000,000 935,610	Series 2021-4, Class D		
2.45%, due 3/13/28 Series 2020-2, Class C 3.88%, due 4/13/26 Avis Budget Rental Car Funding AESOP LLC (a) Series 2021-1A, Class A 3.88%, due 4/13/26 Avis Budget Rental Car Funding AESOP LLC (a) Series 2020-2A, Class A 2.02%, due 2/20/27 3.1,74,966 Series 2020-2A, Class A 2.02%, due 2/20/27 3.1,65,15 Series 2020-1A, Class A 2.33%, due 9/20/26 CPS Auton Receivables Trust (a) Series 2020-1A, Class A 2.33%, due 9/15/28 Series 2020-1A, Class A 2.33%, due 9/15/28 Series 2020-1A, Class B 3.00,000 3.2,790,433 Series 2020-1A, Class E 3.1%, due 9/15/28 3.1%, due 9/15/28 3.1%, due 9/15/28 3.1%, due 9/15/28 3.1%, due 5/15/29 3.21%, due 5/15/29 3.22%, due 12/15/27 3.22%, due 12/15/27 3.22%, due 12/15/27 3.23%, due 5/15/29 3.23%, due 5/15/	1.82%, due 2/14/28	1,520,000	1,417,961
Series 2020-2, Class C 3.88%, due 4/13/26 5.89%, due 4/13/26 5.80%, due 5/13/26 5.80%, due 5/13/27 5.	Series 2022-1, Class D		
3.88%, due 4/13/26 \text{Vis Budget Rental Car Funding AESOP LLC (a)} \text{Series 2021-14, Class A} 1.38%, due 8/20/27 2.00%, due 2/20/27 2.00%, due 2/20/27 2.00%, due 2/20/27 3.00%, due 2/20/27 3.00%, due 2/20/27 3.00%, due 2/20/26 3.00%	2.46%, due 3/13/28	2,210,000	2,050,680
Avis Budget Rental Car Funding AESOP LLC (a) Series 2021-1A, Class A 1 38%, due 3/20/27 2,000,000 1,774,986 Series 2020-2A, Class A 2,00%, due 2/20/27 1,275,000 1,65,515 Series 2020-1A, Class A 2,30%, due 2/20/26 560,000 524,698 CPS Auto Receivables Tirust (a) 500,000 2,790,433 Series 2021-4, Class E 3,000,000 2,790,433 Series 2021-5, Class E 3,21%, due 9/15/28 1,720,000 1,497,629 Series 2021-6, Class E 3,21%, due 9/15/28 1,720,000 1,497,629 Series 2021-7, Class E 3,21%, due 9/15/28 1,030,000 2,128,413 Series 2021-6, Class E 3,000,000 2,128,413 Series 2021-7, Class D 1,030,000 1,020,164 Drive Auto Receivables Trust 3,000,000 9,35,610 Series 2021-1, Class D 1,000,000 9,35,610 Series 2021-1, Class D 1,496, due 1/16/29 2,15,000 2,086,010 Series 2021-1, Class D 1,496, due 1/16/29 1,496, due 1/16/29 1,486,496 Series 2021-3, Class D 1,590,000	Series 2020-2, Class C		
Series 2021-1A, Class A 1.39%, due 8/20/27 2,000,000 1,774,966 Series 2020-2A, Class A 1,275,000 1,165,515 Series 2020-1A, Class A 2,00%, due 8/20/26 560,000 524,698 PSP Auto Receivables Trust (a) 560,000 2,790,433 Series 2021-A, Class E 3,000,000 2,790,433 Series 2020-C, Class E 3,21%, due 9/15/28 1,720,000 1,497,629 Series 2020-C, Class E 2,215,000 2,128,413 Series 2020-C, Class E 3,000,000 2,128,413 Series 2020-C, Class E 1,000,000 2,128,413 Series 2020-C, Class E 1,000,000 2,128,413 Series 2020-L, Class D 1,000,000 9,35,610 Series 2021-L, Class D 1,000,000 1,486,496 Series 2021-L, Class D 1,000,000 1,333,679	3.88%, due 4/13/26	1,303,769	1,297,780
1.38%, due 8/20/27 Series 2020-2A, Class A 2.02%, due 2/20/27 Series 2020-1A, Class A 2.33%, due 6/20/26 Series 2020-1A, Class A 2.33%, due 6/20/26 Series 2020-1A, Class A 2.33%, due 6/20/26 Series 2020-1A, Class E 2.53%, due 3/15/28 Series 2021-1A, Class E 2.53%, due 3/15/28 Series 2021-1A, Class E 3.1%, due 9/15/28 Series 2021-1A, Class E 3.21%, due 9/15/28 Series 2021-1A, Class E 3.21%, due 9/15/28 Series 2021-1A, Class E 3.21%, due 3/15/28 Series 2021-1A, Class E 4.22%, due 5/17/27 Series 2021-1A, Class E 4.22%, due 5/17/27 Series 2021-1A, Class E 4.23%, due 7/15/25 1,030, due 7/15/29 1,040, due 1/16/29 Series 2021-1, Class D 1,45%, due 1/16/29 Series 2021-1A, Class D 1,45%, due 1/16/29 Series 2021-2A, Class D 1,45%, due 1/16/29 Series 2021-2A, Class D 1,45%, due 1/16/29 Series 2021-3A, Class E 3,04%, due 1/16/29 Series 2021-3A, Class E 3,04%, due 1/16/27 Series 2021-3A, Class E 3,04%, due 1/16/27 Series 2021-3A, Class E 3,04%, due 1/15/27 Series 2021-1A, Class D 1,55%, due 6/15/27 Series 2021-1A, Class D 1,65%, due 9/15/27 Series 2021-1A, Class D 1,65%, due 9/15/27 Series 2021-1A, Class D 1,65%, due 9/15/27 Series 2021-1A, Class D 2,26%, due 1/15/27 Series 2021-1A, Class D 2,26%, due 1/15/27 Series 2021-1A, Class D 2,26%, due 1/15/27 Series 2021-1A, Class D	Avis Budget Rental Car Funding AESOP LLC (a)		
Series 2020-2A, Class A 2.02%, due 2/20/27 1,275,000 1,165,15 Series 2020-1A, Class A 2.33%, due 8/20/26 Set d	Series 2021-1A, Class A		
2.02%, due 2/20/27 Series 2020-1 A, Class A 2.33%, due 8/20/26 CPS Auto Receivables Trust (a) Series 2021-A, Class E 2.53%, due 3/15/28 Series 2021-C, Class E 3.21%, due 9/15/28 Series 2021-C, Class E 3.21%, due 9/15/28 Series 2021-C, Class E 4.22%, due 5/17/27 2.215,000 2.128,413 Series 2021-C, Class E 4.23%, due 9/15/28 Series 2020-C, Class E 4.23%, due 9/15/28 Series 2020-C, Class E 4.23%, due 1/15/25 1,030,000 2,128,413 Series 2021-C, Class E 4.30%, due 7/15/25 1,030,000 2,128,413 Series 2021-C, Class D 1,000,000 3,35,610 Series 2021-1, Class D 1,45%, due 1/16/29 Series 2021-2, Class D 1,45%, due 1/16/28 Series 2021-3, Class E 3.04%, due 1/21/52/28 (a) 1,605,000 1,486,496 Series 2021-3, Class E 3.04%, due 1/21/52/28 (a) 1,500,000 1,336,796 Series 2021-3, Class E 3.04%, due 1/21/52/28 (a) 1,500,000 1,336,796 Series 2021-3, Class D 1,50%, due 6/15/27 Series 2021-3, Class D 1,50%, due 6/15/27 Series 2021-3, Class D 1,50%, due 1/21/52/28 (a) 1,50%, due 1/21/52/28 (a	1.38%, due 8/20/27	2,000,000	1,774,986
Series 2020-1A, Class A 2.33%, due 8/20/26 Series 2021-A, Class E 2.53%, due 3/15/28 3.000,000 2.790,433 Series 2021-C, Class E 3.21%, due 3/15/28 3.000,000 1,497,629 Series 2020-C, Class E 3.21%, due 9/15/28 Series 2021-C, Class E 4.22%, due 5/17/27 2.215,000 2.128,413 Series 2019-C, Class E 4.22%, due 5/17/27 2.215,000 2.128,413 Series 2019-C, Class E 4.23%, due 1/15/29 1,030,000 1,020,164 Series 2021-2, Class D 1,39%, due 3/15/29 Series 2021-1, Class D 1,45%, due 1/16/29 2.215,000 2.286,010 Exeter Automobile Receivables Trust Series 2021-2, Class D 1,45%, due 1/16/27 1,605,000 1,466,496 Series 2021-3, Class D 1,59%, due 1/15/27 1,605,000 1,333,679 Flasspin Credit Auto Trust (a) Series 2021-2, Class D 1,59%, due 6/15/27 2.000,000 2.0	Series 2020-2A, Class A		
2.33%, due 8/20/26 CPS Auto Receivables Trust (a) Series 2021-A, Class E 2.53%, due 9/15/28 Series 2021-C, Class E 3.21%, due 9/15/28 Series 2020-C, Class E 3.21%, due 9/15/28 Series 2020-C, Class E 4.20%, due 5/17/27 Series 2019-C, Class E 4.30%, due 7/15/25 1.030,000 1.020,164 Drive Auto Receivables Trust Series 2021-2, Class D 1.39%, due 3/15/29 1.000,000 2.218,010 2.215,000 2.218,010 2.218,	2.02%, due 2/20/27	1,275,000	1,165,515
CPS Auto Receivables Trust (a) Series 2021-A, Class E 2.53%, due 3/15/28 3.00,000 2,790,433 Series 2021-C, Class E 3.21%, due 9/15/28 3.21%, due 9/15/28 3.21%, due 9/15/28 3.21%, due 9/15/28 3.21%, due 9/15/27 3.21%, due 5/17/27 3.215,000 1,497,629 Series 2020-C, Class E 4.22%, due 5/17/27 3.215,000 2,128,413 Series 2021-C, Class E 4.30%, due 7/15/25 1,030,000 1,020,164 Drive Auto Receivables Trust Series 2021-2, Class D 1,39%, due 3/15/29 3.215,000 2,985,610 Series 2021-1, Class D 1,45%, due 1/16/29 2,215,000 2,086,010 Exter Automobile Receivables Trust Series 2021-3, Class D 1,40%, due 4/15/27 1,605,000 1,486,496 Series 2021-3A, Class E 3,04%, due 1/215/28 (a) 1,500,000 1,333,679 Hagship Credit Auto Trust (a) Series 2021-2, Class D 1,59%, due 6/15/27 290,000 798,287 Series 2021-3, Class D 1,69%, due 1/215/27 1,69%, due 1/215/27 2,000,000 798,287 Series 2021-4, Class C 1,96%, due 1/215/27 2,256%, due 1/215/27 2,256%, due 1/215/27 3,040, due 1/215/27	Series 2020-1A, Class A		
Series 2021-A, Class E 2.53%, due 3/15/28 3.000,000 2.790,433 Series 2021-C, Class E 3.21%, due 9/15/28 Series 2020-C, Class E 4.22%, due 5/17/27 2,215,000 2,128,413 Series 2019-C, Class E 4.22%, due 5/17/27 3.030,000 1,020,164 Drive Auto Receivables Trust Series 2021-2, Class D 1.39%, due 3/15/29 1.000,000 Series 2021-1, Class D 1.45%, due 1/16/29 Exeter Automobile Receivables Trust Series 2021-2, Class D 1.46%, due 4/15/27 1,605,000 1,486,496 Series 2021-2, Class D 1.40%, due 4/15/27 1,605,000 1,486,496 Series 2021-3, Class D 1.59%, due 6/15/27 Series 2021-3, Class D 1.59%, due 6/15/27 9.000,000 1,333,679 Flagship Credit Auto Trust (a) Series 2021-3, Class D 1.59%, due 6/15/27 9.000,000 1,262,715 Series 2021-4, Class C 1.59%, due 6/15/27 9.000,000 7.98,287 Series 2021-4, Class C 1.96%, due 1/215/27 1,240,000 1,145,880 Series 2021-4, Class C 1.96%, due 1/215/27 2,26%, due 1/215/27 2,26%, due 1/215/27 2,269%, due 1/215/27	2.33%, due 8/20/26	560,000	524,698
2.53%, due 3/15/28 3,000,000 2,790,433 Series 2021-C, Class E 3.21%, due 9/15/28 1,720,000 1,497,629 Series 2020-C, Class E 4.22%, due 5/17/27 2,215,000 2,128,413 Series 2019-C, Class E 4.30%, due 7/15/25 1,030,000 1,020,164 Drive Auto Receivables Trust Series 2021-2, Class D 1,59%, due 3/15/29 1,000,000 2,086,010 Exeter Automobile Receivables Trust Series 2021-3, Class D 1,45%, due 1/16/29 2,215,000 2,086,010 Exeter Automobile Receivables Trust Series 2021-3, Class D 1,40%, due 4/15/27 1,60%,000 1,333,679 Flagstip Credit Auto Trust (a) Series 2021-3, Class D 1,59%, due 6/15/27 2,090,000 2,086,715 Series 2021-3, Class D 1,65%, due 9/15/27 9,000,000 798,287 Series 2021-3, Class C 1,96%, due 9/15/27 9,000,000 798,287 Series 2021-4, Class C 1,96%, due 1/21/5/27 2,090,000 2,099,83 Series 2021-4, Class C 1,26%, due 1/21/5/27 2,259,000 2,099,83 Series 2020-1, Class E	CPS Auto Receivables Trust (a)		
Series 2021-C, Class E 3.21%, due 9/15/28 Series 2020-C, Class E 4.22%, due 5/17/27 \$2,215,000 \$2,128,413 \$2,128, due 7/15/25 \$2,108, due 7/15/25 \$2,108, due 7/15/25 \$2,108, due 7/15/25 \$2,108, due 3/15/29 \$2,215,000 \$2,086,01	Series 2021-A, Class E		
3.21%, due 9/15/28 Series 2020-C, Class E 4.22%, due 5/17/27 2.215,000 2.128,413 Series 2019-C, Class E 4.22%, due 6/17/27 2.218,30 Series 2019-C, Class E 4.30%, due 7/15/25 1,030,000 1,020,164 Series 2021-2, Class D 1.39%, due 3/15/29 1,000,000 3935,610 Series 2021-1, Class D 1.45%, due 1/16/29 2.215,000 2,086,010 Series 2021-1, Class D 1.45%, due 1/16/29 2.215,000 2,086,010 Series 2021-2A, Class D 1.49%, due 1/15/27 1,605,000 1,333,679 Series 2021-2A, Class E 3.04%, due 12/15/28 (a) Series 2021-2A, Class D 1.59%, due 6/15/27 Series 2021-3, Class D 1.59%, due 6/15/27 Series 2021-3, Class D 1.59%, due 6/15/27 Series 2021-3, Class D 1.65%, due 9/15/27 Series 2021-4, Class C 1.96%, due 1/15/27 Series 2021-4, Class C 2.26%, due 1/15/27 Series 2020-1, Class E	2.53%, due 3/15/28	3,000,000	2,790,433
Series 2020-C, Class E 2,215,000 2,128,413 4.22%, due 5/17/27 2,215,000 2,128,413 Series 2019-C, Class E 1,030,000 1,020,164 Drive Auto Receivables Trust 2 Series 2021-2, Class D 1,000,000 935,610 Series 2021-1, Class D 2,215,000 2,086,010 Exeter Automobile Receivables Trust 5 2,215,000 2,086,010 Exeter Automobile Receivables Trust 5 4,605,000 1,486,496 Series 2021-2A, Class D 1,605,000 1,486,496 1.40%, due 1/15/27 1,500,000 1,333,679 Flagship Credit Auto Trust (a) 290,000 262,715 Series 2021-2, Class D 290,000 262,715 Series 2021-3, Class B 900,000 798,287 Series 2021-3, Class B 900,000 798,287 Series 2021-4, Class C 1,240,000 1,145,880 Series 2021-4, Class C 1,240,000 1,145,880 Series 2021-4, Class D 2,352,000 2,099,838 Series 2021-1, Class E 2,352,000 2,099,838	Series 2021-C, Class E		
4.22%, due 5/17/27 Series 2019-C, Class E 4.30%, due 7/15/25 1,030,000 1,020,164 Drive Auto Receivables Trust Series 2021-2, Class D 1,39%, due 3/15/29 1,000,000 2,35,610 Series 2021-1, Class D 1,45%, due 1/16/29 2,215,000 2,086,010 Exeter Automobile Receivables Trust Series 2021-2A, Class D 1,40%, due 4/15/27 1,605,000 1,486,496 Series 2021-3A, Class E 3,04%, due 12/15/28 (a) 1,500,000 1,333,679 Flagship Credit Auto Trust (a) Series 2021-2, Class D 1.59%, due 6/15/27 2,900,000 2,62,715 Series 2021-3, Class D 1.59%, due 6/15/27 2,900,000 2,62,715 Series 2021-3, Class D 1.59%, due 6/15/27 2,900,000 2,798,287 Series 2021-3, Class D 1.59%, due 6/15/27 2,900,000 2,000,000 2,000,000 2,000,000 2,000,000	3.21%, due 9/15/28	1,720,000	1,497,629
Series 2019-C, Class E 4.30%, due 7/15/25 1,030,000 1,020,164 Drive Auto Receivables Trust Series 2021-2, Class D 1.39%, due 3/15/29 1,000,000 935,610 Series 2021-1, Class D 1.45%, due 1/16/29 2,215,000 2,086,010 Extetre Automobile Receivables Trust Series 2021-2A, Class D 1.40%, due 4/15/27 1,605,000 1,486,496 Series 2021-3A, Class E 3.04%, due 12/15/28 (a) 1,500,000 1,333,679 Flagship Credit Auto Trust (a) Series 2021-2, Class D 1.59%, due 6/15/27 2,090,000 262,715 Series 2021-3, Class D 1.65%, due 9/15/27 2,000,000 798,287 Series 2021-4, Class C 1.66%, due 9/15/27 3,000,000 798,287 Series 2021-4, Class D 1.65%, due 12/15/28 3,000,000 798,287 Series 2021-4, Class C 1.66%, due 12/15/27 3,000,000 798,287 Series 2021-4, Class C 1.26%, due 12/15/27 3,000,000 1,145,880 Series 2021-4, Class D 2.26%, due 12/15/27 2,352,000 2,099,838 Series 2020-1, Class E	Series 2020-C, Class E		
4.30%, due 7/15/25 1,030,000 1,020,164 Drive Auto Receivables Trust 1,000,000 935,610 Series 2021-2, Class D 1,000,000 935,610 Series 2021-1, Class D 2,215,000 2,086,010 1.45%, due 1/16/29 2,215,000 2,086,010 Exeter Automobile Receivables Trust 5 5 Series 2021-2A, Class D 1,605,000 1,486,496 1.40%, due 4/15/27 1,605,000 1,333,679 Flagship Credit Auto Trust (a) 5 Series 2021-2, Class D 290,000 262,715 1.59%, due 6/15/27 290,000 798,287 Series 2021-3, Class D 290,000 798,287 1.65%, due 9/15/27 900,000 798,287 Series 2021-4, Class C 1,240,000 1,145,880 Series 2021-4, Class D 1,240,000 1,145,880 Series 2021-4, Class D 2,352,000 2,099,838 Series 2020-1, Class E 2,352,000 2,099,838	4.22%, due 5/17/27	2,215,000	2,128,413
Drive Auto Receivables Trust Series 2021-2, Class D 1,000,000 935,610 Series 2021-1, Class D 2,215,000 2,086,010 Exeter Automobile Receivables Trust 2,215,000 2,086,010 Exeter Automobile Receivables Trust 2,215,000 1,486,496 Series 2021-2A, Class D 1,605,000 1,486,496 Series 2021-3A, Class E 1,500,000 1,333,679 Flagship Credit Auto Trust (a) 250,000 262,715 Series 2021-2, Class D 290,000 262,715 1.59%, due 6/15/27 290,000 798,287 Series 2021-3, Class D 900,000 798,287 Series 2021-4, Class C 1,240,000 1,145,880 1.96%, due 12/15/27 1,240,000 1,145,880 Series 2021-4, Class D 2,26%, due 12/15/27 2,352,000 2,099,838 Series 2021-4, Class E 2,352,000 2,099,838	Series 2019-C, Class E		
Series 2021-2, Class D 1.39%, due 3/15/29 1,000,000 935,610 Series 2021-1, Class D 2,215,000 2,086,010 Exeter Automobile Receivables Trust Series 2021-2A, Class D 1.40%, due 4/15/27 1,605,000 1,486,496 Series 2021-3A, Class E 1,500,000 1,333,679 Flagship Credit Auto Trust (a) Series 2021-2, Class D 1.59%, due 6/15/27 290,000 262,715 Series 2021-3, Class D 290,000 798,287 1.65%, due 9/15/27 900,000 798,287 Series 2021-4, Class C 1,240,000 1,145,880 Series 2021-4, Class D 2,26%, due 12/15/27 2,352,000 2,099,838 Series 2021-4, Class E 2,352,000 2,099,838	4.30%, due 7/15/25	1,030,000	1,020,164
1.39%, due 3/15/29 1,000,000 935,610 Series 2021-1, Class D 1.45%, due 1/16/29 2,215,000 2,086,010 Exeter Automobile Receivables Trust Series 2021-2A, Class D 1.40%, due 4/15/27 1,605,000 1,486,496 Series 2021-3A, Class E 3.04%, due 12/15/28 (a) 1,500,000 1,333,679 Flagship Credit Auto Trust (a) Series 2021-2, Class D 1.59%, due 6/15/27 290,000 262,715 Series 2021-3, Class D 1.65%, due 9/15/27 900,000 798,287 Series 2021-4, Class C 1.96%, due 12/15/27 1,240,000 1,145,880 Series 2021-4, Class D 2.26%, due 12/15/27 2,352,000 2,099,838 Series 2020-1, Class E	Drive Auto Receivables Trust		
Series 2021-1, Class D 1.45%, due 1/16/29 2,215,000 2,086,010 Exeter Automobile Receivables Trust Series 2021-2A, Class D 1 1,605,000 1,486,496 Series 2021-3A, Class E 3.04%, due 12/15/28 (a) 1,500,000 1,333,679 Flagship Credit Auto Trust (a) 5 5 290,000 262,715 Series 2021-2, Class D 290,000 262,715 5 5 5 6 7 7 7 8 7 7 8 7 8 7 7 8 7 8 7 8 8 8 8 1 1,145,880 8 8 8 8 1,240,000 1,145,880 8 8 8 8 9<	Series 2021-2, Class D		
1.45%, due 1/16/29 2,215,000 2,086,010 Exeter Automobile Receivables Trust Series 2021-2A, Class D 1,605,000 1,486,496 1.40%, due 4/15/27 1,605,000 1,333,679 Series 2021-3A, Class E 1,500,000 1,333,679 Flagship Credit Auto Trust (a) 290,000 262,715 Series 2021-2, Class D 290,000 262,715 1.59%, due 6/15/27 900,000 798,287 Series 2021-3, Class D 900,000 798,287 Series 2021-4, Class C 1,240,000 1,145,880 Series 2021-4, Class D 2,352,000 2,099,838 Series 2020-1, Class E 2,352,000 2,099,838	1.39%, due 3/15/29	1,000,000	935,610
Exeter Automobile Receivables Trust Series 2021-2A, Class D 1,40%, due 4/15/27 1,605,000 1,486,496 Series 2021-3A, Class E 3.04%, due 12/15/28 (a) 1,500,000 1,333,679 Flagship Credit Auto Trust (a) Series 2021-2, Class D 290,000 262,715 Series 2021-3, Class D 290,000 798,287 Series 2021-4, Class D 900,000 798,287 Series 2021-4, Class C 1,240,000 1,145,880 Series 2021-4, Class D 2,352,000 2,099,838 Series 2020-1, Class E	Series 2021-1, Class D		
Series 2021-2A, Class D 1.40%, due 4/15/27 1,605,000 1,486,496 Series 2021-3A, Class E 3.04%, due 12/15/28 (a) Flagship Credit Auto Trust (a) Series 2021-2, Class D 1.59%, due 6/15/27 Series 2021-3, Class D 1.65%, due 9/15/27 Series 2021-4, Class C 1.96%, due 12/15/27 Series 2021-4, Class C 2.26%, due 12/15/27 Series 2021-4, Class D 2.26%, due 12/15/27 Series 2021-1, Class D 2.26%, due 12/15/27 Series 2020-1, Class E	1.45%, due 1/16/29	2,215,000	2,086,010
1.40%, due 4/15/271,605,0001,486,496Series 2021-3A, Class E1,500,0001,333,6793.04%, due 12/15/28 (a)1,500,0001,333,679Flagship Credit Auto Trust (a)290,000262,715Series 2021-2, Class D290,000262,7151.59%, due 6/15/27290,000798,287Series 2021-3, Class D900,000798,287Series 2021-4, Class C1,240,0001,145,8801.96%, due 12/15/271,240,0001,145,880Series 2021-4, Class D2,352,0002,099,838Series 2020-1, Class E	Exeter Automobile Receivables Trust		
Series 2021-3A, Class E 3.04%, due 12/15/28 (a) Flagship Credit Auto Trust (a) Series 2021-2, Class D 1.59%, due 6/15/27 Series 2021-3, Class D 1.65%, due 9/15/27 Series 2021-4, Class C 1.96%, due 12/15/27 Series 2021-4, Class D 2.26%, due 12/15/27 Series 2020-1, Class E	Series 2021-2A, Class D		
3.04%, due 12/15/28 (a) 1,500,000 1,333,679 Flagship Credit Auto Trust (a) Series 2021-2, Class D 1.59%, due 6/15/27 290,000 262,715 Series 2021-3, Class D 1.65%, due 9/15/27 900,000 798,287 Series 2021-4, Class C 1.96%, due 12/15/27 1,240,000 1,145,880 Series 2021-4, Class D 2.26%, due 12/15/27 2,352,000 2,099,838 Series 2020-1, Class E	1.40%, due 4/15/27	1,605,000	1,486,496
Flagship Credit Auto Trust (a) Series 2021-2, Class D 1.59%, due 6/15/27 Series 2021-3, Class D 1.65%, due 9/15/27 Series 2021-4, Class C 1.96%, due 12/15/27 Series 2021-4, Class D 2.26%, due 12/15/27 Series 2020-1, Class E	Series 2021-3A, Class E		
Series 2021-2, Class D 1.59%, due 6/15/27 Series 2021-3, Class D 290,000 262,715 1.65%, due 9/15/27 900,000 798,287 Series 2021-4, Class C 1,240,000 1,145,880 Series 2021-4, Class D 2,352,000 2,099,838 Series 2020-1, Class E 2,099,838	3.04%, due 12/15/28 (a)	1,500,000	1,333,679
1.59%, due 6/15/27 290,000 262,715 Series 2021-3, Class D 900,000 798,287 1.65%, due 9/15/27 900,000 798,287 Series 2021-4, Class C 1,240,000 1,145,880 Series 2021-4, Class D 2,352,000 2,099,838 Series 2020-1, Class E	Flagship Credit Auto Trust (a)		
Series 2021-3, Class D 900,000 798,287 1.65%, due 9/15/27 900,000 798,287 Series 2021-4, Class C 1,240,000 1,145,880 Series 2021-4, Class D 2,352,000 2,099,838 Series 2020-1, Class E 2,099,838	Series 2021-2, Class D		
1.65%, due 9/15/27 900,000 798,287 Series 2021-4, Class C 1,240,000 1,145,880 1.96%, due 12/15/27 1,240,000 1,145,880 Series 2021-4, Class D 2,352,000 2,099,838 Series 2020-1, Class E 3,000 2,099,838	1.59%, due 6/15/27	290,000	262,715
Series 2021-4, Class C 1,240,000 1,145,880 1.96%, due 12/15/27 1,240,000 1,145,880 1.26%, due 12/15/27 2,352,000 2,099,838 1.26%, due 12/15/27 2,352,000 2,099,838 1.26%, due 12/15/27 2,352,000 2,099,838	Series 2021-3, Class D		
1.96%, due 12/15/27 1,240,000 1,145,880 Series 2021-4, Class D 2,352,000 2,099,838 Series 2020-1, Class E 2,352,000 2,099,838	1.65%, due 9/15/27	900,000	798,287
Series 2021-4, Class D 2,352,000 2,099,838 Series 2020-1, Class E 2,352,000 2,099,838	Series 2021-4, Class C		
2.26%, due 12/15/27 2,352,000 2,099,838 Series 2020-1, Class E 2,099,838	1.96%, due 12/15/27	1,240,000	1,145,880
Series 2020-1, Class E	Series 2021-4, Class D		
	2.26%, due 12/15/27	2,352,000	2,099,838
3.52%, due 6/15/27 2,590,000 2,355,773	Series 2020-1, Class E		
	3.52%, due 6/15/27	2,590,000	2,355,773

Series 2020-3, Class E 4. 88%, due 12/15/27 5. Auto Receivables Issuer Trust (a) Series 2021-2A, Class D 1.42%, due 4/15/27 5. Auto Receivables Series 2021-3A, Class D 1.48%, due 4/15/27 5. Auto Receivables Series 2021-3A, Class D 2. 48%, due 10/15/27 5. Auto Receivables Series 2021-3A, Class D 2. 48%, due 10/15/27 5. Auto Receivables Certain Series 2020-1A, Class C 2. 27%, due 11/17/25 5. Auto Receivables Certain Series 2020-1A, Class C 2. 27%, due 11/17/26 5. Auto Receivables D 3. 48%, due 11/16/26 5. Auto Receivables D 3. 48%, due 11/16/26 5. Auto Receivables Certain Series 2021-2A, Class D 3. 48%, due 11/16/26 5. Auto Receivables Certain Series 2021-2A, Class C 2. 52%, due 12/27/27 5. Auto Receivables Certain Series 2021-2A, Class C 2. 52%, due 12/27/27 5. Auto Receivables Certain Series 2021-2A, Class C 2. 52%, due 12/27/27 5. Auto Receivables Trust 5. Auto Receivables Certain Series 2021-2A, Class C 5. Auto Receivables Trust 5. Auto Receivables Certain Series 2021-2A, Class C 5. Auto Receivables Trust 5. Auto Receivables Trust 5. Auto Receivables Certain Series 2021-2A, Class C 5. Auto Receivables Trust 5. Auto Receivables Trust 5. Auto Receivables Trust 5. Auto Receivables Certain Series 2021-2A, Class C 5. Auto Receivables Trust 5. Auto Receivables Certain Series 2021-2A, Class C 5. Auto Receivables Trust 5. Auto Receivables Certain Series 2021-2A, Class C 5. Auto Receivables Trust 5. Auto Receivables Certain Series 2021-2A, Class C 5. Auto Receivables Trust 5. Auto Receivables Certain Series 2021-2A, Class C 5. Auto Receivables Trust 5. Auto Receivables Certain Series 2021-2A, Class C 5. Auto Receivables Trust 5. Auto Receivables Certain Series 2021-2A, Class C 5. Auto Receivables Certain Series		Principal Amount	Value
Flagghtp Condit Auto Tixat (a)	Asset-Backed Securities		
Series 2019-2 Class E 4.52% ube 12015/26 4.52% ube 12015/27 4.52% ube 12015/27 4.98% ube 12015/27 4.28% ube 4/16/27 4.88% ube 1/16/27 5.86% ube 1/16/26 5.86% ube 1/116/26 5.86% ub			
	•		
Series 2020-3, Class E 4,98%, due 12/15/27 1,090,000 970,8 615,4 fun Peach-dists Issuer Trust (a) 56/16 2021-2A, Class D 1,42%, due 4/15/27 2,635,000 2,395,5 2,895,200 2,42%, due 17/15/27 2,635,000 2,395,5 2,48%, due 10/15/27 1,650,000 1,483,2 2,153,7 2,28%, due 10/15/27 2,635,000 1,483,2 2,153,7 2,28%, due 10/15/27 2,28%, due 10/15/27 2,28%, due 10/15/26 2,180,732 2,153,7 2,28%, due 10/15/26 2,180,732 2,153,7 2,28%, due 11/16/26 2,38%, due 11/16/26 3,38%, due 5/15/26 1,070,000 1,028,6 2,28%, due 11/16/26 3,38%, due 5/15/26 1,800,000 1,757,7 2,28%, due 11/16/26 2,28%, due 12/15/27 2,28%, due 12/27/27 2,28%, due			
4.98%, due 12/15/27 CLS Auto Receivables Issuer Trust (a) Series 2007-14, Class D 1.4.9%, due 4/15/27 Series 2027-14A, Class D 1.4.9%, due 17/15/27 2.635.000 2.392.5 Series 2027-14A, Class D 2.7.2%, due 11/17/25 Series 2027-14A, Class D 2.7.2%, due 11/17/25 Series 2027-14A, Class D 2.7.2%, due 11/17/25 Series 2027-14A, Class D 3.68%, due 11/16/26 3.08%, due 11/16/26 3.08%, due 11/16/26 Series 2027-2A, Class D 3.88%, due 11/16/26 Series 2027-2A, Class D 3.88%, due 11/16/26 Series 2027-2A, Class D 3.48%, due 12/27/27 Hertz Vehicle Financing III D* (a) Series 2027-2A, Class C 2.5%, due 12/27/27 Series 2027-2A, Class D 3.44%, due 12/26/25 (a) Series 2027-2A, Class D 3.44%, due 12/26/25 (a) Series 2027-1A, Class C 2.5%, due 14/15/27 Series 2027-2A, Class D 3.44%, due 12/26/25 (a) Series 2027-1A, Class C 2.5%, due 14/27/27 Series 2027-1A, Class C 2.5%, due 14/25/25 (a) Series 2027-1A, Class C 2.5%, due 14/25/26/26 Series 2027-1A, Class C 2.5%, due 14/25/25 (a) Series 2027-1A, Class C 2.78, due 14/25/25 (a) Series 2027-1A, Class C 2.78, due 14/25/25 (a) Series 2027-1A, Class C 2.78, due 14/25/25 (a) 3.44%, due 9/15/27 1.75, de 14/25, due 9/15/27 Series 2027-1A, Class C 2.76, due 14/25/26 (a) 2.775, de 14/25, due 9/15/27 Series 2027-1A, Class C 3.775, de 14/25, due 9/15/27 Series 2027-1A, Class C 3.775, de 14/25, due 9/15/27 Series 2027-1A, Class C 3.775, de 14/25, due 9/15/27 Series 2027-1A, Class C 3.775, de 14/25, due 9/15/27 Series 2027-1A, Class C 3.775, de 14/25, due 9/15/27 Series 2027-1A, due		\$ 1,315,000	\$ 1,237,343
Section Sect	•		
Series 2021-2A, Class D		1,090,000	970,806
1.42%, due 4/15/27 Series 2021-3A, Class D 1.43%, due 1/15/27 Series 2021-4A, Class D 2.43%, due 1/015/27 Series 2021-4A, Class D 2.43%, due 1/015/27 \$1,650,000 \$1,483,2 \$2,153,7 \$2,160,300 \$2,15			
Series 2021-3A, Class D 1.48%, due 7/15/27 2.635,000 2.392,5 5eries 2021-1A, Class D 2.48%, due 10/15/27 5.616s 2020-1A, Class C 2.48%, due 10/15/27 5.616s 2020-1A, Class C 2.153,7 5.616s 2020-1A, Class D 3.68%, due 11/17/25 3.68%, due 11/16/26 5.616s 2019-3A, Class D 3.84%, due 5/15/26 1.000,000 1.757,7 1.75			
1.48%, due 7/15/27 2,635,000 2,392,5 Series 2021-4A, Class D 2.48%, due 10/15/27 1,650,000 1,483,2 Series 2020-1A, Class C 2.77%, due 11/17/25 2,180,732 2,153,7 Series 2020-1A, Class C 3.68%, due 11/16/26 1,070,000 1,028,6 Series 2020-1A, Class D 3.68%, due 11/16/26 1,800,000 1,757,7 Hertz Vehicle Financing III LP (a) Series 2021-2A, Class C 2.52%, due 12/27/27 2,000 2,2848,7 Series 2021-2A, Class D 4.34%, due 12/27/27 2,450,000 2,128,2 Hertz Vehicle Financing LLC Series 2021-1A, Class C 2.05%, due 12/26/25 (a) 870,000 799,1 Santander Drive Auto Receivables frust Series 2021-1A, Class C 2.05%, due 10/15/27 2,385,000 2,215,9 Series 2022-2, Class B 3.44%, due 9/15/27 2,385,000 2,215,9 Series 2022-2, Class B 3.44%, due 9/15/27 1,628,00 1,775,0 5.1431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Inst Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,11 Home Equity Asset-Backed Securities 0.2% Carringtom Mortgage Lear Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.17%), due 6/25/37 (b) 1,110,713 1,080,5 Finits MLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 Schies 2007-8, Class A3		935,000	861,905
Series 2021-4A, Class D			
2.48%, due 10/15/27 1, 61as C Series 2020-1A, Class C 2.72%, due 11/17/25 Series 2020-1A, Class D 3.68%, due 11/16/26 1,070,000 1,026,6 Series 2021-3A, Class D 3.84%, due 5/15/26 1,800,000 1,757,7 Hertz Vehicle Financing III LP (a) Series 2021-2A, Class C 2.52%, due 12/27/27 3.285,000 2,848,7 Series 2021-2A, Class D 3.434%, due 12/27/27 3.285,000 2,1848,7 Series 2021-2A, Class D 3.44%, due 12/27/27 3.285,000 2,1848,7 Series 2021-2A, Class D 3.814mander Drive Auto Receivables Trust Series 2021-1A, Class C 2.55%, due 11/26/25 (a) 3.44%, due 9/15/27 3.85,000 2,18		2,635,000	2,392,539
Series 2020-1A, Class C 2,72%, fue 11/17/25 2,180,732 2,153,7 Series 2020-1A, Class D 3,86%, fue 11/16/26 1,070,000 1,028,6 Series 2019-3A, Class D 3,84%, due 5/15/26 Hetz Vehicle Financing III LP (a) Series 2021-2A, Class C 2,52%, fue 12/27/27 3,285,000 2,848,7 Series 2021-2A, Class C 2,52%, fue 12/27/27 2,450,000 2,128,2 Hetz Vehicle Financing III LC Series 2021-2A, Class D 4,34%, due 12/27/27 4,250,000 2,128,2 Hetz Vehicle Financing III LC Series 2021-1A, Class C 2,05%, fue 12/28/25 (a) 8870,000 799,1 Series 2021-24, Class D 1,67%, due 10/15/27 Series 2022-2, Class B 3,44%, due 9/15/27 1,825,000 1,775,0 51,431,6 Credit Card Asset-Backed Security 0.1% Soliden Credit Card Trust Series 2021-1A, Class C 1,74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-1E, Class A3 4,696% (1 Month LIBOR + 0.19%), due 8/25/37 (b) to 1,110,713 1,080,5 First NLC Trust Series 2007-1, Class A1 4,576% (1 Month LIBOR + 0.07%), due 8/25/37 (e)(b) Series 2007-8, Class A3			
2,72%, due 11/17/25 Series 2020-1A, Class D 3,84%, due 11/16/26 Series 2019-3A, Class D 3,84%, due 5/15/26 1,800,000 1,757,7 Hertz Vehicle Financing III LP (a) Series 2021-2A, Class C 2,52%, due 12/27/27 3,285,000 2,848,7 Series 2021-2A, Class D 4,34%, due 12/27/27 4,34%, due 12/26/25 (a) 870,000 799,1 Series 2021-1A, Class C 2,05%, due 12/26/25 (a) 870,000 799,1 Series 2021-24, Class D 1,67%, due 10/15/27 2,385,000 2,215,9 Series 2022-2, Class B 3,44%, due 9/15/27 1,825,000 1,775,0 51,431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1,74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-1E1, Class A3 4,696% (1 Month LBOR + 0.19%), due 6/25/37 (b) First NLC Trust Series 2007-1, Class A1 4,576% (1 Month LBOR + 0.07%), due 8/25/37 (a)(b) Series 2007-8, Class A3		1,650,000	1,483,299
Series 2020-1A, Class D 3.868, due 11/16/26 5.86ries 2019-3A, Class D 3.848, due 11/16/26 1.800,000 1.757,7 Hertz Vehicle Financing III LP (a) Series 2021-2A, Class C 2.52%, due 12/27/27 Series 2021-2A, Class D 4.34%, due 12/27/27 Series 2021-2A, Class D 4.34%, due 12/27/27 Hertz Vehicle Financing III LP (a) Series 2021-1A, Class D 4.34%, due 12/27/27 Hertz Vehicle Financing LLC Series 2021-1A, Class C 2.05%, due 12/27/27 Resies 2021-1A, Class C 1.67%, due 10/15/27 2.85,000 2.128,2 Hertz Vehicle Financing LLC Series 2021-1A, Class C 1.67%, due 10/15/27 2.85,000 2.215,9 Series 2022-2, Class B 3.44%, due 9/15/27 2.85,000 2.215,9 Series 2022-2, Class B 3.44%, due 9/15/27 2.85,000 2.175,0 5.1431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HET, Class A3 4.696% (1 Month LBOR + 0.19%), due 6/25/37 (b) First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LBOR + 0.07%), due 8/25/37 (a)(b) Series 2007-8, Class A3			
3.68%, due 11/16/26 Series 2019-3A, Class D 3.84%, due 5/15/26 1,800,000 1,757,7 Hertz Vehicle Financing III LP (a) Series 2021-2A, Class C 2,52%, due 12/27/27 3,285,000 2,848,7 Series 2021-2A, Class D 4.34%, due 12/27/27 2,450,000 2,128,2 Hertz Vehicle Financing LLC Series 2021-1A, Class C 2,05%, due 12/26/25 (a) 870,000 799,1 Santander Drive Auto Receivables Trust Series 2021-14, Class D 1,67%, due 10/15/27 2,385,000 2,215,9 Series 2022-2, Class B 3,44%, due 9/15/27 1,825,000 1,775,0 51,431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1,74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Lean Trust Series 2007-1F, Class A3 4,696% (if Month LIBOR + 0.19%), due 6/25/37 (b) First NLC Trust Series 2007-1, Class A1 4,576% (if Month LIBOR + 0.07%), due 8/25/37 (a)(b) Series 2007-8, Class A3	•	2,180,732	2,153,709
Series 2019-3A, Class D 3,84%, due 5/15/26 1,800,000 1,757,7 Hertz Vehicle Financing III LP (a) Series 2021-2A, Class C 2,52%, due 12/27/27 3,285,000 2,848,7 Series 2021-2A, Class D 4,34%, due 12/27/27 4,345,000 2,128,2 Hertz Vehicle Financing LLC Series 2021-1A, Class C 2,05%, due 12/26/25 (a) 870,000 799,1 Santander Drive Auto Receivables Trust Series 2021-4A, Class D 1,67%, due 10/15/27 2,885,000 2,215,9 Series 2021-4, Class D 1,67%, due 9/15/27 1,825,000 1,775,0 51,431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1,74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Lean Trust Series 2007-1E, Class A3 4,696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 First NLC Trust Series 2007-1, Class A1 4,576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) SEAA Home Equity Trust Series 2007-8, Class A3			
3.84%, due 5/15/26 1,800,000 1,757,7 Hertz Vehiclie Financing IILP (a) Series 2021-2A, Class C 2.52%, due 12/27/27 2,450,000 2,846,7 Series 2021-2A, Class D 4.43%, due 12/27/27 2,450,000 2,128,2 Hertz Vehicle Financing LLC Series 2021-1A, Class C 2.05%, due 12/26/25 (a) 870,000 799,1 Santander Drive Auto Receivables Trust Series 2021-4A, Class D 1.67%, due 10/15/27 2,385,000 2,215,9 Series 2021-4A, Class D 1.67%, due 10/15/27 2,385,000 2,215,9 Series 2021-4A, Class D 1.67%, due 10/15/27 2,385,000 2,215,9 Series 2022-2, Class B 3.44%, due 9/15/27 1,825,000 1,775,0 5.1431,6 Credit Card Asset-Backed Security 0.1% Credit Card Asset-Backed Security 0.1% Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 329,909 124,9 SSAH Home Equity Trust Series 2007-B, Class A3		1,070,000	1,028,655
Hertz Vehicle Financing III LP (a) Series 2021-2A, Class C 2.52%, due 1/2/7/27 3,285,000 2,848,7 Series 2021-2A, Class D 4.34%, due 1/2/7/27 4,450,000 2,128,2 Hertz Vehicle Financing LLC Series 2021-1A, Class C 2.05%, due 1/2/26/25 (a) 870,000 799,1 Santander Drive Auto Receivables Trust Series 2021-4, Class D 1.67%, due 10/15/27 2,385,000 2,215,9 Series 2022-2, Class B 3.44%, due 9/15/27 1,825,000 1,775.00 1,825,000 1,775.00 1,831,60 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,11 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,11 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2027-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 First NLC Trust Series 2007-I, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 GSAA Home Equity Trust Series 2007-8, Class A3		4.000.000	. === ===
Series 2021-2A, Class C 2.52%, due 12/27/27 3.285, 0ue 12/27/27 3.285, 0ue 12/27/27 2.450,0u0 2.128,2 Hertz Vehicle Financing LLC Series 2021-1A, Class C 2.05%, due 12/26/25 (a) 870,0u0 799,1 Santander Drive Auto Receivables Trust Series 2021-4, Class D 1.67%, due 10/15/27 2.385,0u0 2.15,9 Series 2022-2, Class B 3.44%, due 9/15/27 1.825,0u0 1.775,0 5.1431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,0u0 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1.110,713 1.080,5 First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 6SAA Home Equity Trust Series 2007-8, Class A3		1,800,000	1,757,709
2.52%, due 12/27/27 Series 2021-2A, Class D 4.34%, due 12/27/27 4.2450,000 2,128,2 Hertz Vehicle Financing LLC Series 2021-1A, Class C 2.05%, due 12/26/25 (a) 870,000 799,1 Santander Drive Auto Receivables Trust Series 2021-4, Class D 1.67%, due 10/15/27 2,385,000 2,215,9 Series 2022-2, Class B 3.44%, due 9/15/27 1,825,000 1,775,00 51431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 GSAA Home Equity Trust Series 2007-8, Class A3			
Series 2021-2A, Class D 4.34%, due 12/27/27 2,450,000 2,128,24 Hertz Vehicle Financing LLC Series 2021-1A, Class C 2.05%, due 12/26/25 (a) 870,000 799,1 Santander Drive Auto Receivables Trust Series 2021-4, Class D 1.67%, due 10/15/27 2,385,000 2,215,9 Series 2022-2, Class B 3.44%, due 9/15/27 1,825,000 1,775,0 51,431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4,896% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 First NLC Trust Series 2007-1, Class A1 4,576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 GSSAA Home Equity Trust Series 2007-8, Class A3		0.005.000	0.040.74
4.34%, due 12/27/27 Hertz Vehicle Financing LLC Series 2021-1A, Class C 2.05%, due 12/26/25 (a) Santander Drive Auto Receivables Trust Series 2021-4, Class D 1.67%, due 10/15/27 2,385,000 2,215,9 Series 2022-2, Class B 3.44%, due 9/15/27 1,825,000 1,775,0 51,431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 1,74%,		3,285,000	2,848,716
Hertz Vehicle Financing LLC Series 2021-1A, Class C 2.05%, due 12/26/25 (a) 870,000 799,1 Santander Drive Autro Receivables Trust Series 2021-4, Class D 1.67%, due 10/15/27 2,385,000 2,215,9 Series 2022-2, Class B 3.44%, due 9/15/27 1,825,000 1,775,0 51,431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-1F, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 GSAA Home Equity Trust Series 2007-8, Class A3		0.450.000	0.100.000
Series 2021-1A, Class C 2.05%, due 12/26/25 (a) 870,000 799,1 Santander Drive Auto Receivables Trust Series 2021-4, Class D 1.67%, due 10/15/27 2,385,000 2,215,9 Series 2022-2, Class B 3.44%, due 9/15/27 1,825,000 1,775,0 51,431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 GSAA Home Equity Trust Series 2007-8, Class A3		2,450,000	2,128,293
2.05%, due 12/26/25 (a) 870,000 799,1 Santander Drive Auto Receivables Trust Series 2021-4, Class D 1.67%, due 10/15/27 2,385,000 2,215,9 Series 2022-2, Class B 3.44%, due 9/15/27 1,825,000 1,775,0 51,431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-1E1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 GSAA Home Equity Trust Series 2007-8, Class A3			
Saritander Drive Auto Receivables Trust Series 2021-4, Class D 1.67%, due 10/15/27 2,385,000 2,215,9 Series 2022-2, Class B 3.44%, due 9/15/27 1,825,000 1,775,0 51,431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 GSAA Home Equity Trust Series 2007-8, Class A3		070.000	700 110
Series 2021-4, Class D 1.67%, due 10/15/27 2,385,000 2,215,9 Series 2022-2, Class B 3.44%, due 9/15/27 1,825,000 1,775,0 51,431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 GSAA Home Equity Trust Series 2007-8, Class A3		870,000	799,110
1.67%, due 10/15/27 Series 2022-2, Class B 3.44%, due 9/15/27 1,825,000 1,775,0 51,431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1,74%, due 8/15/28 (a) 1510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 GSAA Home Equity Trust Series 2007-8, Class A3			
Series 2022-2, Class B 1,825,000 1,775,0 3.44%, due 9/15/27 1,825,000 1,775,0 51,431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 GSAA Home Equity Trust Series 2007-8, Class A3		0.205.000	0.015.005
3.44%, due 9/15/27 1,825,000 1,775,0 51,431,6 Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrigton Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 GSAA Home Equity Trust Series 2007-8, Class A3		2,385,000	2,215,937
Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) GSAA Home Equity Trust Series 2007-8, Class A3		1 005 000	1 775 000
Credit Card Asset-Backed Security 0.1% Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) GSAA Home Equity Trust Series 2007-8, Class A3	3.44%, que 9/15/2/	1,825,000	
Golden Credit Card Trust Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) GSAA Home Equity Trust Series 2007-8, Class A3			51,431,602
Series 2021-1A, Class C 1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) GSAA Home Equity Trust Series 2007-8, Class A3	Credit Card Asset-Backed Security 0.1%		
1.74%, due 8/15/28 (a) 510,000 450,1 Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 GSAA Home Equity Trust Series 2007-8, Class A3			
Home Equity Asset-Backed Securities 0.2% Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) GSAA Home Equity Trust Series 2007-8, Class A3			
Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) GSAA Home Equity Trust Series 2007-8, Class A3	1.74%, due 8/15/28 (a)	510,000	450,134
Carrington Mortgage Loan Trust Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) GSAA Home Equity Trust Series 2007-8, Class A3	Home Equity Accest Packed Sequeities 0.29/		
Series 2007-HE1, Class A3 4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) 1,110,713 1,080,5 First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 GSAA Home Equity Trust Series 2007-8, Class A3			
4.696% (1 Month LIBOR + 0.19%), due 6/25/37 (b) First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) GSAA Home Equity Trust Series 2007-8, Class A3			
First NLC Trust Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) GSAA Home Equity Trust Series 2007-8, Class A3		1 110 710	1 090 577
Series 2007-1, Class A1 4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) 239,909 124,9 GSAA Home Equity Trust Series 2007-8, Class A3		1,110,713	1,000,377
4.576% (1 Month LIBOR + 0.07%), due 8/25/37 (a)(b) GSAA Home Equity Trust Series 2007-8, Class A3			
GSAA Home Equity Trust Series 2007-8, Class A3		220,000	104.00
Series 2007-8, Class A3		239,909	124,987
	• •		
31,U/1 30,7		27 077	OE 711
	J.+00 /0 (1 MUHUH LIDUN + 0.30/0), UUR 0/23/37 (U)	37,077	35,/11

	Principal Amount	Value
Asset-Backed Securities		
Home Equity Asset-Backed Securities		
J.P. Morgan Mortgage Acquisition Trust		
Series 2007-HE1, Class AF1		
4.316% (1 Month LIBOR + 0.10%), due 3/25/47 (b)	\$ 82,493	\$ 51,710
Mastr Asset-Backed Securities Trust		
Series 2006-HE4, Class A1		
4.606% (1 Month LIBOR + 0.10%), due 11/25/36 (b)	68,265	21,924
Morgan Stanley ABS Capital I, Inc. Trust (b)		
Series 2007-HE4, Class A2A		
4.616% (1 Month LIBOR + 0.11%), due 2/25/37	73,059	24,382
Series 2007-HE7, Class M1		
6.506% (1 Month LIBOR + 2.00%), due 7/25/37	635,000	495,422
		1,834,713
Other Asset-Backed Securities 6.8%		
American Airlines Pass-Through Trust		
Series 2019-1, Class B		
3.85%, due 2/15/28	819,720	725,128
Series 2021-1, Class B	010,720	720,120
3.95%, due 7/11/30	1,165,100	981,406
Series 2016-1, Class A	.,,	551,155
4.10%, due 1/15/28	880,524	757,489
AMSR Trust (a)		
Series 2020-SFR4, Class A		
1.355%, due 11/17/37	4,150,000	3,772,803
Series 2020-SFR5, Class A		
1.379%, due 11/17/37	1,518,000	1,380,766
CF Hippolyta Issuer LLC (a)		
Series 2020-1, Class A1		
1.69%, due 7/15/60	938,607	848,196
Series 2021-1A, Class B1		
1.98%, due 3/15/61	3,990,635	3,428,884
Series 2020-1, Class A2		
1.99%, due 7/15/60	1,453,231	1,235,360
Series 2020-1, Class B1		
2.28%, due 7/15/60	2,129,915	1,894,980
Series 2020-1, Class B2		
2.60%, due 7/15/60	2,409,693	2,019,039
Crown Castle Towers LLC	0.005.000	0.405.000
4.241%, due 7/15/28 (a)	2,325,000	2,165,826
CVS Pass-Through Trust	00 770	00.000
5.789%, due 1/10/26 (a)	22,772	22,808
DB Master Finance LLC (a)		
Series 2021-1A, Class A23	1 007 000	1.016.000
2.791%, due 11/20/51	1,227,600	1,016,960
Series 2019-1A, Class A23	1 400 075	1 220 502
4.352%, due 5/20/49	1,402,875	1,339,502

	Principal Amount	Value
Asset-Backed Securities		
Other Asset-Backed Securities		
FirstKey Homes Trust (a)		
Series 2020-SFR2, Class A		
1.266%, due 10/19/37	\$ 2,344,977	\$ 2,131,420
Series 2020-SFR1, Class A		
1.339%, due 8/17/37	3,277,060	2,992,007
Series 2021-SFR2, Class B		
1.607%, due 9/17/38	805,000	709,764
Series 2021-SFR1, Class B		
1.788%, due 8/17/38	2,345,000	2,081,995
Hilton Grand Vacations Trust		
Series 2019-AA, Class B		
2.54%, due 7/25/33 (a)	1,126,055	1,057,281
Home Partners of America Trust		
Series 2021-2, Class B		
2.302%, due 12/17/26 (a)	1,713,079	1,497,220
MVW LLC		
Series 2021-1WA, Class B		
1.44%, due 1/22/41 (a)	1,337,130	1,220,920
Navient Private Education Refi Loan Trust (a)		
Series 2021-BA, Class A		
0.94%, due 7/15/69	768,697	671,553
Series 2021-EA, Class B		
2.03%, due 12/16/69	2,450,000	1,665,705
Series 2020-GA, Class B		
2.50%, due 9/16/69	1,145,000	891,908
Series 2020-HA, Class B		
2.78%, due 1/15/69	1,820,000	1,485,329
New Economy Assets Phase 1 Sponsor LLC (a)		
Series 2021-1, Class A1		
1.91%, due 10/20/61	1,260,000	1,097,294
Series 2021-1, Class B1		
2.41%, due 10/20/61	1,215,000	1,014,641
PFS Financing Corp.		
Series 2022-D, Class B		
4.90%, due 8/15/27 (a)	2,360,000	2,315,509
Progress Residential Trust (a)		
Series 2020-SFR3, Class B		
1.495%, due 10/17/27	1,400,000	1,269,021
Series 2021-SFR4, Class B		
1.808%, due 5/17/38	1,340,000	1,197,102
Taco Bell Funding LLC		
Series 2021-1A, Class A23		
2.542%, due 8/25/51 (a)	1,366,200	1,102,842

	Principal Amount	Value
Asset-Backed Securities		
Other Asset-Backed Securities		
Inited Airlines Pass-Through Trust		
Series 2020-1, Class A		
5.875%, due 10/15/27	\$ 1,150,663	\$ 1,164,339
		47,154,997
otal Asset-Backed Securities		
(Cost \$109,028,168)		100,871,446
Corporate Bonds 39.1%		
Aerospace & Defense 0.2%		
downet Aerospace, Inc.	4.045.000	1 1 17 000
3.00%, due 1/15/29	1,315,000	1,147,338
Agriculture 0.3%		
BAT Capital Corp.		
3.734%, due 9/25/40	1,330,000	962,988
BAT International Finance plc		
4.448%, due 3/16/28	1,460,000	1,397,360
		2,360,348
Airlines 1.0%		
American Airlines, Inc. (a)		
5.50%, due 4/20/26	1,100,000	1,078,358
5.75%, due 4/20/29	2,450,000	2,369,694
Delta Air Lines, Inc. (a)	770.004	700 770
4.50%, due 10/20/25	773,001	763,772
4.75%, due 10/20/28 #/ileage Plus Holdings LLC	1,680,000	1,636,843
6.50%, due 6/20/27 (a)	1,368,000	1,382,104
0.50 %, ddc 0/20/27 (d)	1,300,000	7,230,771
Auto Manufacturers 1.6%		7,200,771
Ford Motor Credit Co. LLC		
2.30%, due 2/10/25	1,005,000	931,899
4.125%, due 8/17/27	2,315,000	2,135,078
6.95%, due 3/6/26	1,195,000	1,221,983
General Motors Co.	.,.22,000	,,.00
5.60%, due 10/15/32	625,000	617,441
Seneral Motors Financial Co., Inc.	,	,
2.35%, due 1/8/31	1,178,000	941,106
2.70%, due 6/10/31	1,525,000	1,229,240
4.30%, due 4/6/29	1,090,000	1,019,145
lissan Motor Acceptance Co. LLC		
1.85%, due 9/16/26 (a)	3,610,000	3,118,258
		11,214,150

	Principal	Value
Corporate Bonds	Amount	Value
Auto Parts & Equipment 0.3%		
Dana, Inc.		
4.50%, due 2/15/32	\$ 2,845,000	\$ 2,399,786
4.50 %, due 2/15/52	Ψ 2,040,000	Ψ 2,333,100
Banks 13.2%		
Banco Santander SA		
4.175% (1 Year Treasury Constant Maturity Rate + 2.00%), due 3/24/28 (b)	2,400,000	2,286,684
Bank of America Corp.		
2.087%, due 6/14/29 (c)	1,275,000	1,111,159
3.384%, due 4/2/26 (c)	1,700,000	1,644,432
Series MM		
4.30%, due 1/28/25 (c)(d)	1,741,000	1,621,306
4.948%, due 7/22/28 (c)	1,640,000	1,642,813
Series DD		
6.30%, due 3/10/26 (c)(d)(e)	696,000	704,143
8.57%, due 11/15/24	1,645,000	1,746,898
Barclays plc (b)(d)		
4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28	2,710,000	2,202,765
8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29	1,315,000	1,320,457
BNP Paribas SA (a)		
3.052%, due 1/13/31 (c)	1,605,000	1,392,952
4.625% (5 Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(d)	1,315,000	1,150,625
4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 (b)(d)	1,610,000	1,316,994
7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 (b)(d)	960,000	993,600
BPCE SA (a)		
2.045%, due 10/19/27 (c)	2,240,000	1,982,032
5.125%, due 1/18/28	1,395,000	1,404,419
Citigroup, Inc.		
2.52%, due 11/3/32 (c)	2,115,000	1,731,434
Series Y		
4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(d)	1,590,000	1,415,100
Series M		
6.30%, due 5/15/24 (c)(d)	3,260,000	3,207,025
Citizens Financial Group, Inc.		
Series G		
4.00% (5 Year Treasury Constant Maturity Rate + 3.215%), due 10/6/26 (b)(d)	1,095,000	948,734
Credit Agricole SA		
4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(d)	2,370,000	2,015,448
Credit Suisse Group AG (a)(c)		
3.091%, due 5/14/32	1,485,000	1,122,669
6.442%, due 8/11/28	1,325,000	1,281,475
Deutsche Bank AG		
3.035%, due 5/28/32 (c)	460,000	375,963
4.875% (USISDA05 + 2.553%), due 12/1/32 (b)	3,390,000	3,022,372
5.371%, due 9/9/27	1,520,000	1,557,894
First Horizon Bank		
5.75%, due 5/1/30	1,673,000	1,694,903

	Principal Amount	Value
Corporate Bonds		
Banks		
Freedom Mortgage Corp.		
7.625%, due 5/1/26 (a)	\$ 895,000	\$ 786,872
Goldman Sachs Group, Inc. (The)		
1.948%, due 10/21/27 (c)	3,260,000	2,918,123
Series V	0.450.000	1 010 000
4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(d)	2,150,000	1,912,380
Intesa Sanpaolo SpA	0.400.000	0.700.440
4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b)	3,430,000	2,729,110
JPMorgan Chase & Co. (c)	0.007.000	0.005.004
1.764%, due 11/19/31	2,897,000	2,305,001
Series HH	4 000 000	000 000
4.60%, due 2/1/25 (d)	1,062,000	998,280
KeyBank NA	4 505 000	1 500 700
4.15%, due 8/8/25	1,585,000	1,566,786
Lloyds Banking Group plc	4 005 000	1 000 570
4.582%, due 12/10/25	1,365,000	1,332,570
4.65%, due 3/24/26	1,985,000	1,952,387
4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b)	995,000	971,716
Macquarie Group Ltd.	4 400 000	1 005 000
2.871%, due 1/14/33 (a)(c)	1,490,000	1,205,292
Mizuho Financial Group, Inc.	4 000 000	1 000 000
5.414% (1 Year Treasury Constant Maturity Rate + 2.05%), due 9/13/28 (b)(e)	1,800,000	1,839,862
Morgan Stanley (c)	0.470.000	1 000 107
2.484%, due 9/16/36	2,170,000	1,682,107
2.511%, due 10/20/32	3,225,000	2,663,389
NatWest Group pic (b)	0.445.000	1 001 000
3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28	2,145,000	1,981,902
4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (d)	2,650,000	2,030,563
Popular, Inc.	4 500 000	1 570 100
6.125%, due 9/14/23	1,582,000	1,576,463
Societe Generale SA (a)(b)(d)	0.400.000	
4.75% (5 Year Treasury Constant Maturity Rate + 3.931%), due 5/26/26	2,130,000	1,894,848
5.375% (5 Year Treasury Constant Maturity Rate + 4.514%), due 11/18/30 (e)	2,200,000	1,891,845
Standard Chartered plc	0.770.000	0.074.005
4.75% (5 Year Treasury Constant Maturity Rate + 3.805%), due 1/14/31 (a)(b)(d)	2,770,000	2,374,305
SVB Financial Group		
Series C	4 005 000	1 100 057
4.00% (5 Year Treasury Constant Maturity Rate + 3.202%), due 5/15/26 (b)(d)	1,385,000	1,108,857
Synchrony Bank	4 005 000	1 707 711
5.40%, due 8/22/25	1,805,000	1,797,741
Texas Capital Bancshares, Inc.	4.455.000	1 051 500
4.00% (5 Year Treasury Constant Maturity Rate + 3.15%), due 5/6/31 (b)	1,155,000	1,051,532
UBS Group AG (a)(b)	0.55	0.001.01=
4.375% (5 Year Treasury Constant Maturity Rate + 3.313%), due 2/10/31 (d)	2,555,000	2,094,845
4.751% (1 Year Treasury Constant Maturity Rate + 1.75%), due 5/12/28	1,070,000	1,051,859
Wells Fargo & Co. (c)		005 - 11
2.879%, due 10/30/30	270,000	238,948
3.35%, due 3/2/33	2,330,000	2,054,599

	Principal Amount	Value
Corporate Bonds		
Banks		
Wells Fargo & Co. (c)		
3.584%, due 5/22/28	\$ 380,000	\$ 361,120
Series S		
5.90%, due 6/15/24 (d)	3,295,000	3,224,981
Westpac Banking Corp.		
3.02% (5 Year Treasury Constant Maturity Rate + 1.53%), due 11/18/36 (b)	1,692,000	1,321,757
		91,814,336
Chemicals 0.4%		
Alpek SAB de CV	4.055.000	
3.25%, due 2/25/31 (a)	1,255,000	1,051,856
Braskem Netherlands Finance BV		
4.50%, due 1/10/28 (a)	1,650,000	1,560,075
		2,611,931
Commercial Services 0.3%		
Ashtead Capital, Inc.		
4.25%, due 11/1/29 (a)	1,640,000	1,530,795
California Institute of Technology	1,040,000	1,000,700
3.65%, due 9/1/19	1,118,000	795,133
5,55,50,445,57,77	1,110,000	2,325,928
		2,323,920
Computers 0.9%		
Dell International LLC		
5.25%, due 2/1/28	2,880,000	2,904,040
8.10%, due 7/15/36	879,000	1,028,778
NCR Corp.		
5.00%, due 10/1/28 (a)	2,339,000	2,060,332
		5,993,150
Dispusified Financial Compies 2 00/		
Diversified Financial Services 3.9%		
AerCap Ireland Capital DAC	1 650 000	1 454 544
3.00%, due 10/29/28	1,650,000	1,454,544
Air Lease Corp. 2.30%, due 2/1/25	3,275,000	3,081,191
3.25%, due 3/1/25	4,000,000	3,836,295
Aircastle Ltd.	4,000,000	3,030,233
5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(d)	2,030,000	1,664,600
Ally Financial, Inc.	2,030,000	1,004,000
Series C		
4.70% (7 Year Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (b)(d)	1,090,000	836,575
5.75%, due 11/20/25	3,820,000	3,796,520
8.00%, due 11/1/31	1,890,000	2,081,545
Avolon Holdings Funding Ltd.	1,030,000	2,001,040
3.25%, due 2/15/27 (a)	2,125,000	1,917,881
Banco BTG Pactual SA	2,123,000	1,917,001
2.75%, due 1/11/26 (a)	3,860,000	3,516,460
Capital One Financial Corp.	3,000,000	5,510,400
5.247%, due 7/26/30 (c)	860,000	845,698
0.2 17 70, 000 TT20100 (0)	550,000	0-0,030

	Principal Amount	Value
Corporate Bonds		
Diversified Financial Services		
Nomura Holdings, Inc.		
5.099%, due 7/3/25	\$ 1,660,000	\$ 1,654,653
OneMain Finance Corp.		
3.50%, due 1/15/27	2,935,000	2,552,617
		27,238,579
Electric 2.2%		
AEP Texas, Inc.		
4.70%, due 5/15/32	1,175,000	1,170,324
Calpine Corp.		
5.125%, due 3/15/28 (a)	2,505,000	2,268,054
Dominion Energy, Inc.		
Series C		
4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(d)	780,000	698,100
Edison International		
Series B		
5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (b)(d)	2,690,000	2,391,652
Ohio Power Co.		
Series R		
2.90%, due 10/1/51	955,000	672,320
Pacific Gas and Electric Co.	4.055.000	
3.50%, due 8/1/50	1,855,000	1,251,908
Sempra Energy	0.450.000	1 001 005
4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b)	2,150,000	1,881,985
WEC Energy Group, Inc. 6.719% (3 Month LIBOR + 2.113%), due 5/15/67 (b)	5,495,000	4,674,047
0.71370 (3 WORLD LIDON + 2.11370), due 3/13/07 (b)	3,430,000	15,008,390
		10,000,000
Environmental Control 0.2%		
Covanta Holding Corp.	252.222	
4.875%, due 12/1/29 (a)	950,000	830,062
Stericycle, Inc.	200 000	550.074
3.875%, due 1/15/29 (a)	630,000	558,974
		1,389,036
Food 0.8%		
JBS USA LUX SA		
5.75%, due 4/1/33 (a)	2,140,000	2,098,398
Kraft Heinz Foods Co.		
5.00%, due 7/15/35	583,000	583,974
Smithfield Foods, Inc.		
3.00%, due 10/15/30 (a)	1,520,000	1,197,912
U.S. Foods, Inc.		
4.625%, due 6/1/30 (a)	1,550,000	1,387,570
		5,267,854
Gas 0.5%		
National Fuel Gas Co.		
2.95%, due 3/1/31	1,695,000	1,372,809
	. ,	•

	Principal Amount	Value
Corporate Bonds		
Gas		
Piedmont Natural Gas Co., Inc.		
5.05%, due 5/15/52	\$ 1,070,000	\$ 1,034,913
Southern Co. Gas Capital Corp.		
Series 21A		
3.15%, due 9/30/51	1,500,000	1,050,733
		3,458,455
Home Builders 0.3%		
Toll Brothers Finance Corp.		
3.80%, due 11/1/29	1,780,000	1,598,972
4.35%, due 2/15/28	303,000	284,916
		1,883,888
Household Products & Wares 0.4%		
Kronos Acquisition Holdings, Inc.	2.770.000	0.514.467
5.00%, due 12/31/26 (a)	2,770,000	2,514,467
Insurance 1.1%		
Athene Global Funding		
2.50%, due 3/24/28 (a)	430,000	374,226
Lincoln National Corp.		
7.007% (3 Month LIBOR + 2.358%), due 5/17/66 (b)	3,537,000	2,830,484
NMI Holdings, Inc.		
7.375%, due 6/1/25 (a)	685,000	692,740
Protective Life Corp.		
8.45%, due 10/15/39	2,476,000	3,121,425
Willis North America, Inc.		
3.875%, due 9/15/49	425,000	326,883
		7,345,758
Internet 0.6%		
Expedia Group, Inc.		
3.25%, due 2/15/30	2,345,000	2,061,423
Match Group Holdings II LLC (a)	2,040,000	2,001,120
3.625%, due 10/1/31	2,520,000	2,022,300
4.125%, due 8/1/30 (e)	122,000	104,920
= 5 %, add 6. 11 66 (6)	,	4,188,643
Ladring 4 20/		
Lodging 1.3% Hilton Domestic Operating Co., Inc.		
5.375%, due 5/1/25 (a)	935,000	928,537
	955,000	¥20,33 <i>1</i>
Hyatt Hotels Corp. 1.80%, due 10/1/24	3,920,000	2 710 245
Marriott International, Inc.	3,920,000	3,719,345
	4 252 000	V 43U E3V
3.75%, due 10/1/25 Series X	4,253,000	4,130,534
4.00%, due 4/15/28	605,000	581,078
7.00 /0, duto 7/ 10/ LO	000,000	
		9,359,494

Media 0.5% DISH DBS Corp. 5.75%, due 12/1/28 (a) \$ 1,250,000 \$ 1,022,729 Grupo Televisa SAB 5.25%, due 5/24/49 1,335,000 1,252,553 Time Warner Cable Enterprises LLC 8.375%, due 3/15/23 1,087,000 1,091,485 3,366,767 Miscellaneous—Manufacturing 0.3% Textron Financial Corp. 6.341% (3 Month LIBOR + 1.735%), due 2/15/42 (a)(b)(e) 2,905,000 2,247,744 DII & Gas 0.3% EQT Corp. 5.678%, due 10/1/25 Gazprom PJSC Via Gaz Capital SA 7.288%, due 8/16/37 (a)(f) 850,000 680,000 2,292,101		Principal Amount	Value
1816 1825	Corporate Bonds		
5.75%, due 1271/28 (a) \$ 1,260,000 \$ 1,022,729 Storou Felerias SAB 1,355,000 1,252,558 Time Warner Cable Enterprises LLC 1,087,00 1,087,00 1,087,00 Miscellaneous—Manufacturing 0.3% 1,087,00 2,247,744 Betron Financial Corp. 2,005,000 2,247,744 Bill As Bas 0.3% 2,005,000 2,247,744 Bill Corp. 1,610,000 1,612,101 Sarpon Physic Via Gaz Capital SA 2,005,000 2,229,710 Packaging & Containers 0.3% 850,000 2,229,710 Packaging & Containers 0.3% 1,610,000 1,617,700 Serry Charley (spit) 1,600,000 1,207,700 Packaging & Containers 0.3% 1,207,700 2,229,710 Packaging & Containers 0.3% 1,207,700 1,207,700 Serry Charley (spit) 965,000 2,000,000 APS%, due 2013/27 (g) 1,200,000 1,207,700 Powers-Brockway (sizes Containers Inc. 2,144,000 1,207,700 Ferry Farmacoutical Finance Netherlands III 8V 2,144,000 1,217,719 Toward College	Media 0.5%		
Stage Stag	DISH DBS Corp.		
5.2%%, due Sy24/49 1,335,000 1,282,535 time Warner Cable Enterprises LLC 1,087,000 1,081,485 8.37%%, due 3/15/23 1,087,000 1,081,485 Miscellaneous — Manufacturing 0.3% 3,386,767 Bestron Financial Corp. 5,678%, due 2/15/42 (a)(b)(e) 2,247,744 65,34% (3 Morth LIBOR + 1,735%), due 2/15/42 (a)(b)(e) 2,247,744 610 Corp. 1,610,000 2,247,744 610 Corp. 1,610,000 1,612,001 5,678%, due 10/1/25 1,610,000 680,000 5,678%, due 10/1/25 8,500,000 2,242,01 Peckaging & Containers 0.3% 850,000 2,222,01 Peckaging & Containers 0.3% 1,240,000 1,207,760 Berry Girland, Inc. 955,000 3,686,260 4,875%, due 5/13/27 (a) 955,000 2,146,000 Owens-Brookway Glass Container, Inc. 2,146,000 1,247,760 Bee Pharmaceutical Finance Netherlands III 87 2,146,000 1,258,348 1,57%, due 10/1/26 2,146,000 1,277,789 1,586, due 10/1/26 2,140,000 1,277,789		\$ 1,250,000	\$ 1,022,729
Time Warmer Cable Enterprises LLC 8.375%, due 3/15/23 1,087,000 3/15/23 Miscellaneous—Manufacturing 0.3% Textron Financial Corp. 6.341% (3 Month LBORH + 1.735%), due 2/15/42 (a)(b)(e) 2,247,744 DH & Gas 0.3% EDT Corp. 5.678%, due 10/1125 1,610,000 1,612,101 Sazprom P.JSC Via Caz Capital SA 7.288%, due 8/16/37 (a)(f) 850,000 2,247,740 PARCAISING & SASO,000 3,		1 335 000	1 252 553
8.375%, due 3/15/23 1,087,00e 3/15/26		1,555,000	1,232,333
Miscellaneous		1,087,000	1,091,485
Miscellaneous			3,366,767
Rekton Financial Corp.	Miccellaneous — Manufacturing 0 3%		
6.341% (3 Month LIBOR + 1.735%), due 2/15/42 (a)(b)(e) 7.246.7454 1.610 Corp. 5.678%, due 10/1/25 5.678			
### Company		2,905,000	2,247,744
5.678%, due 10/1/25 1,610,000 1,612,01 Bazprom PJSC Vila Gaz Capital SA 850,000 680,000 7.288%, due 8/16/37 (a)(f) 850,000 680,000 Packaging & Containers 0.3% 2,292,101 Berry Glöbal, Inc. 1,240,000 1,207,760 4.875%, due 7/15/26 (a) 1,240,000 1,207,760 Owens-Brockway Glass Container, Inc. 955,000 936,285 6.625%, due 5/13/27 (a) 955,000 936,285 Teva Pharmaceutical Finance Netherlands III BV 2,144,005 2,144,005 1.59%, due 10/1/26 2,146,000 1,925,348 4.75%, due 5/9/27 2,145,000 2,177,916 Pipelines 3.9% Cheniere Corpus Christi Holdings LLC 2.742%, due 1/3/13/9 1,710,000 1,401,483 CNX Micstream Partners LP 2,570,000 2,174,554 3.25%, due 2/15/32 3,090,000 2,671,289 DT Midstream, Inc. 1,715,000 1,575,449 1.40,90%, due 4/15/32 (a) 1,715,000 1,575,449 1.60% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) 2,250,00 2,250,00 2,363,454 <td>Oil & Gas 0.3%</td> <td></td> <td></td>	Oil & Gas 0.3%		
Barprom PJSC Via Gaz Capital SA 680,000 680,000 7.288%, due 8/16/37 (a)(f) 850,000 680,000 Packaging & Containers 0.3% 850,000 1,240,000 1,207,760 Berry Global, Inc. 1,240,000 1,207,760 1,207,760 Overs-Brockway Glass Container, Inc. 955,000 936,285 2,144,005 Pharmaceuticals 0.6% 2,146,000 1,925,348 4,75%, due 10/1/26 2,146,000 1,925,348 4,75%, due 10/1/26 2,146,000 2,177,919	EQT Corp.		
7.288%, due 8/16/37 (a)(f) 680,000 2.292,101 2		1,610,000	1,612,101
Packaging & Containers 0.3% Berry Global, Inc.		950,000	690,000
Packaging & Containers 0.3% Berry Global, Inc. 4.875%, due 7/15/26 (a) 1,240,000 1,207,760 Dwens-Brockway Glass Container, Inc. 6.625%, due 5/13/27 (a) 955,000 936,285 2,144,045 Pharmaceuticals 0.6% Fleva Pharmaceutical Finance Netherlands III BV 3.15%, due 10/1/26 2,146,000 1,925,348 4.75%, due 10/1/26 2,345,000 2,177,919 4,103,267 Pipelines 3.9% Cheniere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,401,483 CNX Midstream Partners LP 4.75%, due 4/15/30 (a) 2,570,000 2,174,554 CDP Midstream (perating LP 3.25%, due 4/15/32 (a) 1,715,000 1,575,449 Energy Transfer LP Series H 6.50% (5 Vear Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) 2,520,000 2,363,458 Enterprise Products Operating LLC 3.95%, due 1/31/60 1,630,000 1,289,274	7.200%, due of 10/37 (a)(i)	850,000	
Berry Global, Inc. 4.875%, due 7/15/26 (a) 1,240,000 1,207,760 Owens-Brockway Glass Container, Inc. 955,000 936,285 6.625%, due 5/13/27 (a) 955,000 23,440,05 Pharmaceuticals 0.6% Pharmaceutical Finance Netherlands III BV 3.15%, due 10/1/26 2,146,000 1,925,348 4.75%, due 5/9/27 2,345,000 2,177,919 Pipelines 3.9% Chromaceutical Finance Netherlands III BV 2.742%, due 12/31/39 1,710,000 1,401,483 CNX Micstream Partners LP 4.75%, due 4/15/30 (a) 2,570,000 2,174,594 CDV Midstream Operating LP 3,090,000 2,671,289 2.25%, due 2/15/32 3,090,000 2,671,289 2.25%, due 4/15/32 (a) 1,715,000 1,575,494 Energy Transfer LP Series H 6,50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) 2,520,000 2,363,458 Enterprise Products Operating LC 3,05%, due 1/31/60 1,630,000 1,289,274			2,292,101
4.875%, due 7/15/26 (a) 1,240,000 1,207,760 Downs-Brockway Glass Container, Inc. 6.625%, due 5/13/27 (a) 955,000 936,285 2,144,045 Pharmaceuticals 0.6% Teva Pharmaceutical Finance Netherlands III BV 3.15%, due 10/1/26 2,146,000 1,925,348 4,75%, due 5/9/27 2,345,000 2,177,919 2,345,000 2,345,000 2,177,919 2,345,000 2,345,000 2,177,919 2,345,000 2,345,000 2,174,000 2,345,000 2,174,000 2,345,000 2,174,000 2,345,000 2,174,000 2,1	Packaging & Containers 0.3%		
Owens- Brockway Glass Container, Inc. 955,00 336,285 6,625%, due 5/13/27 (a) 955,00 336,285 2,144,045 Pharmaceuticals 0.6% Teva Pharmaceutical Finance Netherlands III BV 1,146,000 1,925,348 3,15%, due 10/1/26 2,146,000 2,177,919 4,75%, due 5/9/27 2,345,000 2,177,919 Pipelines 3.9% 1,710,000 1,401,483 Cheniere Corpus Christi Holdings LLC 1,710,000 1,401,483 2.14%, due 12/31/39 1,710,000 2,174,594 2.15%, due 4/15/30 (a) 2,570,000 2,174,554 2.25%, due 2/15/32 3,090,000 2,671,289 2.25%, due 2/15/32 3,090,000 2,671,289 2.25%, due 2/15/32 (a) 1,715,000 1,575,449 Energy Transfer LP 5 5 Series H 2,520,000 2,363,458 Enterprise Products Operating LLC 3,05%, due 1/31/60 1,630,00 1,289,274		4.040.000	
		1,240,000	1,207,760
Pharmaceuticals 0.6%		955 000	936 285
Pharmaceuticals 0.6%	0.023 /b, tute 3/13/2/ (a)	933,000	
Teva Pharmaceutical Finance Netherlands III BV 3.15%, due 10/1/26 2,146,000 1,925,348 4.75%, due 5/9/27 2,345,000 2,177,919 4,103,267 Pipelines 3.9% Chemiere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,401,483 CNX Midstream Partners LP 2,570,000 2,174,554 DCP Midstream Operating LP 3,25%, due 2/15/32 3,090,000 2,671,289 DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,575,449 Energy Transfer LP Series H 5.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) 2,520,000 2,363,458 Enterprise Products Operating LLC 3,95%, due 1/31/60 1,630,000 1,289,274			2,144,043
3.15%, due 10/1/26 4.75%, due 5/9/27 2,345,000 2,177,919 4,103,267 Pipelines 3.9% Cheniere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,401,483 CNX Midstream Partners LP 4.75%, due 4/15/30 (a) 2,570,000 2,174,554 DCP Midstream Operating LP 3.25%, due 2/15/32 3,090,000 2,671,289 DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,715,449 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) Enterprise Products Operating LLC 3.95%, due 1/31/60 1,630,000 1,289,274			
4.75%, due 5/9/27 2,345,000 2,177,919 4,103,267 Pipelines 3.9% Cheniere Corpus Christi Holdings LLC 2,742%, due 12/31/39 1,710,000 1,401,483 CNX Midstream Partners LP 4.75%, due 4/15/30 (a) 2,570,000 2,174,554 DCP Midstream Operating LP 3,25%, due 2/15/32 3,090,000 2,671,289 DT Midstream, Inc. 4,30%, due 4/15/32 (a) 1,715,000 1,575,449 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) 2,520,000 2,363,458 Enterprise Products Operating LLC 3,95%, due 1/31/60 1,630,000 1,289,274		0.140.000	1 005 040
Pipelines 3.9% Cheniere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,401,483 CNX Midstream Partners LP 4.75%, due 4/15/30 (a) 2,570,000 2,174,554 DCP Midstream Operating LP 3.25%, due 2/15/32 3,090,000 2,671,289 DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,575,449 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) 2,520,000 2,363,458 Enterprise Products Operating LLC 3.95%, due 1/31/60 1,630,000 1,289,274			
Pipelines 3.9% Cheniere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,401,483 CNX Midstream Partners LP 4.75%, due 4/15/30 (a) 2,570,000 2,174,554 DCP Midstream Operating LP 3.25%, due 2/15/32 3,090,000 2,671,289 DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,575,449 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) Enterprise Products Operating LLC 3.95%, due 1/31/60 1,630,000 1,289,274	4.7 0 70, ddd 07 07 E7	2,040,000	
Cheniere Corpus Christi Holdings LLC 2.742%, due 12/31/39 1,710,000 1,401,483 CNX Midstream Partners LP 4.75%, due 4/15/30 (a) 2,570,000 2,174,554 DCP Midstream Operating LP 3.25%, due 2/15/32 3,090,000 2,671,289 DT Midstream, Inc. 4.30%, due 4/15/32 (a) Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) Enterprise Products Operating LLC 3.95%, due 1/31/60 1,630,000 1,289,274	Dinalinas 2.00/		4,100,207
2.742%, due 12/31/39 CNX Midstream Partners LP 4.75%, due 4/15/30 (a) 2,570,000 2,174,554 DCP Midstream Operating LP 3.25%, due 2/15/32 3,090,000 2,671,289 DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,575,449 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) Enterprise Products Operating LLC 3.95%, due 1/31/60 1,630,000 1,289,274	•		
CNX Midstream Partners LP 4.75%, due 4/15/30 (a) 2,570,000 2,174,554 DCP Midstream Operating LP 3.25%, due 2/15/32 3,090,000 2,671,289 DT Midstream, Inc. 4.30%, due 4/15/32 (a) Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) Enterprise Products Operating LLC 3.95%, due 1/31/60 1,630,000 1,289,274		1,710,000	1,401,483
DCP Midstream Operating LP 3.25%, due 2/15/32 3.090,000 2,671,289 DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,575,449 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) Enterprise Products Operating LLC 3.95%, due 1/31/60 1,630,000 1,289,274			
3.25%, due 2/15/32 3,090,000 2,671,289 DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,575,449 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) 2,520,000 2,363,458 Enterprise Products Operating LLC 3.95%, due 1/31/60 1,630,000 1,289,274	4.75%, due 4/15/30 (a)	2,570,000	2,174,554
DT Midstream, Inc. 4.30%, due 4/15/32 (a) 1,715,000 1,575,449 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) 2,520,000 2,363,458 Enterprise Products Operating LLC 3.95%, due 1/31/60 1,630,000 1,289,274			
4.30%, due 4/15/32 (a) 1,715,000 1,575,449 Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) 2,520,000 2,363,458 Enterprise Products Operating LLC 3.95%, due 1/31/60 1,630,000 1,289,274		3,090,000	2,671,289
Energy Transfer LP Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) Enterprise Products Operating LLC 3.95%, due 1/31/60 1,630,000 1,289,274		4 745 000	4 575 440
Series H 6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) 2,520,000 2,363,458 Enterprise Products Operating LLC 3.95%, due 1/31/60 1,630,000 1,289,274		1,715,000	1,575,449
6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(d) 2,363,458 Enterprise Products Operating LLC 1,630,000 1,289,274			
Enterprise Products Operating LLC 3.95%, due 1/31/60 1,630,000 1,289,274		2,520.000	2,363,458
3.95%, due 1/31/60 1,630,000 1,289,274		, ,,,,,,,	
4.20%, due 1/31/50 520,000 443,589		1,630,000	1,289,274
	4.20%, due 1/31/50	520,000	443,589

	Principal Amount	Value
Corporate Bonds		
Pipelines		
Flex Intermediate Holdco LLC		
3.363%, due 6/30/31 (a)	\$ 1,540,000	\$ 1,255,737
Hess Midstream Operations LP (a)		
4.25%, due 2/15/30	2,630,000	2,303,374
5.625%, due 2/15/26	367,000	363,374
Holly Energy Partners LP		
6.375%, due 4/15/27 (a)	545,000	538,869
Kinder Morgan, Inc.		
7.75%, due 1/15/32	2,035,000	2,364,648
MPLX LP		
4.00%, due 3/15/28	560,000	537,704
Plains All American Pipeline LP		
3.80%, due 9/15/30	1,040,000	944,799
Sabine Pass Liquefaction LLC		
5.75%, due 5/15/24	2,146,000	2,158,326
Targa Resources Corp.		
4.20%, due 2/1/33	725,000	657,031
Venture Global Calcasieu Pass LLC		
3.875%, due 11/1/33 (a)	1,690,000	1,435,570
Western Midstream Operating LP		
5.50%, due 2/1/50 (g)	1,800,000	1,561,500
Williams Cos., Inc. (The)		
3.50%, due 10/15/51	1,425,000	<u>1,052,160</u> 27,092,188
Real Estate 0.1%		
Realogy Group LLC		
5.25%, due 4/15/30 (a)	1,060,000	795,000
Real Estate Investment Trusts 1.1%		
GLP Capital LP		
3.35%, due 9/1/24	1,535,000	1,481,551
Iron Mountain, Inc. (a)		
4.875%, due 9/15/29	1,686,000	1,522,686
5.25%, due 7/15/30	395,000	357,451
Office Properties Income Trust		
2.65%, due 6/15/26	1,520,000	1,221,034
Starwood Property Trust, Inc.		
3.625%, due 7/15/26 (a)	3,172,000	2,846,838
		7,429,560
Retail 1.0%		
AutoNation, Inc.		
4.75%, due 6/1/30	2,300,000	2,157,866
Nordstrom, Inc.		
4.25%, due 8/1/31	2,860,000	2,147,603
QVC, Inc.		
4.375%, due 9/1/28	2,080,000	1,341,553

	Principal Amount	Value
Corporate Bonds		
Retail		
Victoria's Secret & Co.		
4.625%, due 7/15/29 (a)	\$ 1,380,000	\$ 1,146,421
		6,793,443
Semiconductors 0.3%		
Broadcom, Inc. (a)		
3.469%, due 4/15/34	2,040,000	1,691,420
3.75%, due 2/15/51	620,000	460,591
		2,152,011
Telecommunications 1.2%		
Altice France SA		
5.125%, due 7/15/29 (a)	2,405,000	1,887,733
AT&T, Inc.	2,403,000	1,007,733
3.65%, due 6/1/51	1,485,000	1,142,459
Sprint LLC	1,400,000	1,142,400
7.875%, due 9/15/23	3,620,000	3,673,840
T-Mobile US, Inc.	0,020,000	3,073,040
2.625%, due 2/15/29	660,000	576,840
Verizon Communications, Inc.	000,000	070,040
4.016%, due 12/3/29	1,495,000	1,433,359
10 10 %) data 12 3/20	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	8,714,231
Total Corporate Bonds		
(Cost \$301,090,489)		271,882,659
Foreign Government Bonds 2.2%		
Brazil 0.1%		
Brazil Government Bond		
3.75%, due 9/12/31	525,000	450,535
Chile 0.4%		
Chile Government Bond		
2.55%, due 7/27/33	725,000	590,439
Empresa Nacional del Petroleo		
3.45%, due 9/16/31 (a)	2,540,000	2,165,552
		2,755,991
Colombia 0.3%		
Colombia Government Bond		
3.25%, due 4/22/32	2,335,000	1,717,844
4.50%, due 1/28/26 (e)	500,000	477,200
		2,195,044
Mexico 1.4%		
Comision Federal de Electricidad (a)		
3.875%, due 7/26/33	2,385,000	1,884,476
4.677%, due 2/9/51	1,855,000	1,315,107
1.01 1 101 add 21 01 0 1	1,000,000	1,010,107

	Principal Amount	Value
oreign Government Bonds		
exico		
exico Government Bond		
3.75%, due 4/19/71	\$ 1,480,000 \$	991,754
etroleos Mexicanos		
6.50%, due 3/13/27	2,535,000	2,393,007
6.75%, due 9/21/47	4,835,000	3,354,573
		9,938,917
tal Foreign Government Bonds		
(Cost \$19,566,721)	-	15,340,487
pan Assignments 0.2%		
versified/Conglomerate Service 0.2%		
uGreen LP (b)		
First Lien Second Refinancing Term Loan		
8.57% (1 Month LIBOR + 4.00%), due 11/2/27	766,075	707,662
Second Lien Initial Term Loan		
13.176% (3 Month LIBOR + 8.50%), due 11/2/28	450,000	319,500
	-	1,027,162
tal Loan Assignments		
(Cost \$1,203,531)	-	1,027,162
ortgage-Backed Securities 32.1%		
gency (Collateralized Mortgage Obligations) 5.7%		
gency (Collateralized Mortgage Obligations) 5.7%		
gency (Collateralized Mortgage Obligations) 5.7% HLMC REMIC, Series 5021, Class SA	3 377 008	126 242
gency (Collateralized Mortgage Obligations) 5.7% ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h)	3,377,998	126,242
gency (Collateralized Mortgage Obligations) 5.7% ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA		
gency (Collateralized Mortgage Obligations) 5.7% HLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h)	3,377,998 2,789,840	
gency (Collateralized Mortgage Obligations) 5.7% HLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO	2,789,840	94,127
gency (Collateralized Mortgage Obligations) 5.7% #ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56		94,127
gency (Collateralized Mortgage Obligations) 5.7% #ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56 REMIC, Series 5031, Class IQ	2,789,840 1,095,923	94,127 788,853
gency (Collateralized Mortgage Obligations) 5.7% ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56 REMIC, Series 5031, Class IQ 2.50%, due 10/25/50 (h)	2,789,840	94,127 788,853
gency (Collateralized Mortgage Obligations) 5.7% #ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56 REMIC, Series 5031, Class IQ 2.50%, due 10/25/50 (h) REMIC, Series 5038, Class IB	2,789,840 1,095,923 1,658,876	94,127 788,853 236,341
gency (Collateralized Mortgage Obligations) 5.7% ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56 REMIC, Series 5031, Class IQ 2.50%, due 10/25/50 (h) REMIC, Series 5038, Class IB 2.50%, due 10/25/50 (h)	2,789,840 1,095,923	94,127 788,853 236,341
gency (Collateralized Mortgage Obligations) 5.7% #ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56 REMIC, Series 5031, Class IQ 2.50%, due 10/25/50 (h) REMIC, Series 5038, Class IB 2.50%, due 10/25/50 (h) REMIC, Series 5149, Class LI	2,789,840 1,095,923 1,658,876 1,085,808	94,127 788,853 236,341 167,249
gency (Collateralized Mortgage Obligations) 5.7% #ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56 REMIC, Series 5031, Class IQ 2.50%, due 10/25/50 (h) REMIC, Series 5038, Class IB 2.50%, due 10/25/50 (h) REMIC, Series 5149, Class LI 2.50%, due 10/25/51 (h)	2,789,840 1,095,923 1,658,876	94,127 788,853 236,341 167,249
gency (Collateralized Mortgage Obligations) 5.7% #ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56 REMIC, Series 5031, Class IQ 2.50%, due 10/25/50 (h) REMIC, Series 5038, Class IB 2.50%, due 10/25/50 (h) REMIC, Series 5149, Class LI 2.50%, due 10/25/51 (h) REMIC, Series 5205, Class KI	2,789,840 1,095,923 1,658,876 1,085,808 4,045,664	94,127 788,853 236,341 167,249 531,957
gency (Collateralized Mortgage Obligations) 5.7% #ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56 REMIC, Series 5031, Class IQ 2.50%, due 10/25/50 (h) REMIC, Series 5038, Class IB 2.50%, due 10/25/50 (h) REMIC, Series 5149, Class LI 2.50%, due 10/25/51 (h) REMIC, Series 5205, Class KI 3.00%, due 12/25/48 (h)	2,789,840 1,095,923 1,658,876 1,085,808	94,127 788,853 236,341 167,249 531,957
gency (Collateralized Mortgage Obligations) 5.7% ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56 REMIC, Series 5031, Class IQ 2.50%, due 10/25/50 (h) REMIC, Series 5038, Class IB 2.50%, due 10/25/50 (h) REMIC, Series 5149, Class LI 2.50%, due 10/25/51 (h) REMIC, Series 5205, Class KI 3.00%, due 12/25/48 (h) REMIC, Series 5152, Class BI	2,789,840 1,095,923 1,658,876 1,085,808 4,045,664 1,942,550	94,127 788,853 236,341 167,249 531,957 220,607
gency (Collateralized Mortgage Obligations) 5.7% ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56 REMIC, Series 5031, Class IQ 2.50%, due 10/25/50 (h) REMIC, Series 5038, Class IB 2.50%, due 10/25/50 (h) REMIC, Series 5149, Class LI 2.50%, due 10/25/51 (h) REMIC, Series 5205, Class KI 3.00%, due 12/25/48 (h) REMIC, Series 5152, Class BI 3.00%, due 7/25/50 (h)	2,789,840 1,095,923 1,658,876 1,085,808 4,045,664	94,127 788,853 236,341 167,249 531,957 220,607
gency (Collateralized Mortgage Obligations) 5.7% ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56 REMIC, Series 5031, Class IQ 2.50%, due 10/25/50 (h) REMIC, Series 5038, Class IB 2.50%, due 10/25/50 (h) REMIC, Series 5149, Class LI 2.50%, due 10/25/51 (h) REMIC, Series 5205, Class KI 3.00%, due 12/25/48 (h) REMIC, Series 5152, Class BI 3.00%, due 7/25/50 (h) REMIC, Series 5023, Class LI	2,789,840 1,095,923 1,658,876 1,085,808 4,045,664 1,942,550 2,964,199	94,127 788,853 236,341 167,249 531,957 220,607 448,403
gency (Collateralized Mortgage Obligations) 5.7% #ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56 REMIC, Series 5031, Class IQ 2.50%, due 10/25/50 (h) REMIC, Series 5038, Class IB 2.50%, due 10/25/50 (h) REMIC, Series 5149, Class LI 2.50%, due 10/25/51 (h) REMIC, Series 5205, Class KI 3.00%, due 12/25/48 (h) REMIC, Series 5152, Class BI 3.00%, due 7/25/50 (h) REMIC, Series 5023, Class LI 3.00%, due 10/25/50 (h)	2,789,840 1,095,923 1,658,876 1,085,808 4,045,664 1,942,550	94,127 788,853 236,341 167,249 531,957 220,607 448,403
gency (Collateralized Mortgage Obligations) 5.7% #ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56 REMIC, Series 5031, Class IQ 2.50%, due 10/25/50 (h) REMIC, Series 5038, Class IB 2.50%, due 10/25/50 (h) REMIC, Series 5149, Class LI 2.50%, due 10/25/51 (h) REMIC, Series 5205, Class KI 3.00%, due 12/25/48 (h) REMIC, Series 5152, Class BI 3.00%, due 7/25/50 (h) REMIC, Series 5023, Class LI 3.00%, due 10/25/50 (h) REMIC, Series 5023, Class LI 3.00%, due 10/25/50 (h) REMIC, Series 5094, Class IP	2,789,840 1,095,923 1,658,876 1,085,808 4,045,664 1,942,550 2,964,199 1,409,188	94,127 788,853 236,341 167,249 531,957 220,607 448,403
gency (Collateralized Mortgage Obligations) 5.7% #ILMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h) REMIC, Series 4839, Class WO (zero coupon), due 8/15/56 REMIC, Series 5031, Class IQ 2.50%, due 10/25/50 (h) REMIC, Series 5038, Class IB 2.50%, due 10/25/50 (h) REMIC, Series 5149, Class LI 2.50%, due 10/25/51 (h) REMIC, Series 5205, Class KI 3.00%, due 12/25/48 (h) REMIC, Series 5152, Class BI 3.00%, due 7/25/50 (h) REMIC, Series 5023, Class LI 3.00%, due 10/25/50 (h)	2,789,840 1,095,923 1,658,876 1,085,808 4,045,664 1,942,550 2,964,199	126,242 94,127 788,853 236,341 167,249 531,957 220,607 448,403 221,230 332,364

Remon Collateralized Mortgage Obligations FH.M.C. FEMC. Series 5160		Principal Amount	Value
HEMIC, Series 5100 3,0%, due 1025551 (h) \$ 1,724,976 \$ 195,082 FEMIC, Series 5167, Class Gl 3,00%, due 1025551 (h) 4,419,843 673,542 FEMIC, Series 5191 3,50%, due 192550 (h) 2,432,796 4,140,404 FEMIC, Series 5006 3,50%, due 112550 (h) 2,767,438 5,7877 FEMIC, Series 5006 3,50%, due 112550 (h) 1,1518,725 2,482,211 FEMIC, Series 5006 3,50%, due 112550 (h) 1,1518,725 2,482,211 FEMIC, Series 5006 3,50%, due 112550 (h) 1,1518,725 2,482,211 FEMIC, Series 5006 3,50%, due 112550 (h) 1,1518,725 2,482,211 FEMIC, Series 5006 3,50%, due 112550 (h) 1,1518,725 2,482,211 FEMIC, Series 5006 3,50%, due 112550 (h) 1,1518,725 2,482,211 FEMIC, Series 5006 3,50%, due 112550 (h) 1,1518,725 2,482,211 FEMIC, Series 5006 3,50%, due 1112550 (h) 1,1518,725 2,482,211 FEMIC, Series 5006 3,726,245 4,706,708,708,708,708,708,708,708,708,708,708	Mortgage-Backed Securities		
REMIC, Series 5160 1,724,976 1,95.082 1,924,976 1,924,976 1,926,982 1,926,982 1,926,983 1,924,976 1,924,976 1,926,983 1,926,98	Agency (Collateralized Mortgage Obligations)		
3.00%, due 10/25/51 (n)	FHLMC		
REMIC, Series 5167, Class Gl 3,00%, due 1712/5167 (p) 4,419,843 673,542 REMIC, Series 5191 3,50%, due 9/28/50 (p) 3,50%, due 9/28/50 (p) 2,767,438 557,677 REMIC, Series 5036 3,50%, due 1172/550 (p) 2,767,438 557,677 REMIC, Series 5000 3,50%, due 1172/550 (p) 1,518,725 248,211 REMIC, Series 5000, Class FA 4,00% (SOFR 300A + 9.59%), due 2/25/52 (p) 4,00% (SOFR 300A + 9.59%), due 3/15/43 (v)(p) 5,00% due 1/16/52 (p) 5,00% due 1/16/54 (p) 5,	REMIC, Series 5160		
3.00%, due 11/25/61 (h) 4,419,843 673,542 REMIC, Series 5079 2401,404 REMIC, Series 5036 350%, due 9/25/60 (h) 2,432,796 401,404 REMIC, Series 5036 350%, due 11/25/60 (h) 2,767,438 557,677 REMIC, Series 5040 3.50%, due 11/25/60 (h) 1,518,725 248,211 REMIC, Series 5040 3.50%, due 11/25/60 (h) 1,518,725 248,211 REMIC, Series 500, due 574 4.00% (SORR 30A - 0.50%), due 2/25/52 (b) 1,615,321 REMIC, Series 311 (zero coupon), due 8/15/43 759,672 584,706 Series 311, Class ST 1,		\$ 1,724,976	\$ 195,082
REMIC, Series 3191	•		
3.50%, due 9/25/50 (h) 2,432,796 401,404 REMIC, Series 5030 3.50%, due 11725/50 (h) 2,767,438 557,677 REMIC, Series 5040 3.50%, due 11725/50 (h) 1,518,725 248,211 REMIC, Series 5000, class FA 4.00% (SOFR 30A + 0.50%), due 2/25/52 (h) 1,515,321 FML C, Stries 5000, class FA 4.00% (SOFR 30A + 0.50%), due 2/25/52 (h) 1,515,321 FML C, Stries Sories Series 311 1.491% (1 Month LBOR + 5.95%), due 8/15/43 (h)(h) 2,331,074 2.51,202 Series 389, Class C35 2.00%, due 6/15/52 (h) 3,726,245 Series 389, Class C35 2.00%, due 10/15/47 (h) 845,439 10,3373 FML REMIC, Series 2013-110, Class C0 (wero coupon), due 12/25/39 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 11/25/50, due 12/25/51 (b)(h) (h) REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/43 REMIC, Series 2013-110, Class C0 (wero coupon), due 10/25/45 REMIC, Series 2013-15, Class C0 (wero coupon), due 10/25/45 REMIC, Series 2013-15, Class C0 (wero coupon), due 10/25/45 REMIC, Series 2013-15, Class C0 (wero coupon), due 10/25/45 REMIC, Series 2013-15, Class C0 (wero coupon), due 10/25/45 REMIC, Series 2013-15, Class C0 (wero coupon), due 10/25/45 REMIC, Series 2		4,419,843	673,542
REMIC, Series 5036 3.50%, due 11/25/50 (h) 2.767,438 557,677 REMIC, Series 5040 3.50%, due 11/25/50 (h) 1.518,725 248,211 REMIC, Series 5200, Class FA 4.00% (SOFR 30A + 0.50%), due 2/25/52 (b) 1.515,321 FHLMC, Strips Series 311 Carer couppin), due 8/15/43 Series 311, Class 51 1.491% (1 Month LBOR + 5.95%), due 8/15/43 (b)(h) 2.331,074 251,202 Series 389, 3.50%, due 11/25/52 (h) 3.50%, due 10/15/47 (h) 3.50%, du	•	0.400.700	404 404
3.50%, due 11/25/50 (h)		2,432,796	401,404
FEMIC, Series 5040 1,518,725 248,211 2550, (bu = 11,2550 (b) 1,518,725 248,211 2550, (bu = 11,2550 (b) 1,518,725 248,211 2550, (bu = 11,2550 (b) 1,635,585 1,515,321 2550, (bu = 11,2550 (b) 1,635,585 1,515,321 2550, (bu = 11,2550 (b) 1,635,585 1,515,321 2550, (bu = 11,2550 (b) 2,231,074 251,202 25618 311 2550, (bu = 11,251,542 (b) 2,331,074 251,202 25618 389, (bu = 11,251,542 (b) 2,231,074 251,202 25618 389, (bu = 10,151,52 (b) 3,726,245 478,673 25618 389, (bu = 10,151,52 (b) 3,726,245 478,673 25618 389, (bu = 10,151,52 (b) 25618 389, (bu = 10,151,51,51 (b) 2,1518 389, (0.767.400	EE7 677
3.50%, due 11/25/50 (h) 1,518,725 248,211 REMIC, Series 5200, Class FA 4.00% (SOR3 30A + 0.50%), due 2/25/52 (b) 1.515,321 FHLMC, Strips Series 311 Czero coupon), due 8/15/43 759,672 584,706 Series 311, Class S1 1.491% (1 Month LIBOR + 6.55%), due 8/15/43 (b)(h) 2.331,074 251,202 Series 319, Class C35 2.00%, due 6/15/52 (h) 3.726,245 476,673 Series 338, Class C35 2.00%, due 6/15/52 (h) 3.726,245 476,673 Series 338 3.50%, due 10/15/47 (h) 645,439 (h)(h) 645,439 (h)(h) 75,244 76,673 FNMA REMIC, Series 2013-110, Class C0 (zero coupon), due 12/25/39 1,205,680 1,072,146 REMIC, Series 2013-105, Class M0 (zero coupon), due 10/25/43 40,060 9 REMIC, Series 2013-110, Class S0 (zero coupon), due 10/25/43 54,060 1,072,146 REMIC, Series 2013-110, Class S0 (zero coupon) (zero 11,060 1,060		2,707,430	337,077
REMIC, Series 5200, Class FA 4.00% (SOFR 30A + 0.50%), due 2/25/52 (b) FILMC, Strips Series 311 (zero coupon), due 8/15/43 Series 311, Class S1 1.491% (1 Month LIBOR + 5.95%), due 8/15/43 (b)(h) 2.331,074 2.51,202 Series 389, Class C35 2.00%, due 6/15/52 (b) 3.726,245 3.50%, due 10/15/47 (h) 4.543 4.543 4.543 4.544 4.564 4.565		1 518 725	2/0 211
4.0% (SOFR 30A + 0.50%), due 2/25/52 (b) 1,515,321 FHLMC, Strips Series 311 (zero coupon), due 8/15/43 759,672 584,706 Series 311, Class S1 1.4.91% (1 Month LIBOR + 5.95%), due 8/15/43 (b)(h) 2,331,074 251,202 Series 389, Class C35 2 0.0%, due 6/15/52 (h) 3,726,245 476,673 Series 388 3.50%, due 10/15/47 (h) 645,439 103,373 FNMA REMIC, Series 2013-110, Class C0 (zero coupon), due 12/25/39 1,295,680 1,072,146 REMIC, Series 2013-105, Class S0 (zero coupon), due 12/25/49 (b)(h) 3,426,43 REMIC, Series 2013-105, Class S0 (zero coupon), due 10/25/43 400,669 342,264 REMIC, Series 2013-110, Class S0 (zero coupon), due 10/25/43 540 364,444 REMIC, Series 2013-110, Class S0 (zero coupon), due 10/25/43 540 540,444 REMIC, Series 2013-110, Class S0 (zero coupon), due 11/25/43 540 540,444 REMIC, Series 2013-110, Class S0 (zero coupon), due 11/25/43 540 540,444 REMIC, Series 2013-110, Class S0 (zero coupon), due 11/25/43 540 540,444 REMIC, Series 2021-11, Class SA (zero coupon) (30FR 30A + 2.50%), due 12/25/52 (b)(h) 540,444 REMIC, Series 2022-10, Class S0 (zero coupon) (30FR 30A + 2.50%), due 12/25/52 (b)(h) 541,354 REMIC, Series 2022-5, Class S0 (zero coupon) (30FR 30A + 2.50%), due 12/25/52 (b)(h) 541,354 REMIC, Series 2022-10, Class S1 1.44% (SORR 30A + 5.75%), due 2/25/52 (b)(h) 541,354 REMIC, Series 2021-10, Class S0 1.44% (SORR 30A + 5.75%), due 2/25/52 (b)(h) 541,354 REMIC, Series 2021-10, Class S0 1.44% (SORR 30A + 5.75%), due 2/25/52 (b)(h) 641,354 REMIC, Series 2021-10, Class S0 1.44% (SORR 30A + 5.75%), due 2/25/52 (b)(h) 641,354 REMIC, Series 2021-10, Class S0 1.44% (SORR 30A + 5.75%), due 2/25/52 (b)(h) 641,354 REMIC, Series 2021-10, Class S0 1.54% (Month LIBOR + 6.65%), due 6/25/46 (b)(h) 62,544 (1,010,720	240,211
FHLMC, Strips Series 311 (zero coupon), due 8/15/43 Series 317, Class S1 1. 491% (1 Month LBDR + 5.95%), due 8/15/43 (b)(h) Series 318, Class C35 2. 20%, due 6/15/52 (h) Series 388, Class C35 2. 20%, due 6/15/52 (h) Series 388 3. 50%, due 10/15/47 (h) FINA REMIC, Series 2013-110, Class C0 (zero coupon), due 12/25/39 REMIC, Series 2013-105, Class K0 (zero coupon), due 15/25/43 REMIC, Series 2013-105, Class S0 (zero coupon), due 17/25/43 REMIC, Series 2013-105, Class S0 (zero coupon), due 17/25/43 REMIC, Series 2013-105, Class S0 (zero coupon), due 17/25/43 REMIC, Series 2013-105, Class S0 (zero coupon), due 17/25/43 REMIC, Series 2013-105, Class S0 (zero coupon), due 17/25/43 REMIC, Series 2021-81, Class SA (zero coupon), due 17/25/43 REMIC, Series 2022-16, Class SA (zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h) REMIC, Series 2022-3, Class SY (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-3, Class SA (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2021-10, Class SA 1.44% (1 Month LBOR + 5.95%), due 6/25/49 (b)(h) REMIC, Series 2021-10, Class SA 1.54% (1 Month LBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class SA 1.54% (1 Month LBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-3, Class SP		1 635 585	1 515 321
Series 311		1,000,000	1,010,021
(zero coupon), due 8/15/43 759,672 584,706 Series 311, Class S1 2,331,074 251,202 Series 389, Class C35 3,726,245 478,673 2,00%, due 6/15/52 (h) 3,726,245 478,673 Series 389 3,50%, due 10/15/47 (h) 645,439 103,373 FRMM 7			
Series 311, Class S1 1.491% (1 Month LIBOR + 5.95%), due 8/15/43 (b)(h) Series 389, Class C35 2.00%, due 6/15/52 (h) Series 358 3.50%, due 10/15/47 (h) 645,439 103,373 FNMA FEMIC, Series 2013-110, Class C0 (zero coupon), due 12/25/39 1,295,680 1,072,146 FEMIC, Series 2013-105, Class C0 (zero coupon), due 5/25/40 REMIC, Series 2013-105, Class K0 (zero coupon), due 10/25/43 REMIC, Series 2013-110, Class K0 (zero coupon), due 10/25/43 REMIC, Series 2013-110, Class K0 (zero coupon), due 10/25/43 REMIC, Series 2013-110, Class K0 (zero coupon), due 11/25/43 REMIC, Series 2013-110, Class K0 (zero coupon), due 11/25/43 REMIC, Series 2013-110, Class K0 (zero coupon), due 11/25/43 REMIC, Series 2021-81, Class SA (zero coupon) (SDR 30A + 2.60%), due 12/25/51 (b)(h) REMIC, Series 2022-3, Class YS (zero coupon) (SDR 30A + 2.50%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA (zero coupon) (SDR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA (zero coupon) (SDR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA (zero coupon) (SDR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA (zero coupon) (SDR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA (zero coupon) (SDR 30A + 5.5%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA 1.44% (SOR 30A + 5.5%), due 2/25/52 (b)(h) 3.133,025 335,967 REMIC, Series 2021-40, Class SI 1.44% (I Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2021-32, Class SB 1.54% (I Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2020-23, Class PS		759 672	584.706
1.491% (1 Month LIBOR + 5.95%), due 8/15/43 (b)(h) Series 389, Class C35 2.00%, due 6/15/52 (h) 3.726,245 3.00%, due 10/15/52 (h) 3.726,245 3.00%, due 10/15/47 (h) 645,439 645,434 64		. 55,5.2	00 1,1 00
Series 389, Class C35 3,726,245 478,673 Series 358 3,50%, due 10/15/47 (h) 645,439 103,373 FNMA REMIC, Series 2013-110, Class C0 (zero coupon), due 12/25/39 1,295,680 1,072,146 REMIC, Series 2013-105, Class Q0 385,816 322,633 REMIC, Series 2013-105, Class K0 2 400,609 354,264 REMIC, Series 2013-110, Class D0 364,987 486,434 REMIC, Series 2021-81, Class SA 584,987 486,434 REMIC, Series 2021-81, Class SA 2 2 (zero coupon), due 11/25/43 584,987 486,434 REMIC, Series 2021-81, Class SA 2 2 (zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h) 1,4785,949 259,115 REMIC, Series 2022-3, Class YS 8 491,675 144,354 REMIC, Series 2022-3, Class SN 8 491,675 144,354 REMIC, Series 2021-40, Class SA 1,525,019 6,413 REMIC, Series 2021-40, Class SA 1,525,019 6,413 REMIC, Series 2021-40, Class SN 3,133,025 335,967 REMIC, Series 201-40, Class SN 3,133,025		2.331.074	251,202
2.00%, due 6/15/52 (h) 3,726,245 478,673 Series 358 3.50%, due 10/15/47 (h) 645,439 103,373 FNMA REMIC, Series 2013-110, Class C0 (zero coupon), due 12/25/39 1,295,680 1,072,146 REMIC, Series 2013-105, Class Q0 (zero coupon), due 15/25/40 385,816 322,633 REMIC, Series 2013-105, Class K0 (zero coupon), due 10/25/43 400,609 354,264 REMIC, Series 2013-110, Class B0 (zero coupon), due 11/25/43 584,987 486,434 REMIC, Series 2021-31, 10, Class D0 (zero coupon), due 11/25/43 584,987 486,434 REMIC, Series 2021-31, Class SA (zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h) REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA 1.44% (5OFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2016-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class SB		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, ,
Series 358 3.50%, due 10/15/47 (h) 645,439 103,373 FNMA REMIC, Series 2013-110, Class C0 (zero coupon), due 12/25/39 1,295,680 1,072,146 REMIC, Series 2013-105, Class 00 (zero coupon), due 5/25/40 385,816 322,633 REMIC, Series 2013-105, Class K0 (zero coupon), due 10/25/43 400,609 354,264 REMIC, Series 2013-110, Class B0 (zero coupon), due 11/25/43 584,987 486,434 REMIC, Series 2013-110, Class D0 (zero coupon), due 11/25/43 584,987 486,434 REMIC, Series 2021-31, Class SA (zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h) REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA (zero coupon) (SOFR 30A + 1.575%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA (zero coupon) (SOFR 30A + 5.575%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA (zero series 2022-10, Class SA (zero series 2022-10, Class SA) (zero series 2022-10, Class SA) (zero series 2022-10, Class SA) (zero series 2021-40, Class SB) 1.544% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2021-40, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2021-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class SB		3,726,245	478,673
REMIC, Series 2013-110, Class C0 (zero coupon), due 12/25/39			
REMIC, Series 2013-110, Class CO (zero coupon), due 12/25/39	3.50%, due 10/15/47 (h)	645,439	103,373
Czero coupon), due 12/25/39 1,295,680 1,072,146 REMIC, Series 2013-105, Class 00 (zero coupon), due 5/25/40 385,816 322,633 REMIC, Series 2013-105, Class KO (zero coupon), due 10/25/43 400,609 354,264 REMIC, Series 2013-110, Class DO (zero coupon), due 11/25/43 584,987 486,434 REMIC, Series 2021-81, Class SA (zero coupon) (soFR 30A + 2.60%), due 12/25/51 (b)(h) 14,785,949 259,115 REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 8,491,675 144,354 REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,525,019 6,413 REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 1,739,669 231,765 REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) 3,133,025 335,967 REMIC, Series 2014-67, Class SN (270,274 REMIC, Series 2019-32, Class SB (270,274 REMIC, Series 2019-32,	FNMA		
REMIC, Series 2013-105, Class Q0 (zero coupon), due 5/25/40 REMIC, Series 2013-105, Class KO (zero coupon), due 10/25/43 REMIC, Series 2013-110, Class D0 (zero coupon), due 11/25/43 REMIC, Series 2013-110, Class D0 (zero coupon), due 11/25/43 REMIC, Series 2021-81, Class SA REMIC, Series 2021-81, Class SA (zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h) REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2019-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class SB	REMIC, Series 2013-110, Class CO		
(zero coupon), due 5/25/40 385,816 322,633 REMIC, Series 2013-105, Class KO 400,609 354,264 REMIC, Series 2013-110, Class DO 584,987 486,434 (zero coupon), due 11/25/43 584,987 486,434 REMIC, Series 2021-81, Class SA 259,115 (zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h) 14,785,949 259,115 REMIC, Series 2022-3, Class YS 8,491,675 144,354 (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 8,491,675 144,354 REMIC, Series 2022-5, Class SN 1,525,019 6,413 REMIC, Series 2022-10, Class SA 1,44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 1,739,669 231,765 REMIC, Series 2021-40, Class SI 1,739,669 231,765 REMIC, Series 2021-40, Class SI 3,133,025 335,967 REMIC, Series 2016-57, Class SN 2,373,854 270,274 REMIC, Series 2016-57, Class SB 2,373,854 270,274 REMIC, Series 2019-32, Class SB 1,544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) 1,855,529 206,697 REMIC, Series 2020-23, Class PS 2020,697 206,697 206,697 206,697 206,697 206,697	(zero coupon), due 12/25/39	1,295,680	1,072,146
REMIC, Series 2013-105, Class KO (zero coupon), due 10/25/43 400,609 354,264 REMIC, Series 2013-110, Class DO (zero coupon), due 11/25/43 584,987 486,434 REMIC, Series 2021-81, Class SA (zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h) 14,785,949 259,115 REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 8,491,675 144,354 REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,525,019 6,413 REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 1,739,669 231,765 REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) 3,133,025 335,967 REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) 2,373,854 270,274 REMIC, Series 2019-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) 1,855,529 206,697 REMIC, Series 2020-23, Class PS	REMIC, Series 2013-105, Class Q0		
(zero coupon), due 10/25/43 400,609 354,264 REMIC, Series 2013-110, Class DO 584,987 486,434 (zero coupon), due 11/25/43 584,987 486,434 REMIC, Series 2021-81, Class SA 259,115 (zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h) 14,785,949 259,115 REMIC, Series 2022-3, Class YS 2202-3, Class SN 3491,675 144,354 REMIC, Series 2022-5, Class SN 3491,675 6,413 REMIC, Series 2022-10, Class SA 1,525,019 6,413 REMIC, Series 2022-10, Class SA 1,739,669 231,765 REMIC, Series 2021-40, Class SI 3,133,025 335,967 REMIC, Series 2021-40, Class SI 3,133,025 335,967 REMIC, Series 2016-57, Class SN 2,373,854 270,274 REMIC, Series 2019-32, Class SB 2,373,854 270,274 REMIC, Series 2019-32, Class SB 1,544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) 1,855,529 206,697 REMIC, Series 2020-23, Class PS		385,816	322,633
REMIC, Series 2013-110, Class DO (zero coupon), due 11/25/43 REMIC, Series 2021-81, Class SA (zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h) REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 1.80%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2019-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class SB	REMIC, Series 2013-105, Class KO		
(zero coupon), due 11/25/43 584,987 486,434 REMIC, Series 2021-81, Class SA (zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h) 14,785,949 259,115 REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 8,491,675 144,354 REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,525,019 6,413 REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 1,739,669 231,765 REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) 3,133,025 335,967 REMIC, Series 2016-57, Class SN 2,373,854 270,274 REMIC, Series 2019-32, Class SB 2,373,854 270,274 REMIC, Series 2020-23, Class SB 1,855,529 206,697 REMIC, Series 2020-23, Class PS		400,609	354,264
REMIC, Series 2021-81, Class SA (zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h) REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2021-40, Class SI 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2019-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class SB			
(zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h) 14,785,949 259,115 REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 8,491,675 144,354 REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,525,019 6,413 REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 1,739,669 231,765 REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) 3,133,025 335,967 REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) 2,373,854 270,274 REMIC, Series 2019-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) 1,855,529 206,697 REMIC, Series 2020-23, Class PS		584,987	486,434
REMIC, Series 2022-3, Class YS (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2019-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class PS			
(zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 8,491,675 144,354 REMIC, Series 2022-5, Class SN 1,525,019 6,413 REMIC, Series 2022-10, Class SA 1,739,669 231,765 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 1,739,669 231,765 REMIC, Series 2021-40, Class SI 3,133,025 335,967 REMIC, Series 2016-57, Class SN 2,373,854 270,274 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) 2,373,854 270,274 REMIC, Series 2019-32, Class SB 1,855,529 206,697 REMIC, Series 2020-23, Class PS 1,855,529 206,697		14,785,949	259,115
REMIC, Series 2022-5, Class SN (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2019-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class SB		0.404.075	144.054
(zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,525,019 6,413 REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 1,739,669 231,765 REMIC, Series 2021-40, Class SI 3,133,025 335,967 REMIC, Series 2016-57, Class SN 2,373,854 270,274 REMIC, Series 2019-32, Class SB 1,544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) 1,855,529 206,697 REMIC, Series 2020-23, Class PS 1,855,529 206,697		8,491,675	144,354
REMIC, Series 2022-10, Class SA 1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2019-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class PS		1 505 010	6 412
1.44% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2019-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class PS		1,525,019	0,413
REMIC, Series 2021-40, Class SI 1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2019-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class PS		1 720 660	221 765
1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (b)(h) REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2019-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class PS		1,700,000	231,703
REMIC, Series 2016-57, Class SN 1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) REMIC, Series 2019-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class PS		3 133 025	335 967
1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (b)(h) 2,373,854 270,274 REMIC, Series 2019-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) 1,855,529 206,697 REMIC, Series 2020-23, Class PS		0,100,020	555,557
REMIC, Series 2019-32, Class SB 1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class PS 206,697		2.373 854	270.274
1.544% (1 Month LIBOR + 6.05%), due 6/25/49 (b)(h) REMIC, Series 2020-23, Class PS 206,697		2,010,001	2,0,214
REMIC, Series 2020-23, Class PS		1.855.529	206.697
		,:,	,
	1.544% (1 Month LIBOR + 6.05%), due 2/25/50 (b)(h)	2,798,200	319,989

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
FNMA		
REMIC, Series 2021-7, Class El		
2.50%, due 2/25/51 (h)	\$ 2,829,571	\$ 388,604
REMIC, Series 2021-10, Class LI		
2.50%, due 3/25/51 (h)	978,759	146,188
REMIC, Series 2021-12, Class JI	4 440 004	045.000
2.50%, due 3/25/51 (h)	1,440,394	215,622
REMIC, Series 2021-95, Class KI	F C40 71C	700 400
2.50%, due 4/25/51 (h) PEMIC Sorios 2021 54. Closs III	5,642,716	799,498
REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h)	785,063	97,763
REMIC, Series 2021-85, Class BI	703,003	97,703
3.00%, due 12/25/51 (h)	3,383,735	516,011
REMIC, Series 2021-8, Class ID	3,303,733	310,011
3.50%, due 3/25/51 (h)	2,583,788	510,601
REMIC, Series 2020-10, Class DA	2,000,700	010,001
3.50%, due 3/25/60	1,612,302	1,532,500
FNMA, Strips	,,-:=,=	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
REMIC, Series 427, Class C77		
2.50%, due 9/25/51 (h)	6,050,041	897,792
GNMA		
Series 2019-136, Class YS		
(zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h)	683,388	11,706
Series 2019-145, Class LS		
(zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (b)(h)	15,808	186
Series 2020-1, Class YS		
(zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (b)(h)	3,863,682	54,524
Series 2020-62, Class SC		
(zero coupon) (1 Month LIBOR + 2.83%), due 5/20/50 (b)(h)	30,442	399
Series 2020-129, Class SB		
(zero coupon) (1 Month LIBOR + 3.20%), due 9/20/50 (b)(h)	5,577,039	93,362
Series 2021-97, Class SD		
(zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(h)	12,748,409	204,358
Series 2021-158, Class SB		
(zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h)	4,063,248	183,636
Series 2021-213, Class ES		
(zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(h)	12,943,403	40,158
Series 2022-19, Class SG	7.404.005	70.457
(zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h)	7,464,825	72,157
Series 2022-6, Class AS	2.444	F.C.
(zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (b)(h) Series 2022-24, Class SC	3,444	56
·	22 500 620	252.201
(zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h)	33,588,632	352,281
Series 2022-121, Class SG (2010 Country) (SOEP 20A + 2 0.7%) due 7/20/52 (b)(b)	0.014.400	150 605
(zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(h)	9,811,423	158,635
Series 2020-115, Class YA	1 571 660	1 220 007
1.00%, due 8/20/50	1,571,663	1,228,007

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2020-129, Class AG		
1.00%, due 9/20/50	\$ 2,313,743	\$ 1,800,944
Series 2020-166, Class CA		
1.00%, due 11/20/50	2,234,057	1,709,179
Series 2020-34, Class SC		
1.564% (1 Month LIBOR + 6.05%), due 3/20/50 (b)(h)	2,459,336	266,426
Series 2020-146, Class SA		
1.814% (1 Month LIBOR + 6.30%), due 10/20/50 (b)(h)	2,929,370	378,315
Series 2021-179, Class SA		
1.814% (1 Month LIBOR + 6.30%), due 11/20/50 (b)(h)	4,065,802	546,663
Series 2020-189, Class SU		
1.814% (1 Month LIBOR + 6.30%), due 12/20/50 (b)(h)	935,525	123,713
Series 2021-57, Class SD		
1.814% (1 Month LIBOR + 6.30%), due 3/20/51 (b)(h)	4,125,168	526,465
Series 2021-122, Class HS		
1.814% (1 Month LIBOR + 6.30%), due 7/20/51 (b)(h)	2,900,532	399,466
Series 2020-146, Class LI		
2.00%, due 10/20/50 (h)	3,420,274	358,31
Series 2021-41, Class FS		
2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)	4,510,592	457,77
Series 2020-166, Class IC		
2.00%, due 11/20/50 (h)	1,469,279	154,74
Series 2020-176, Class Al		
2.00%, due 11/20/50 (h)	8,586,999	884,80
Series 2020-188		
2.00%, due 12/20/50 (h)	3,464,944	367,15
Series 2021-30, Class HI		
2.00%, due 2/20/51 (h)	3,944,183	425,674
Series 2021-57, Class Al		
2.00%, due 2/20/51 (h)	4,768,383	493,52
Series 2021-205, Class GA		
2.00%, due 11/20/51	616,136	521,16
Series 2021-97, Class IN		
2.50%, due 8/20/49 (h)	5,348,001	547,500
Series 2022-1, Class IA		
2.50%, due 6/20/50 (h)	772,434	103,433
Series 2021-56, Class FE		
2.50% (S0FR 30A + 0.20%), due 10/20/50 (b)(h)	4,444,783	524,112
Series 2021-1, Class Pl		
2.50%, due 12/20/50 (h)	1,318,083	170,027
Series 2021-25, Class LI		
2.50%, due 2/20/51 (h)	3,377,042	421,86
Series 2021-57, Class IB		
2.50%, due 2/20/51 (h)	3,099,647	424,050
Series 2021-149, Class Cl		
2.50%, due 8/20/51 (h)	3,299,585	460,018

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2021-162, Class KI		
2.50%, due 9/20/51 (h)	\$ 2,983,542	\$ 421,788
Series 2021-188		
2.50%, due 10/20/51 (h)	4,579,822	732,783
Series 2022-83		
2.50%, due 11/20/51 (h)	3,631,798	483,305
Series 2021-97, Class FA		
3.00% (S0FR 30A + 0.40%), due 6/20/51 (b)	977,442	850,519
Series 2021-98, Class IN		
3.00%, due 6/20/51 (h)	1,712,650	301,655
Series 2021-158, Class NI		
3.00%, due 9/20/51 (h)	4,923,914	821,742
Series 2021-177, Class IM		
3.00%, due 10/20/51 (h)	3,041,739	469,745
Series 2023-1, Class MA		
3.50%, due 5/20/50	1,365,000	1,295,309
Series 2021-146, Class IN		
3.50%, due 8/20/51 (h)	3,576,856	561,026
Series 2022-6, Class CF		
3.50% (SOFR 30A + 0.36%), due 1/20/52 (b)	3,444	3,126
Series 2023-1, Class HD		
3.50%, due 1/20/52	1,590,000	1,488,768
		39,548,874
Commercial Mortgage Loans (Collateralized Mortgage Obligations) 12.9%		
BAMLL Commercial Mortgage Securities Trust (a)(b)		
Series 2022-DKLX, Class E		
8.606% (1 Month SOFR + 4.127%), due 1/15/39	1,095,000	1,038,522
Series 2022-DKLX, Class F	1,095,000	1,000,022
9.436% (1 Month SOFR + 4.957%), due 1/15/39	1,650,000	1,544,665
Bayview Commercial Asset Trust (a)(b)	1,030,000	1,344,003
Series 2006-4A, Class A1		
4.851% (1 Month LIBOR + 0.345%), due 12/25/36	8,762	8,172
	0,702	0,172
Series 2005-3A, Class A1	720 245	650 501
4.869% (1 Month LIBOR + 0.48%), due 11/25/35	720,245	658,581
BOCA Commercial Mortgage Trust		
Series 2022-BOCA, Class A	1 405 000	1 400 007
6.248% (1 Month SOFR + 1.77%), due 5/15/39 (a)(b)	1,485,000	1,469,297
BX Commercial Mortgage Trust (a)		
Series 2020-VIV2, Class C	1 705 000	1 400 105
3.542%, due 3/9/44 (i)	1,705,000	1,429,105
Series 2020-VIV3, Class B	005.000	000 600
3.544%, due 3/9/44 (i)	925,000	806,329
Series 2020-VIVA, Class D		,
3.549%, due 3/11/44 (i)	1,375,000	1,099,884
Series 2021-21M, Class A		
5.189% (1 Month LIBOR + 0.73%), due 10/15/36 (b)	745,012	728,944

	Principal Amount	Value
Mortgage-Backed Securities		
Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
BX Commercial Mortgage Trust (a)		
Series 2021-VOLT, Class D		
6.109% (1 Month LIBOR + 1.65%), due 9/15/36 (b)	\$ 2,165,000	\$ 2,080,320
Series 2021-ACNT, Class D		
6.31% (1 Month LIBOR + 1.85%), due 11/15/38 (b)	1,615,000	1,562,704
Series 2021-VOLT, Class E		
6.459% (1 Month LIBOR + 2.00%), due 9/15/36 (b)	2,845,000	2,734,614
Series 2021-ACNT, Class E		
6.657% (1 Month LIBOR + 2.197%), due 11/15/38 (b)	2,500,000	2,427,651
BX Trust (a)		
Series 2019-0C11, Class B		
3.605%, due 12/9/41	205,000	180,027
Series 2019-0C11, Class C	4 4 5 000	000 704
3.856%, due 12/9/41	1,145,000	986,784
Series 2019-0C11, Class D	005.000	700 000
3.944%, due 12/9/41 (i)	865,000	722,926
Series 2019-0C11, Class E	2.005.000	0.017.577
3.944%, due 12/9/41 (i)	3,995,000	3,217,577
Series 2021-RISE, Class A 5.207% (1 Month LIBOR + 0.748%), due 11/15/36 (b)	1,885,000	1,841,403
Series 2021-LBA, Class AJV	1,000,000	1,041,403
5.26% (1 Month LIBOR + 0.80%), due 2/15/36 (b)	1,725,000	1,669,486
Series 2021-MFM1, Class C	1,723,000	1,000,400
5.659% (1 Month LIBOR + 1.20%), due 1/15/34 (b)	2,250,000	2,179,553
Series 2018-GW, Class C	2,200,000	2,170,000
5.679% (1 Month LIBOR + 1.22%), due 5/15/35 (b)	940,000	914,055
Series 2021-RISE, Class B	2 12,222	,
5.709% (1 Month LIBOR + 1.25%), due 11/15/36 (b)	760,000	746,932
Series 2023-LIFE, Class C		-,
5.884%, due 2/15/28	500,000	500,000
Series 2021-MFM1, Class D		
5.959% (1 Month LIBOR + 1.50%), due 1/15/34 (b)	1,815,000	1,733,172
Series 2021-LBA, Class DV		
6.06% (1 Month LIBOR + 1.60%), due 2/15/36 (b)	1,270,000	1,227,638
Series 2021-RISE, Class D		
6.209% (1 Month LIBOR + 1.75%), due 11/15/36 (b)	2,590,000	2,490,433
Series 2021-ARIA, Class E		
6.703% (1 Month LIBOR + 2.245%), due 10/15/36 (b)	3,400,000	3,170,230
BXHPP Trust (a)(b)		
Series 2021-FILM, Class B		
5.359% (1 Month LIBOR + 0.90%), due 8/15/36	140,000	130,713
Series 2021-FILM, Class C		
5.559% (1 Month LIBOR + 1.10%), due 8/15/36	1,745,000	1,616,481
Series 2021-FILM, Class D		
5.959% (1 Month LIBOR + 1.50%), due 8/15/36	585,000	540,197
BXSC Commercial Mortgage Trust		
Series 2022-WSS, Class D		
7.667% (1 Month SOFR + 3.188%), due 3/15/35 (a)(b)	1,150,000	1,122,645

Mortgage Backed Securities		Principal	
Commercial Mortgage Loans (Collateralized Mortgage Obligations) Commercial Mortgage Trust Series (2012-044, Class AM 3.2514, due 10/15/45 \$1,050,000 \$966,000 \$20500 (WEST Loss A 3.2514, due 10/15/45 \$1,050,000 \$1,563,180 \$200,000 \$200,000 \$		Amount	Value
	Mortgage-Backed Securities		
Series 2012-CR4, Class AM 3, 1050,000 \$960,000 \$960,000 \$250C WEST TUST \$1050,000 \$1,563,180 \$1,095,000 \$1,563,180 \$1,095,000 \$1,563,180 \$1,095,000 \$1,563,180 \$1,095,000 \$1,563,180 \$1,095,000 \$1,563,180 \$1,095,000 \$1,563,180 \$1,095,000 \$1,563,180 \$1,095,000 \$1,563,180 \$1,095,000 \$1,563,180 \$1,095,000 \$1,563,180 \$1,095,000 \$1,563,180 \$1,095,000 \$1,490,000	Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
2319, the 1015/45	Commercial Mortgage Trust		
SSIAC WEST Trust	Series 2012-CR4, Class AM		
Series 2020-WEST, Class A 1,925,000 1,563,180 1,925,000 1,563,180 1,925,000 1,563,180 1,925,000 1,563,180 1,925,000 1,563,180 1,925,000 1,563,180 1,430,000 1,369,121 1,504,000 1,430,000 1,369,121 1,504,000 1,430,000 1,369,121 1,504,000 1,564,000	3.251%, due 10/15/45	\$ 1,050,000	\$ 966,000
3.04%, due 2/15/35 (a) 1,925,000 1,563,180 PDRP Mortgage Tirust Series 2021-1ELC class A 5.61% (1 Month LIBOR + 1,15%), due 10/15/43 (a)(b) 1,630,000 1,369,121 Extended Stay America Trust (a)(b) Series 2021-1ESH, Class C 5.61% (1 Month LIBOR + 1,70%), due 7/15/38 Series 2021-1ESH, Class C 6.15% (1 Month LIBOR + 2,25%), due 7/15/38 Series 2021-1ESH, Class D 6.70% (1 Month LIBOR + 2,25%), due 7/15/38 Series 2021-1ESH, Class D 6.70% (1 Month LIBOR + 2,25%), due 7/15/38 Series 2021-1ESH, Class D 8.50,000 80,4541 Series 2016-478, Class B 8.50,000 80,4541 Series 2018-478, Cla	CSMC WEST Trust		
DROP Mortgage Trust Series 2017 Filt. Class A 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,369,121 1,430,000 1,448,222 1,430,000 1,448,223 1,430,000 1,448,243 1,436,000 1,448,243 1,	Series 2020-WEST, Class A		
Series 2021-FILE Class A	3.04%, due 2/15/35 (a)	1,925,000	1,563,180
5.61% (1 Month LIBOR + 1.15%), due 10/15/43 (a)(b) Extended Stay America Tiust (a)(b) Series 2007-1581, Class C 6.159% (1 Month LIBOR + 1.70%), due 7/15/38 Series 2007-1581, Class C 6.159% (1 Month LIBOR + 2.25%), due 7/15/38 Series 2007-1581, Class C 6.709% (1 Month LIBOR + 2.25%), due 7/15/38 Series 2018-1581, Class C 3.738%, due 9/25/54 Series 2018-1682, Class C 3.878%, due 9/25/55 Series 2018-1682, Class C 3.878%, due 9/25/55 Series 2018-1684, Class B 4.129%, due 11/25/32 Series 2018-1684, Class B 4.129%, due 11/25/32 Series 2018-1684, Class B 4.129%, due 9/25/51 Series 2018-1684, Class B 4.173%, due 9/25/51 Series 2018-1684, Class C 4.173%, due 9/25/51 Series 2018-	DROP Mortgage Trust		
Extended Stay America Trust (a)(b) Series 2021-ESH, Class C 6.1599k (1 Month LBOR + 1.70%), due 7/15/38 6.1598k (1 Month LBOR + 2.25%), due 7/15/38 6.00,068 6.709k (1 Month LBOR + 2.25%), due 7/15/38 6.00,068 FREMF Mortgage Dirts (a)() Series 2016-KSB, Class C 3.738k, due 9/25/49 29,000 271.843 Series 2017-K63, Class C 3.848k, due 9/25/51 855,000 804,541 Series 2017-K63, Class C 3.878%, due 9/25/69 \$1,275,000 1,192,861 Series 2018-K154, Class B 4.025%, due 11/25/32 1,750,000 1,548,019 Series 2018-K154, Class B 4.129%, due 6/25/51 \$970,000 \$22,430 Series 2018-K155, Class B 4.129%, due 6/25/51 \$970,000 \$24,430 Series 2018-K15, Class B 4.173%, due 9/25/61 \$6,000 \$1,247,22 \$1,257,000 \$1,247,22 \$1,257,000 \$1,247,22 \$1,257,000 \$1,247,22 \$1,257,000 \$1,247,22 \$2,247,000 \$2,2430 \$2,2430 \$2,2430 \$2,2430 \$2,2430 \$2,2430 \$2,2430 \$2,2430 \$2,2430 \$2,2430	Series 2021-FILE, Class A		
Series 2021-ESH, Class C	5.61% (1 Month LIBOR + 1.15%), due 10/15/43 (a)(b)	1,430,000	1,369,121
6.159% (1 Month LBOR + 1.70%), due 7/15/38 104,827 Series 2021-ESH, Class D 3 6.709% (1 Month LBOR + 2.25%), due 7/15/38 3,600,088 FREMF Mortgage Tiust (a)() Series 2016-K58, Class C 3 3.738%, due 9/25/49 290,000 271,843 Series 2016-K73, Class B 3,854%, due 9/25/51 85,000 1,275,000 1,98,615 Series 2018-K73, Class B 3,878%, due 2/25/50 1,275,000 1,98,615 Series 2018-K154, Class B 4,025%, due 11/25/32 1,750,000 1,548,019 Series 2018-K155, Class B 4,129%, due 6/25/51 970,000 1,548,019 Series 2018-K155, Class B 4,173%, due 9/25/51 970,000 1,922,430 Series 2018-K81, Class B 4,173%, due 9/25/51 970,000 1,922,430 Series 2018-K81, Class B 4,173%, due 9/25/51 970,000 1,924,435 Series 2018-K81, Class C 4,185%, due 10/25/28 46,000 1,294,722 Series 2018-K81, Class C 4,238%, due 9/25/51 970,000 1,348,755 Series 2018-K84, Class B 45,000 1,345,755 Series 2018-K84, Class C 4,238%, due 9/25/51 970,000 1,349,722 Series 2018-K84, Class C 4,288%, due 9/25/51 970,000 1,349,722 Series 2018-K84, Class C 4,288%, due 9/25/51 970,000 1,349,722 Series 2018-K84, Class C 4,288%, due 9/25/51 970,000 1,493,755 Series 2018-K84, Class C 4,298%, due 6/25/51 970,000 1,493,755 Series 2018-K84, Class C 4,298%, due 6/25/51 970,000 1,493,935 Series 2018-K84, Class C 4,288%, due 6/25/51 970,000 1,493,935 Series 2018-K84, Class C 4,288%, due 8/25/50 1,000,000 970,000 9	Extended Stay America Trust (a)(b)		
Series 2021-ESH, Class D 6.7098 (1 Month LIBOR + 225%), due 7/15/38 3,690,688 3,690,688 7,60	Series 2021-ESH, Class C		
6.709% (1 Month LIBOR + 2.25%), due 7/15/38 6.709% (1 Month LIBOR + 2.25%), due 9/25/51 6.709% (1 Month LIBOR + 2.25%) 6.	6.159% (1 Month LIBOR + 1.70%), due 7/15/38	107,381	104,827
FREMF Mortgage Trust (a)(i) Series 2016-K58, Class C 3 3.738%, due 9/25/49 Series 2016-K73, Class B 3 3.854%, due 2/25/51 Series 2018-K73, Class C 3 3.878%, due 2/25/50 Series 2018-K154, Class C 3 3.878%, due 2/25/50 Series 2018-K154, Class B 4 4.025%, due 11/25/32 1,750,000 1,548,019 Series 2018-K78, Class B 4 4.025%, due 11/25/32 3,738, due 9/25/51 Series 2018-K155, Class B 4 4.129%, due 6/25/51 Series 2018-K155, Class B 4 4.129%, due 9/25/53 Series 2018-K155, Class B 5 4.166%, due 4/25/33 Series 2018-K151, Class C 4 4.173%, due 9/25/51 Series 2018-K61, Class C 4 4.173%, due 9/25/51 Series 2018-K61, Class C 4 4.185%, due 10/25/28 Series 2018-K61, Class C 4 4.185%, due 10/25/28 Series 2018-K76, Class B 4 4.208%, due 6/25/51 Series 2018-K76, Class B 6 4.218%, due 7/25/51 Series 2018-K76, Class B 6 4.218%, due 8/25/50 Series 2018-K76, Class B 6 4.218%, due 8/25/50 Series 2018-K90, Class C 6 4.231%, due 8/25/50 Series 2018-K90, Class C 6 4.231%, due 8/25/50 Series 2018-K90, Class C 7 4.231%, due 8/25/50 Series 2018-K90, Class C 7 4.238%, due 7/25/51 Series 2018-K90, Class C 7 4.238%, due 7/25/51 Series 2018-K90, Class C 7 4.238%, due 7/25/50 Series 2018-K90, Class C 7 4.238%, due 7/25/50 Series 2018-K90, Class C 7 4.238%, due 7/25/50 Series 2018-K90, Class C 7 4.238%, due 7/20/39 (a) 2,595,000 2,330,219 LPMorgan Chase Commercial Mortgage Securities Trust (a) Series 2019-OSB, Class A 7 3.228%, due 07/10/39 (a) 2,595,000 2,330,219 LPMorgan Chase Commercial Mortgage Securities Trust (a) Series 2019-OSB, Class A 7 3.228%, due 07/10/39 (a) 2,595,000 2,330,219	Series 2021-ESH, Class D		
Series 2016-K58, Class C 290,000 271,843 278,849 290,000 271,843 278,849	6.709% (1 Month LIBOR + 2.25%), due 7/15/38	3,694,888	3,600,068
3.738%, due 9/25/49 Series 2018-K73, Class B 3.854%, due 2/25/51 Series 2017-K63, Class C 3.878%, due 2/25/50 1,275,000 1,192,861 Series 2017-K63, Class B 4.025%, due 1/25/32 Series 2018-K154, Class B 4.025%, due 1/125/32 Series 2018-K78, Class B 4.129%, due 6/25/51 970,000 922,430 Series 2018-K78, Class B 4.129%, due 6/25/51 970,000 922,430 Series 2018-K155, Class B 4.166%, due 4/25/33 Series 2018-K81, Class B 4.173%, due 9/25/51 465,000 442,435 Series 2018-K81, Class B 4.173%, due 9/25/51 465,000 442,435 Series 2018-K81, Class C 4.173%, due 9/25/51 58 Series 2018-K81, Class C 4.185%, due 10/25/28 58 Series 2018-K76, Class B 4.208%, due 6/25/51 58 Series 2018-K76, Class B 4.211%, due 10/25/28 58 Series 2018-K76, Class B 4.211%, due 10/25/28 58 Series 2018-K80, Class C 4.318%, due 8/25/50 Series 2018-K80, Class C 4.231%, due 8/25/50 58 Series 2019-K80, Class C 4.231%, due 8/25/50 58 Series 2019-K80, Class C 58 Series 2019-K90, Class A	FREMF Mortgage Trust (a)(i)		
Series 2018-K73, Class B 3,854%, due 2/25/51 Series 2017-K63, Class C 3,878%, due 2/25/50 1,275,000 1,192,861 Series 2018-K154, Class B 4,025%, due 11/25/32 1,750,000 1,548,019 Series 2018-K78, Class B 4,129%, due 6/25/51 Series 2018-K78, Class B 4,129%, due 6/25/51 Series 2018-K155, Class B 4,166%, due 4/25/33 Series 2018-K81, Class B 4,166%, due 4/25/33 Series 2018-K81, Class B 4,173%, due 9/25/51 Series 2018-K84, Class C 4,173%, due 9/25/51 Series 2018-K84, Class C 4,173%, due 9/25/51 Series 2018-K84, Class C 4,185%, due 10/25/28 Series 2018-K84, Class B 4,208%, due 6/25/51 Series 2018-K79, Class B 4,211%, due 7/25/51 Series 2018-K79, Class B 4,211%, due 7/25/51 Series 2018-K80, Class C 4,231%, due 8/25/50 Series 2019-K80, Class C 4,231%, due 8/25/50 Series 2019-K80, Class C 5,255, due 7/10/39 (a) 2,259, due 7/10/39 (a)	Series 2016-K58, Class C		
3.854%, due 2/25/51 Series 2017-K63, class C 3.878%, due 2/25/50 1,275,000 1,175,000 1,192,861 Series 2018-K154, Class B 4.025%, due 11/25/32 1,750,000 1,548,019 Series 2018-K78, Class B 4.129%, due 6/25/51 970,000 922,430 Series 2018-K155, Class B 4.166%, due 4/25/33 Series 2018-K31, Class B 4.166%, due 4/25/33 Series 2018-K31, Class B 4.173%, due 9/25/51 465,000 442,435 Series 2018-K81, Class C 4.173%, due 9/25/51 \$1,385,000 442,435 Series 2018-K84, Class C 4.185%, due 10/25/28 Series 2018-K84, Class C 4.185%, due 10/25/28 Series 2018-K76, Class B 4.210%, due 6/25/51 \$1,000 \$1,294,722 Series 2018-K84, Class C 4.185%, due 10/25/28 Series 2018-K76, Class B 4.211%, due 7/25/51 \$1,000 \$1,	3.738%, due 9/25/49	290,000	271,843
Series 2017-K63, Class C 3,878%, due 2/25/50 1,275,000 1,192,861 Series 2018-K154, Class B 1,750,000 1,548,019 Series 2018-K78, Class B 1,129%, due 6/25/51 970,000 922,430 Series 2018-K155, Class B 1,166%, due 4/25/33 2,135,000 1,915,223 Series 2018-K81, Class B 1,166%, due 4/25/33 2,135,000 1,915,223 Series 2018-K81, Class B 1,173%, due 9/25/51 465,000 442,435 Series 2018-K81, Class B 1,173%, due 9/25/51 465,000 442,435 Series 2018-K81, Class B 1,173%, due 9/25/51 1,385,000 1,294,722 Series 2018-K84, Class C 1,385,000 1,294,722 Series 2018-K84, Class C 1,385,000 1,294,722 Series 2018-K94, due 6/25/51 3,000,000 343,913 Series 2018-K79, Class B 1,294,724 Series 2018-K79, Class B 1,294,724 Series 2018-K79, Class C 1,300,000 938,805 Series 2018-K80, Class C 1,000,000 938,805 Series 2018-K90, Class C 1,505,000 1,419,395 Hudson Yards Mortgage Trust Series 2019-N88, Class C 2,595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-OSB, Class A	Series 2018-K73, Class B		
3.878%, due 2/25/50 1,192,861 Series 2018-K154, Class B 4.025%, due 11/25/32 1,750,000 1,548,019 Series 2018-K78, Class B 4.129%, due 6/25/51 970,000 922,430 Series 2018-K155, Class B 4.16%, due 4/25/33 2,135,000 1,915,223 Series 2018-K15, Class B 4.173%, due 9/25/51 465,000 1,915,223 Series 2018-K81, Class B 4.173%, due 9/25/51 465,000 142,435 Series 2018-K84, Class C 4.173%, due 9/25/51 1,385,000 1,294,722 Series 2018-K84, Class C 4.185%, due 10/25/28 Series 2018-K84, Class C 4.185%, due 10/25/28 Series 2018-K94, Class B 4.208%, due 6/25/51 360,000 343,913 Series 2018-K79, Class B 4.211%, due 7/25/51 615,000 343,913 Series 2018-K79, Class B 4.211%, due 7/25/51 615,000 343,913 Series 2018-K79, Class B 4.211%, due 8/25/50 51,000 3938,805 Series 2018-K90, Class C 4.333%, due 8/25/50 51,000,000 938,805 Series 2019-K88, Class C 4.333%, due 8/25/52 1,505,000 1,419,395 Hudson Yards Mortgage Trust Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) 2,595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-05B, Class A		855,000	804,541
Series 2018-K154, Class B 1,750,000 1,548,019 Series 2018-K78, Class B 970,000 922,430 4.129%, due 6/25/51 970,000 922,430 Series 2018-K155, Class B 2,135,000 1,915,223 Series 2018-K81, Class B 4173%, due 9/25/51 465,000 442,435 Series 2018-K81, Class C 1,385,000 1,294,722 4.173%, due 9/25/51 1,385,000 1,294,722 Series 2018-K84, Class C 475,000 443,755 Series 2018-K84, Class B 475,000 443,755 Series 2018-K79, Class B 420%, due 6/25/51 360,000 343,913 Series 2018-K79, Class B 4.211%, due 7/25/51 615,000 587,101 Series 2018-K79, Class B 4.211%, due 7/25/51 615,000 587,101 Series 2018-K79, Class B 4.211%, due 7/25/51 615,000 938,805 H-211%, due 8/25/50 1,000,000 938,805 Series 2019-K88, Class C 1,505,000 1,419,395 Hudson Yards Mortgage Trust 2,595,000 2,330,219 Hudson Yards Mortgage Trust 2,595,000 2,330,219 J. Morgan Chase Commercial Mortgage	Series 2017-K63, Class C		
4.025%, due 11/25/32 Series 2018-K78, Class B 4.129%, due 6/25/51 Series 2018-K155, Class B 4.166%, due 4/25/33 Series 2018-K155, Class B 4.166%, due 4/25/33 Series 2018-K81, Class B 4.173%, due 9/25/51 Series 2018-K81, Class C 4.173%, due 9/25/51 Series 2018-K84, Class C 4.173%, due 9/25/51 Series 2018-K94, Class C 4.188%, due 10/25/28 Series 2018-K94, Class C 4.188%, due 10/25/28 Series 2018-K96, Class B 4.208%, due 6/25/51 Series 2018-K97, Class B 4.211%, due 7/25/51 Series 2018-K99, Class B 4.211%, due 7/25/51 Series 2018-K99, Class C 4.231%, due 8/25/50 Series 2018-K99, Class C 4.231%, due 8/25/50 Series 2019-K88, Class C 4.231%, due 8/25/50 Series 2019-K98, Class C		1,275,000	1,192,861
Series 2018-K78, Class B 4.129%, due 6/25/51 970,000 922,430 Series 2018-K155, Class B 4.166%, due 4/25/33 2,135,000 1,915,223 Series 2018-K81, Class B 4.173%, due 9/25/51 465,000 442,435 Series 2018-K81, Class C 4.173%, due 9/25/51 1,385,000 1,294,722 Series 2018-K84, Class C 4.173%, due 9/25/51 1,385,000 1,294,722 Series 2018-K84, Class C 4.185%, due 10/25/28 475,000 443,755 Series 2018-K76, Class B 4.208%, due 6/25/51 360,000 343,913 Series 2018-K79, Class B 4.211%, due 7/25/51 615,000 587,101 Series 2018-K80, Class C 4.211%, due 7/25/51 615,000 938,805 Series 2018-K80, Class C 4.231%, due 8/25/50 1,000,000 938,805 Series 2019-K88, Class C 4.338%, due 2/25/52 1,505,000 1,419,395 Hudson Yards Mortgage Trust Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) 2,595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-0SB, Class A	Series 2018-K154, Class B		
4.129%, due 6/25/51 Series 2018-K155, Class B 4.166%, due 4/25/33 Series 2018-K81, Class B 4.173%, due 9/25/51 Series 2018-K81, Class C 4.173%, due 9/25/51 Series 2018-K81, Class C 4.173%, due 9/25/51 Series 2018-K84, Class C 4.173%, due 9/25/51 Series 2018-K84, Class C 4.185%, due 10/25/28 Series 2018-K76, Class B 4.208%, due 6/25/51 Series 2018-K79, Class B 4.211%, due 7/25/51 Series 2018-K79, Class B 4.211%, due 7/25/51 Series 2018-K80, Class C 4.231%, due 8/25/50 Series 2018-K80, Class C 4.231%, due 8/25/50 Series 2019-K88, Class C 4.383%, due 2/25/52 1,000,000 938,805 Series 2019-K88, Class C 4.383%, due 2/25/52 1,505,000 1,419,395 Hudson Yards Mortgage Trust Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-OSB, Class A		1,750,000	1,548,019
Series 2018-K155, Class B 4.166%, due 4/25/33 2,135,000 1,915,223 Series 2018-K81, Class B 4.173%, due 9/25/51 465,000 442,435 Series 2018-K81, Class C 4.173%, due 9/25/51 1,385,000 1,294,722 Series 2018-K84, Class C 4.173%, due 9/25/51 1,385,000 1,294,722 Series 2018-K84, Class C 4.185%, due 10/25/28 475,000 443,755 Series 2018-K76, Class B 4.208%, due 6/25/51 360,000 343,913 Series 2018-K79, Class B 4.211%, due 7/25/51 615,000 587,101 Series 2018-K80, Class C 4.231%, due 8/25/50 1,000,000 938,805 Series 2019-K88, Class C 4.231%, due 8/25/52 Hudson Yards Mortgage Trust Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) 2,595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-0SB, Class A			
4.166%, due 4/25/33 Series 2018-K81, Class B 4.173%, due 9/25/51 Series 2018-K81, Class C 4.173%, due 9/25/51 Series 2018-K81, Class C 4.173%, due 9/25/51 Series 2018-K84, Class C 4.185%, due 10/25/28 Series 2018-K76, Class B 4.208%, due 6/25/51 Series 2018-K79, Class B 4.208%, due 6/25/51 Series 2018-K79, Class B 4.211%, due 7/25/51 Series 2018-K80, Class C 4.231%, due 8/25/50 Series 2018-K80, Class C 4.231%, due 8/25/50 Series 2019-K88, Class C 4.2383%, due 2/25/52 Hudson Yards Mortgage Trust Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-0SB, Class A		970,000	922,430
Series 2018-K81, Class B 4.173%, due 9/25/51 465,000 442,435 Series 2018-K81, Class C 1,385,000 1,294,722 4.173%, due 9/25/51 1,385,000 1,294,722 Series 2018-K84, Class C 475,000 443,755 4.185%, due 10/25/28 475,000 443,755 Series 2018-K76, Class B 360,000 343,913 4.208%, due 6/25/51 360,000 343,913 Series 2018-K79, Class B 4.211%, due 7/25/51 615,000 587,101 Series 2018-K80, Class C 1,000,000 938,805 4.231%, due 8/25/50 1,000,000 938,805 Series 2019-K88, Class C 1,505,000 1,419,395 Hudson Yards Mortgage Trust 4.251%, due 7/10/39 (a) 2,595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) 587,600 2,330,219 Series 2019-OSB, Class A 4.251%, due 7/10/39 (a) 2,595,000 2,330,219			
4.173%, due 9/25/51 Series 2018-K81, Class C 4.173%, due 9/25/51 Series 2018-K84, Class C 4.185%, due 10/25/28 Series 2018-K76, Class B 4.208%, due 6/25/51 Series 2018-K79, Class B 4.211%, due 7/25/51 Series 2018-K80, Class C 4.231%, due 8/25/50 Series 2018-K80, Class C 4.231%, due 8/25/50 Series 2019-K88, Class C 4.231%, due 8/25/52 Hudson Yards Mortgage Trust Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-OSB, Class A	4.166%, due 4/25/33	2,135,000	1,915,223
Series 2018-K81, Class C 4.173%, due 9/25/51 1,385,000 1,294,722 Series 2018-K84, Class C 4.185%, due 10/25/28 475,000 443,755 Series 2018-K76, Class B 360,000 343,913 4.208%, due 6/25/51 360,000 343,913 Series 2018-K79, Class B 615,000 587,101 4.211%, due 7/25/51 615,000 587,101 Series 2018-K80, Class C 1,000,000 938,805 Series 2019-K88, Class C 1,505,000 1,419,395 Hudson Yards Mortgage Trust 2595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) 2,595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) 58762 2019-058, Class A 2,595,000 2,330,219	Series 2018-K81, Class B		
4.173%, due 9/25/51 1,385,000 1,294,722 Series 2018-K84, Class C 4.185%, due 10/25/28 475,000 443,755 Series 2018-K76, Class B 4.208%, due 6/25/51 360,000 343,913 Series 2018-K79, Class B 4.211%, due 7/25/51 615,000 587,101 Series 2018-K80, Class C 4.231%, due 8/25/50 1,000,000 938,805 Series 2019-K88, Class C 4.383%, due 2/25/52 1,505,000 1,419,395 Hudson Yards Mortgage Trust Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) 2,595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-OSB, Class A	4.173%, due 9/25/51	465,000	442,435
Series 2018-K84, Class C 4.185%, due 10/25/28 4.208%, due 6/25/51 360,000 343,913 Series 2018-K79, Class B 4.211%, due 7/25/51 615,000 587,101 Series 2018-K80, Class C 4.231%, due 8/25/50 3.000,000 938,805 Series 2019-K88, Class C 4.383%, due 2/25/52 1,505,000 1,419,395 Hudson Yards Mortgage Trust Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) 3.2595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-OSB, Class A	Series 2018-K81, Class C		
4.185%, due 10/25/28 Series 2018-K76, Class B 4.208%, due 6/25/51 360,000 343,913 Series 2018-K79, Class B 4.211%, due 7/25/51 615,000 587,101 Series 2018-K80, Class C 4.231%, due 8/25/50 1,000,000 938,805 Series 2019-K88, Class C 4.383%, due 2/25/52 Hudson Yards Mortgage Trust Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-OSB, Class A	4.173%, due 9/25/51	1,385,000	1,294,722
Series 2018-K76, Class B 360,000 343,913 4.208%, due 6/25/51 360,000 343,913 Series 2018-K79, Class B 615,000 587,101 4.211%, due 7/25/51 615,000 587,101 Series 2018-K80, Class C 1,000,000 938,805 Series 2019-K88, Class C 1,505,000 1,419,395 Hudson Yards Mortgage Trust 2,595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) 2,595,000 2,330,219 Series 2019-0SB, Class A 32019-0SB, Class A 32019-0SB, Class A 32019-0SB, Class A			
4.208%, due 6/25/51 Series 2018-K79, Class B 4.211%, due 7/25/51 615,000 587,101 Series 2018-K80, Class C 4.231%, due 8/25/50 1,000,000 938,805 Series 2019-K88, Class C 4.383%, due 2/25/52 1,505,000 1,419,395 Hudson Yards Mortgage Trust Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-OSB, Class A		475,000	443,755
Series 2018-K79, Class B 4.211%, due 7/25/51 615,000 587,101 Series 2018-K80, Class C 4.231%, due 8/25/50 1,000,000 938,805 Series 2019-K88, Class C 4.383%, due 2/25/52 1,505,000 1,419,395 Hudson Yards Mortgage Trust Series 2019-30HY, Class A 2,595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-0SB, Class A	Series 2018-K76, Class B		
4.211%, due 7/25/51 615,000 587,101 Series 2018-K80, Class C 4.231%, due 8/25/50 1,000,000 938,805 Series 2019-K88, Class C 4.383%, due 2/25/52 1,505,000 1,419,395 Hudson Yards Mortgage Trust Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) 2,595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-0SB, Class A		360,000	343,913
Series 2018-K80, Class C 4.231%, due 8/25/50 1,000,000 938,805 Series 2019-K88, Class C 4.383%, due 2/25/52 1,505,000 1,419,395 Hudson Yards Mortgage Trust Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) 2,595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-0SB, Class A			
4.231%, due 8/25/50 1,000,000 938,805 Series 2019-K88, Class C 4.383%, due 2/25/52 1,505,000 1,419,395 Hudson Yards Mortgage Trust Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) 2,595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-0SB, Class A		615,000	587,101
Series 2019-K88, Class C 4.383%, due 2/25/52			
4.383%, due 2/25/52		1,000,000	938,805
Hudson Yards Mortgage Trust Series 2019-30HY, Class A 3.228%, due 7/10/39 (a) 2,595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-0SB, Class A			
Series 2019-30HY, Class A 2,595,000 2,330,219 3.228%, due 7/10/39 (a) 2,595,000 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-0SB, Class A		1,505,000	1,419,395
3.228%, due 7/10/39 (a) 2,330,219 J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-0SB, Class A			
J.P. Morgan Chase Commercial Mortgage Securities Trust (a) Series 2019-OSB, Class A			
Series 2019-OSB, Class A		2,595,000	2,330,219
	J.P. Morgan Chase Commercial Mortgage Securities Trust (a)		
3,065,000 2,740,318			
	3.397%, due 6/5/39	3,065,000	2,740,318

	Principal Amount	Value
Mortgage-Backed Securities		
Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
J.P. Morgan Chase Commercial Mortgage Securities Trust (a)		
Series 2018-AON, Class B		
4.379%, due 7/5/31	\$ 2,060,000	\$ 1,874,29
Manhattan West Mortgage Trust		
Series 2020-1MW, Class A		
2.13%, due 9/10/39 (a)	2,061,000	1,808,89
Multifamily Connecticut Avenue Securities Trust (a)(b)		
Series 2019-01, Class M10		
7.756% (1 Month LIBOR + 3.25%), due 10/25/49	2,833,832	2,682,27
Series 2020-01, Class M10		
8.256% (1 Month LIBOR + 3.75%), due 3/25/50	1,420,000	1,340,11
One Bryant Park Trust		
Series 2019-OBP, Class A		
2.516%, due 9/15/54 (a)	4,665,000	3,952,94
SLG Office Trust (a)		
Series 2021-0VA, Class A		
2.585%, due 7/15/41	645,000	539,27
Series 2021-0VA, Class D		
2.851%, due 7/15/41	1,290,000	997,78
SMRT		
Series 2022-MINI, Class D		
6.429% (1 Month SOFR + 1.95%), due 1/15/39 (a)(b)	2,650,000	2,523,91
JBS-Barclays Commercial Mortgage Trust		
Series 2013-C6, Class B		
3.875%, due 4/10/46 (a)(j)	2,360,000	2,333,88
Nells Fargo Commercial Mortgage Trust		
Series 2018-AUS, Class A		
4.058%, due 8/17/36 (a)(i)	2,395,000	2,187,96
NFRBS Commercial Mortgage Trust		
Series 2014-C21, Class AS		
3.891%, due 8/15/47	2,175,000	2,090,82
		89,709,98
Whole Loan (Collateralized Mortgage Obligations) 13.5%		
Alternative Loan Trust		
Series 2005-31, Class 1A1		
5.066% (1 Month LIBOR + 0.56%), due 8/25/35 (b)	1,801,616	1,569,68
CIM Trust	.,,	,,,,,,,,
Series 2021-J2, Class AIOS		
0.21%, due 4/25/51 (a)(h)(i)	48,697,239	486,49
Connecticut Avenue Securities Trust (a)(b)	10,007,200	100, 10
Series 2020-R02, Class 2M2		
6.506% (1 Month LIBOR + 2.00%), due 1/25/40	1,438,249	1,433,18
Series 2021-R01, Class 1B1	1,100,240	1,700,10
7.41% (SOFR 30A + 3.10%), due 10/25/41	4,025,000	3,850,15
7.41% (SUFR 30A + 3.10%), due 10/25/41 Series 2020-SBT1, Class 1M2	4,020,000	3,000,10
8.156% (1 Month LIBOR + 3.65%), due 2/25/40	1 270 000	1 057 50
0.130 /0 (1 MIDIALI LIDUN + 3.0070), AUC Z/Z3/40	1,270,000	1,257,52

Whole Loan (Collateralized Mortgage Obligations)		Principal Amount	Value
H.M.M.S IJACR REAMC (Inst (ph)) Series 2021-10AA6, Class M2 S.11% (SDFR 30A + 1.50%), due 10/25/41 Series 2020-10AA6, Class M2 S.2896,361 Series 2020-10AA6, Class M2 S.2896,363 Series 2021-10A2, Class M2 S.2896,363 Series 2021-10A2, Class M2 S.2896,363 Series 2021-10A3, Class M3	Mortgage-Backed Securities		
Senies 2020-10A06, Clases M2 \$1,041,000 \$968,087 Senies 2020-10A06, Clases M2 \$2,006,619 \$2,899,383 \$2,819,393 \$2,819,393	Whole Loan (Collateralized Mortgage Obligations)		
S.61% (SOPR 30A + 1.60%), due 10/25/41 S.61% (SOPR 30A + 2.00%), due 12/25/50 Series 2020-10A6, Class M2 2.906,619 2.899,963 2	FHLMC STACR REMIC Trust (a)(b)		
Series 2020-DNAS, Class M2	Series 2021-DNA6, Class M2		
6.31% (SOFR 30A + 2.00%), due 12/25/50 Series 2021-H0A2, Clases M2 6.36% (SOFR 30A + 2.05%), due 12/25/33 Series 2021-H0A3, Clases M2 6.36% (SOFR 30A + 2.10%), due 9/25/41 2.615,000 2.343,860 Series 2021-H0A1, Clases M2 6.56% (SOFR 30A + 2.25%), due 8/25/33 Series 2020-H0A1, Clases M2 6.56% (SOFR 30A + 2.25%), due 8/25/33 Series 2020-H0A1, Clases M2 6.56% (1 Month LIBOR + 2.35%), due 1/25/50 3.015,000 2.480,868 Series 2020-H0A1, Clases M1 6.856% (1 Month LIBOR + 2.35%), due 1/25/50 3.015,000 2.774,169 Series 2020-H0A1, Clases M1 7.21% (SOFR 30A + 3.05%), due 1/25/50 Series 2020-D0A2, Clases M1 7.21% (SOFR 30A + 3.00%), due 4/25/42 Series 2020-D0A3, Clases M1 7.31% (SOFR 30A + 3.00%), due 1/25/50 Series 2020-D0A5, Clases M1 7.31% (SOFR 30A + 3.00%), due 1/25/33 Series 2020-D0A5, Clases M1 7.33% (SOFR 30A + 3.00%), due 1/25/34 Series 2021-D0A5, Clases M1 7.34% (SOFR 30A + 3.00%), due 1/25/34 Series 2021-D0A5, Clases M1 7.35% (SOFR 30A + 3.00%), due 1/25/34 Series 2021-D0A5, Clases M1 7.36% (SOFR 30A + 3.00%), due 1/25/34 Series 2021-D0A5, Clases M1 7.36% (SOFR 30A + 3.00%), due 1/25/33 Series 2021-D0A5, Clases M1 7.36% (SOFR 30A + 3.15%), due 1/25/33 Series 2021-D0A5, Clases M1 7.36% (SOFR 30A + 3.35%), due 1/25/33 Series 2021-D0A5, Clases M1 7.36% (SOFR 30A + 3.35%), due 1/25/33 Series 2021-D0A5, Clases M1 7.36% (SOFR 30A + 3.35%), due 1/25/33 Series 2021-D0A5, Clases M1 7.37% (SOFR 30A + 3.35%), due 1/25/42 Series 2021-D0A5, Clases M1 7.37% (SOFR 30A + 3.35%), due 1/25/42 Series 2021-D0A5, Clases M1 7.37% (SOFR 30A + 3.55%), due 1/25/43 Series 2021-D0A5, Clases M1 7.37% (SOFR 30A + 3.55%), due 1/25/43 Series 2021-D0A5, Clases M1 7.37% (SOFR 30A + 3.55%), due 1/25/43 Series 2021-D0A5, Clases M1 7.38% (SOFR 30A + 3.55%), due 1/25/43 Series 2021-D0A5, Clases M1 7.38% (SOFR 30A + 3.55%), due 1/25/43 Series 2021-D0A5, Clases M1 7.38% (SOFR 30A + 3.55%), due 1/25/43 Series 2021-D0A5, Clases M1 7.38% (SOFR 30A + 3.55%), due 1/25/43 Series 2021-D0A5, Clases M1 7.38% (SOFR 30A + 3.55%), due 1/25/43 Series 2021-D0A5, Cla	5.81% (SOFR 30A + 1.50%), due 10/25/41	\$ 1,041,000	\$ 996,807
Series 2021-H0A2, Class M2 6.30% SCPT8 30A - 2.05%, due 12/25/33 2.155,000 2.000,797 Series 2021-H0A3, Class M2 6.41%, SCPT8 30A - 2.25%), due 8/25/41 3.65% SCPT8 30A - 2.25%), due 8/25/33 2.540,000 2.469,688 Series 2021-H0A1, Class B1 6.856% (SDPR 30A - 2.25%), due 8/25/33 2.540,000 2.469,688 Series 2020-H0A1, Class B1 7.006% (I Month LIBOR + 2.35%), due 1/25/50 Series 2020-H0A1, Class B1 7.006% (I Month LIBOR + 2.50%), due 1/25/50 Series 2020-H0A2, Class B1 7.006% (I Month LIBOR + 2.50%), due 1/25/50 Series 2020-H0A2, Class B1 7.006% (I Month LIBOR + 2.50%), due 2/25/50 Series 2022-H0A1, Class B1 7.21%, SCPT8 30A - 2.90%), due 4/25/42 2.765,000 2.774,036 Series 2021-H0A1, Class B1 7.21%, SCPT8 30A - 2.90%), due 4/25/42 2.765,000 2.774,036 Series 2021-H0A1, Class B1 7.21%, SCPT8 30A - 3.00%), due 8/25/33 Series 2021-H0A2, Class B1 7.21%, SCPT8 30A - 3.00%), due 1/25/50 Series 2021-H0A3, Class B1 7.31%, SCPT8 30A - 3.00%), due 1/25/54 Series 2020-DNA6, Class B1 7.30%, SCPT8 30A - 3.00%), due 1/25/34 Series 2021-H0A3, Class B1 7.26%, SCPT8 30A - 3.05%), due 1/25/33 Series 2021-H0A3, Class B1 7.77%, SCPT8 30A - 3.05%), due 1/25/42 Series 2021-H0A3, Class B1 7.77%, SCPT8 30A - 3.05%), due 1/25/42 Series 2021-H0A3, Class B1 7.77%, SCPT8 30A - 3.05%), due 1/25/42 Series 2021-H0A3, Class B1 7.77%, SCPT8 30A - 3.05%), due 1/25/42 Series 2021-H0A3, Class B1 7.77%, SCPT8 30A - 3.05%), due 1/25/42 Series 2021-H0A3, Class B1 7.77%, SCPT8 30A - 3.05%), due 1/25/42 Series 2021-H0A3, Class B1 7.78%, SCPT8 30A - 3.05%), due 1/25/42 Series 2021-H0A3, Class B1 7.78%, SCPT8 30A - 3.05%), due 1/25/42 Series 2021-H0A3, Class B1 7.78%, SCPT8 30A - 3.05%), due 1/25/42 Series 2021-H0A3, Class B1 7.78%, SCPT8 30A - 3.05%), due 1/25/42 Series 2021-H0A3, Class B1 7.78%, SCPT8 30A - 3.05%), due 1/25/42 Series 2021-H0A3, Class B1 7.78%, SCPT8 30A - 3.05%), due 1/25/42 Series 2021-H0A3, Class B1 7.78%, SCPT8 30A - 3.05%), due 1/25/42 Series 2021-H0A3, Class B1 8.26% (Month LIBOR - 4.35%), due 1/25/49 Series 2019-DNA1, Class B1 8.26% (Month	Series 2020-DNA6, Class M2		
6.36% (SOFR 30A + 2.05%), due 12/25/33 2,000,797 Series 2021-H0A3, Class M2 6.14% (SOFR 30A + 2.10%), due 9/25/41 5.66% (SOFR 30A + 2.25%), due 8/25/33 2,469,688 Series 2020-H0A1, Class M2 6.56% (SOFR 30A + 2.25%), due 8/25/33 2,469,688 Series 2020-H0A1, Class M2 6.56% (SOFR 30A + 2.25%), due 1/25/50 Series 2020-M0A2, Class M3 7.00% (1 Month LBDR + 2.35%), due 1/25/50 Series 2020-M0A3, Class M1B 7.00% (1 Month LBDR + 2.50%), due 2/25/50 Series 2020-M0A3, Class M1B 7.21% (SOFR 30A + 2.50%), due 4/25/42 Series 2022-M0A3, Class M1B 7.31% (SOFR 30A + 3.05%), due 1/25/50 Series 2022-M0A3, Class M1B 7.31% (SOFR 30A + 3.05%), due 1/25/50 Series 2021-H0A1, Class B1 7.31% (SOFR 30A + 3.05%), due 1/25/50 Series 2021-M0A3, Class B1 7.36% (SOFR 30A + 3.05%), due 1/25/50 Series 2021-M0A3, Class B1 7.46% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-H0A3, Class B1 7.46% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-M0A3, Class B1 7.76% (SOFR 30A + 3.35%), due 1/25/34 Series 2021-M0A3, Class B1 7.76% (SOFR 30A + 3.50%), due 1/25/34 Series 2021-M0A3, Class B1 7.77% (SOFR 30A + 3.40%), due 1/25/42 Series 2021-M0A3, Class B1 7.77% (SOFR 30A + 3.40%), due 1/25/42 Series 2021-M0A3, Class B1 7.77% (SOFR 30A + 3.40%), due 1/25/42 Series 2021-M0A3, Class B1 7.77% (SOFR 30A + 3.40%), due 1/25/42 Series 2021-M0A3, Class B1 7.77% (SOFR 30A + 3.40%), due 1/25/42 Series 2021-M0A3, Class B1 7.78% (SOFR 30A + 3.50%), due 1/25/43 Series 2021-M0A3, Class B1 7.78% (SOFR 30A + 3.50%), due 1/25/43 Series 2021-M0A3, Class B1 8.78% (SOFR 30A + 3.50%), due 1/25/43 Series 2021-M0A3, Class B1 8.78% (SOFR 30A + 3.50%), due 1/25/43 Series 2021-M0A3, Class B1 8.78% (I Month LBDR + 3.75%), due 1/25/30 Series 2021-M0A3, Class B1 8.78% (I Month LBDR + 4.35%), due 3/25/43 Series 2019-M0A4, Class B1 8.78% (I Month LBDR + 4.45%), due 3/25/43 Series 2019-M0A4, Class B1 8.78% (I Month LBDR + 4.45%), due 3/25/43 Series 2019-M0A4, Class B1 8.78% (I Month LBDR + 4.46%), due 3/25/43 Series 2019-M0A4, Class B1	6.31% (SOFR 30A + 2.00%), due 12/25/50	2,906,619	2,899,363
Series 2021-H0A3, Class M2	Series 2021-HQA2, Class M2		
6.41% (SOFR 30A + 2.10%), due 9/25/41 Series 2021-HDAT, Class M2 6.656% (SOFR 30A + 2.25%), due 8/25/33 Series 2021-HDAT, Class B1 6.656% (SOFR 30A + 2.25%), due 1/25/50 Series 2020-HDAT, Class B1 6.656% (Minith LIBOR + 2.35%), due 1/25/50 Series 2020-HDAT, Class B1 7.006% (1 Minith LIBOR + 2.50%), due 2/25/50 3.015.00 2.744, 766 Series 2022-DMAZ, Class M16 7.21% (SOFR 30A + 2.90%), due 4/25/42 Series 2022-DMAZ, Class M16 7.31% (SOFR 30A + 3.00%), due 8/25/33 Series 2022-DMAS, Class B1 7.31% (SOFR 30A + 3.00%), due 1/25/50 Series 2021-HDAS, Class B1 7.31% (SOFR 30A + 3.00%), due 1/25/50 Series 2021-HDAS, Class B1 7.46% (SOFR 30A + 3.00%), due 1/25/34 Series 2021-HDAS, Class B1 7.46% (SOFR 30A + 3.00%), due 1/25/34 Series 2021-HDAS, Class B1 7.46% (SOFR 30A + 3.50%), due 1/25/34 Series 2021-HDAS, Class B1 7.76% (SOFR 30A + 3.35%), due 1/25/34 Series 2021-HDAS, Class B1 7.78% (SOFR 30A + 3.35%), due 1/25/34 Series 2021-HDAS, Class B1 7.86% (SOFR 30A + 3.35%), due 1/25/34 Series 2021-HDAS, Class B1 7.86% (SOFR 30A + 3.35%), due 1/25/34 Series 2021-HDAS, Class B1 7.86% (SOFR 30A + 3.35%), due 1/25/42 Series 2021-HDAS, Class B1 7.86% (SOFR 30A + 3.35%), due 1/25/42 Series 2021-HDAS, Class B1 7.81% (SOFR 30A + 3.50%), due 1/25/42 Series 2021-HDAS, Class B1 7.81% (SOFR 30A + 3.50%), due 1/25/42 Series 2021-HDAS, Class B1 8.26% (1 Minith LIBOR + 3.50%), due 1/25/49 Series 2021-HDAS, Class B1 8.20% (1 Minith LIBOR + 3.50%), due 7/25/49 Series 2019-DNAZ, Class B1 8.26% (1 Minith LIBOR + 3.50%), due 1/25/49 Series 2019-DNAZ, Class B1 8.26% (1 Minith LIBOR + 3.50%), due 1/25/49 Series 2019-DNAZ, Class B1 8.26% (1 Minith LIBOR + 4.65%), due 1/25/49 Series 2019-DNAZ, Class B1 8.26% (1 Minith LIBOR + 4.65%), due 1/25/49 Series 2019-DNAZ, Class B1 8.26% (1 Minith LIBOR + 4.65%), due 1/25/49 Series 2018-DNAZ, Class B1 8.26% (1 Minith LIBOR + 4.65%), due 1/25/49	6.36% (SOFR 30A + 2.05%), due 12/25/33	2,155,000	2,060,797
Series 2021-H0A1, Class M2 6.85% (SOFR 30A + 2.25%), due 8/25/33 8.2549, 008 (2.249,088) 8.8669 (3.20 H0A1, Class B1 6.856% (1 Month LBOR + 2.35%), due 1/25/50 8.818, 2020-DNA2, Class B1 7.006% (1 Month LBOR + 2.55%), due 2/25/50 8.83,284 8.8182 2022-DNA3, Class M1 7.21% (SOFR 30A + 2.05%), due 4/25/42 8.8182 2022-DNA3, Class M1 7.31% (SOFR 30A + 3.00%), due 8/25/33 8.3781,290 3.371,345 8.8182 2022-DNA5, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 8.300, 00 2,813,345 8.8182 2022-DNA5, Class B1 7.31% (SOFR 30A + 3.00%), due 1/25/50 8.8182 2021-DNA5, Class B1 7.36% (SOFR 30A + 3.05%), due 1/25/34 8.8182 2021-DNA5, Class B1 7.46% (SOFR 30A + 3.15%), due 1/25/33 8.8182 2021-DNA5, Class B1 7.46% (SOFR 30A + 3.05%), due 1/25/34 8.8182 2021-DNA5, Class B1 7.75% (SOFR 30A + 3.05%), due 1/25/34 8.8182 2021-DNA5, Class B1 7.77% (SOFR 30A + 3.05%), due 1/25/42 8.8182 2021-DNA5, Class B1 7.77% (SOFR 30A + 3.40%), due 1/25/42 8.8182 2021-DNA5, Class B1 7.77% (SOFR 30A + 3.40%), due 1/25/42 8.8182 2021-DNA5, Class B1 7.77% (SOFR 30A + 3.40%), due 1/25/42 8.8182 2021-DNA5, Class B1 7.77% (SOFR 30A + 3.40%), due 1/25/42 8.8182 2021-DNA5, Class B1 7.77% (SOFR 30A + 3.40%), due 1/25/42 8.8182 2021-DNA5, Class B1 7.77% (SOFR 30A + 3.40%), due 1/25/42 8.8182 2021-DNA5, Class B1 7.77% (SOFR 30A + 3.5%), due 1/25/42 8.8182 2021-DNA5, Class B1 7.77% (SOFR 30A + 3.40%), due 1/25/42 8.8182 2021-DNA5, Class B1 7.78% (SOFR 30A + 3.50%), due 1/25/42 8.8182 2021-DNA5, Class B1 7.78% (SOFR 30A + 3.50%), due 1/25/42 8.8182 2021-DNA5, Class B1 7.78% (SOFR 30A + 3.50%), due 1/25/42 8.8182 2021-DNA5, Class B1 8.8182 2021-DNA5, Class	Series 2021-HQA3, Class M2		
6.56% (SOFR 30A + 2.25%), due 8/25/33 Series 2020-H0A1, Class B1 6.56% (I Month LBOR + 2.55%), due 1/25/50 Series 2020-DNA2, Class B1 7.006% (I Month LBOR + 2.55%), due 1/25/50 Series 2020-DNA2, Class B1 7.21% (SOFR 30A + 2.90%), due 4/25/42 2.765,000 2.774,036 Series 2021-H0A1, Class B1 7.31% (SOFR 30A + 2.90%), due 4/25/42 2.765,000 2.774,036 Series 2021-H0A1, Class B1 7.31% (SOFR 30A + 2.90%), due 4/25/50 Series 2021-H0A1, Class B1 7.31% (SOFR 30A + 3.00%), due 1/25/50 Series 2021-H0A1, Class B1 7.31% (SOFR 30A + 3.00%), due 1/25/50 Series 2021-H0A2, Class B1 7.31% (SOFR 30A + 3.05%), due 1/25/50 Series 2021-H0A3, Class B1 7.46% (SOFR 30A + 3.05%), due 1/25/33 Series 2021-H0A2, Class B1 7.66% (SOFR 30A + 3.35%), due 9/25/41 Series 2021-H0A2, Class B1 7.71% (SOFR 30A + 3.35%), due 9/25/41 Series 2021-H0A3, Class B1 7.71% (SOFR 30A + 3.35%), due 1/25/42 Series 2021-H0A3, Class B1 7.71% (SOFR 30A + 3.35%), due 1/25/42 Series 2021-H0A5, Class B1 7.71% (SOFR 30A + 3.55%), due 1/25/42 Series 2021-H0A5, Class B1 7.71% (SOFR 30A + 3.55%), due 1/25/42 Series 2021-H0A5, Class B1 7.71% (SOFR 30A + 3.55%), due 1/25/42 Series 2021-H0A5, Class B1 7.71% (SOFR 30A + 3.55%), due 1/25/42 Series 2021-H0A5, Class B1 7.71% (SOFR 30A + 3.55%), due 1/25/42 Series 2021-H0A5, Class B1 7.75% (SOFR 30A + 3.55%), due 1/25/42 Series 2022-H0A2, Class M2 Series 2021-H0A3, Class B1 7.75% (SOFR 30A + 3.55%), due 1/25/43 Series 2021-H0A3, Class B1 8.26% (SOFR 30A + 3.55%), due 1/25/49 Series 2019-H0A3, Class B1 8.26% (SOFR 30A + 3.55%), due 1/25/49 Series 2019-H0A3, Class B1 8.26% (SOFR 30A + 3.55%), due 1/25/49 Series 2019-H0A3, Class B1 8.26% (I Month LBOR + 4.55%), due 3/25/49 Series 2019-H0A3, Class B1 8.26% (I Month LBOR + 4.55%), due 3/25/49 Series 2019-H0A1, Class B1 9.15% (I Month LBOR + 4.55%), due 3/25/49 Series 2019-H0A1, Class B1	6.41% (SOFR 30A + 2.10%), due 9/25/41	2,615,000	2,343,860
Series 2020-HDA1, Class B1 8.6866% (1 Month LB0R + 2.55%), due 1/25/50 8.6868 (2020-DNA2, Class M1 B 7.006% (1 Month LB0R + 2.55%), due 2/25/50 3.015,000 2.883,284 Series 2022-DNA3, Class M1 B 7.21% (SOFR 30A + 2.90%), due 4/25/42 8.6862 2022-DNA3, Class M1 B 7.21% (SOFR 30A + 2.90%), due 8/25/33 3.781,290 3.271,345 Series 2021-HDA1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 8.6863 2021-DNA6, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 8.6863 2021-DNA6, Class B1 7.36% (SOFR 30A + 3.05%), due 1/25/50 8.6863 2021-DNA6, Class B1 7.36% (SOFR 30A + 3.05%), due 1/25/34 8.6863 2021-DNA6, Class B1 7.766% (SOFR 30A + 3.15%), due 1/25/33 8.6863 2021-HDA3, Class B1 7.766% (SOFR 30A + 3.35%), due 9/25/41 8.6863 2021-HDA3, Class B1 7.771% (SOFR 30A + 3.35%), due 1/25/42 8.6863 2022-DNA1, Class B1 7.771% (SOFR 30A + 3.40%), due 10/25/42 8.6863 2022-DNA1, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/42 8.6863 2022-DNA1, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/42 8.6863 2022-DNA1, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/43 8.6863 2022-DNA1, Class B1 8.786% (SOFR 30A + 3.50%), due 10/25/33 8.6868 (SOFR 30A + 3.50%), due 10/25/30 8.6868 (SOFR 30A +	Series 2021-HQA1, Class M2		
6.856% (1 Month LIBOR + 2.35%), due 1/25/50 Series 2020-DNA2, Class B1 7.006% (1 Month LIBOR + 2.50%), due 2/25/50 Series 2022-DNA3, Class M1B 7.21% (SOFR 30A + 2.50%), due 2/25/42 Series 2021-DNA3, Class B1 7.21% (SOFR 30A + 2.90%), due 4/25/42 Series 2021-DNA6, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 Series 2021-DNA6, Class B1 7.31% (SOFR 30A + 3.00%), due 1/25/50 Series 2021-DNA6, Class B1 7.31% (SOFR 30A + 3.00%), due 1/25/50 Series 2021-DNA6, Class B1 7.36% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-DNA6, Class B1 7.36% (SOFR 30A + 3.50%), due 1/25/34 Series 2021-DNA6, Class B1 7.36% (SOFR 30A + 3.50%), due 1/25/33 Series 2021-DNA6, Class B1 7.66% (SOFR 30A + 3.50%), due 9/25/41 Series 2021-DNA6, Class B1 7.76% (SOFR 30A + 3.40%), due 1/25/42 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 1/25/42 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 1/25/42 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 1/25/42 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.50%), due 1/25/42 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 1/25/42 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 1/25/42 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.50%), due 1/25/42 Series 2021-DNA6, Class B1 7.756% (1 Month LIBOR + 3.25%), due 7/25/49 Series 2019-DNA7, Class B1 8.20% (1 Month LIBOR + 3.25%), due 7/25/49 Series 2019-DNA7, Class B1 8.20% (1 Month LIBOR + 3.25%), due 3/25/49 Series 2019-DNA1, Class B1 8.26% (1 Month LIBOR + 4.35%), due 1/25/49 Series 2019-DNA1, Class B1 8.26% (1 Month LIBOR + 4.35%), due 1/25/49 Series 2019-DNA1, Class B1 8.26% (1 Month LIBOR + 4.35%), due 1/25/49 Series 2019-DNA1, Class B1 8.26% (1 Month LIBOR + 4.35%), due 1/25/49 Series 2019-DNA1, Class B1 8.26% (1 Month LIBOR + 4.35%), due 1/25/49 Series 2019-DNA1, Class B1 8.26% (1 Month LIBOR + 4.35%), due 1/25/49 Series 2019-DNA1, Class B1	6.56% (SOFR 30A + 2.25%), due 8/25/33	2,540,000	2,469,688
Series 2020-DNA2, Class B1 7.000% (1 Month LIBOR + 2.50%), due 2/25/50 Series 2020-2-DNA3, Class M1B 7.21% (SOFR 30A + 2.90%), due 4/25/42 Series 2021-H0A1, Class B1 7.31% (SOFR 30A + 2.90%), due 8/25/33 Series 2021-H0A1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 Series 2021-H0A2, Class B1 7.31% (SOFR 30A + 3.00%), due 1/25/50 Series 2021-DNA5, Class B1 7.36% (SOFR 30A + 3.00%), due 1/25/54 Series 2021-DNA5, Class B1 7.36% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-DNA5, Class B1 7.46% (SOFR 30A + 3.15%), due 1/25/33 Series 2021-H0A2, Class B1 7.46% (SOFR 30A + 3.15%), due 1/25/34 Series 2021-DNA5, Class B1 7.71% (SOFR 30A + 3.40%), due 1/25/34 Series 2021-DNA5, Class B1 7.71% (SOFR 30A + 3.50%), due 1/25/41 Series 2021-DNA5, Class B1 7.71% (SOFR 30A + 3.50%), due 1/25/42 Series 2021-DNA5, Class B1 7.71% (SOFR 30A + 3.50%), due 1/25/42 Series 2021-DNA5, Class B1 7.71% (SOFR 30A + 3.50%), due 1/25/42 Series 2021-DNA3, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/41 Series 2021-DNA3, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/42 Series 2021-DNA3, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/33 Series 2021-DNA3, Class B1 7.81% (SOFR 30A + 3.40%), due 12/25/42 Series 2021-DNA3, Class B1 7.85% (IM Month LIBOR + 3.25%), due 12/25/49 Series 2019-DNA3, Class B1 8.85% (I Month LIBOR + 4.35%), due 12/25/49 Series 2019-DNA1, Class B1 8.85% (I Month LIBOR + 4.55%), due 12/25/49 Series 2019-DNA1, Class B1 9.156% (I Month LIBOR + 4.55%), due 12/25/49 Series 2019-DNA1, Class B1 9.156% (I Month LIBOR + 4.55%), due 12/25/49 Series 2019-DNA1, Class B1	Series 2020-HQA1, Class B1		
7.006% (1 Month LBOR + 2.50%), due 2/25/50 Series 2022-DNA3, Class M1B 7.21% (SOFR 30A + 2.90%), due 4/25/42 Series 2021-H0A1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 3,781,290 3,271,345 Series 2021-DNA6, Class B1 7.31% (SOFR 30A + 3.00%), due 1/25/50 Series 2021-DNA6, Class B1 7.31% (SOFR 30A + 3.00%), due 1/25/50 Series 2021-DNA6, Class B1 7.36% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-DNA5, Class B1 7.36% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-DNA5, Class B1 7.36% (SOFR 30A + 3.05%), due 1/25/33 Series 2021-H0A2, Class B1 7.66% (SOFR 30A + 3.35%), due 9/25/41 Series 2021-H0A3, Class B1 7.71% (SOFR 30A + 3.35%), due 9/25/41 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/41 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/41 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/41 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/42 Series 2021-DNA3, Class B1 7.71% (SOFR 30A + 3.75%), due 1/25/42 Series 2021-DNA3, Class B1 7.75% (SOFR 30A + 3.75%), due 1/25/33 Series 2021-DNA3, Class B1 7.75% (SOFR 30A + 3.50%), due 1/25/33 Series 2022-DNA2, Class M2 8.60% (SOFR 30A + 3.50%), due 1/25/39 Series 2022-DNA2, Class B1 7.756% (1 Month LBOR + 3.25%), due 7/25/49 Series 2019-DNA2, Class B1 8.20% (1 Month LBOR + 3.75%), due 1/25/30 Series 2019-DNA2, Class B1 8.20% (1 Month LBOR + 4.35%), due 3/25/49 Series 2019-DNA2, Class B1 8.20% (1 Month LBOR + 4.35%), due 3/25/49 Series 2019-DNA1, Class B1 9.156% (1 Month LBOR + 4.35%), due 3/25/49 Series 2019-DNA1, Class B1 9.156% (1 Month LBOR + 4.35%), due 3/25/49 Series 2019-DNA1, Class B1	6.856% (1 Month LIBOR + 2.35%), due 1/25/50	1,815,000	1,747,169
Series 2022-DNA3, Class M1B 2,765,000 2,774,036 7.21% (SOFR 30A + 2,90%), due 4/25/42 2,765,000 2,774,036 Series 2021-HQA1, Class B1 3,781,290 3,271,345 Series 2020-DNA6, Class B1 3,030,000 2,917,504 Series 2021-DNA5, Class B1 2,710,000 2,581,348 Series 2021-DNA5, Class B1 2,710,000 2,581,348 Series 2021-DNA5, Class B1 2,710,000 2,064,650 Series 2021-DNA2, Class B1 2,380,000 2,064,650 Series 2021-DNA2, Class B1 4,030,000 3,622,922 Series 2021-DNA6, Class B1 4,030,000 3,622,922 Series 2021-DNA6, Class B1 575,000 549,125 Series 2021-DNA6, Class B1 575,000 549,125 Series 2022-DNA6, Class B1 3,710,295 3,478,899 Series 2022-DNA6, Class B1 2,860,000 2,729,569 Series 2021-DNA3, Class B1 2,860,000 2,729,569 Series 2021-DNA3, Class B1 2,860,000 2,729,569 Series 2021-DNA3, Class B1 2,146,477 2,860,000 2,99,316 Seri	Series 2020-DNA2, Class B1		
7.21% (SOFR 30A + 2.90%), due 4/25/42 2,765,000 2,774,036 Series 2021-H0A1, (Dass B1 3,781,290 3,271,345 7.31% (SOFR 30A + 3.00%), due 8/25/33 3,030,000 2,917,504 Series 2020-DNA6, Class B1 3,030,000 2,917,504 7.36% (SOFR 30A + 3.05%), due 1/25/34 2,710,000 2,581,348 Series 2021-H0A2, Class B1 2,710,000 2,581,488 7.46% (SOFR 30A + 3.15%), due 1/25/33 2,380,000 2,064,650 Series 2021-H0A3, Class B1 4,030,000 3,622,922 7.66% (SOFR 30A + 3.35%), due 9/25/41 4,030,000 3,622,922 Series 2021-DNA6, Class B1 7,71% (SOFR 30A + 3.40%), due 10/25/41 575,000 549,125 Series 2022-DNA1, Class B1 3,710,295 3,478,899 7.71% (SOFR 30A + 3.50%), due 10/25/42 3,710,295 3,478,899 Series 2021-DNA2, Class M2 2,860,000 2,729,569 Series 2022-DNA2, Class M2 1,690,000 1,641,438 FILLMC STACR Trust (a)(b) 2,125,000 2,146,477 Series 2019-DNA3, Class B1 2,250,000 2,909,316 8.26% (1 Month LIBOR + 3.70%), due 12/25/30 2,850,000 2,909,316		3,015,000	2,883,284
Series 2021-H0A1, Class B1 7.31% (SOFR 30A + 3.00%), due 8/25/33 Series 2020-DNA6, Class B1 7.31% (SOFR 30A + 3.00%), due 12/25/50 Series 2021-DNA5, Class B1 7.36% (SOFR 30A + 3.05%), due 12/25/34 Series 2021-DNA5, Class B1 7.36% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-H0A2, Class B1 7.46% (SOFR 30A + 3.05%), due 12/25/33 Series 2021-H0A3, Class B1 7.66% (SOFR 30A + 3.35%), due 9/25/41 \$7.66% (SOFR 30A + 3.35%), due 9/25/41 \$7.71% (SOFR 30A + 3.35%), due 9/25/41 \$7.71% (SOFR 30A + 3.36%), due 10/25/42 \$7.71% (SOFR 30A + 3.36%), due 10/25/42 \$7.71% (SOFR 30A + 3.40%), due 10/25/42 \$7.71% (SOFR 30A + 3.36%), due 10/25/42 \$7.71% (SOFR 30A + 3.36%), due 10/25/33 \$7.71% (SOFR 30A + 3.36%), due 10/25/33 \$7.71% (SOFR 30A + 3.36%), due 10/25/33 \$7.71% (SOFR 30A + 3.56%), due 10/25/33 \$7.71% (SOFR 30			
7.31% (SOFR 30A + 3.00%), due 8/25/33 Series 2020-DNAS, Class B1 7.31% (SOFR 30A + 3.00%), due 12/25/50 3.030,000 2.917,504 Series 2021-DNAS, Class B1 7.36% (SOFR 30A + 3.05%), due 12/25/34 Series 2021-HOA2, Class B1 7.46% (SOFR 30A + 3.15%), due 12/25/33 2.064,650 Series 2021-HOA3, Class B1 7.46% (SOFR 30A + 3.15%), due 12/25/33 3.622,922 Series 2021-DNAS, Class B1 7.76% (SOFR 30A + 3.35%), due 9/25/41 3.06,800 (SOFR 30A + 3.05%), due 10/25/41 3.06,800 (SOFR 30A + 3.00%), due 10/25/41 3.07,66% (SOFR 30A + 3.40%), due 10/25/41 3.07,71% (SOFR 30A + 3.40%), due 10/25/41 3.07,71% (SOFR 30A + 3.40%), due 10/25/42 3.07,71% (SOFR 30A + 3.50%), due 10/25/33 3.07,809 Series 2022-DNA3, Class B1 7.81% (SOFR 30A + 3.50%), due 10/25/33 3.07,809 Series 2022-DNA2, Class M2 3.06% (SOFR 30A + 3.55%), due 2/25/42 1.690,000 2.729,569 3.06% (SOFR 30A + 3.55%), due 2/25/42 1.690,000 2.729,569 3.06% (SOFR 30A + 3.55%), due 2/25/42 3.06% (SOFR 30A + 3.55%), due 3/25/49 3.06% (Month LIBOR + 3.57%), due 1/25/30 3.06% (Month LIBOR + 3.70%), due 1/25/30 3.06% (Month LIBOR + 4.65%), due 1/25/49		2,765,000	2,774,036
Series 2020-DNA6, Class B1 7.31% (SOFR 30A + 3.00%), due 12/25/50 Series 2021-DNA5, Class B1 7.36% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-HDA2, Class B1 7.46% (SOFR 30A + 3.15%), due 1/25/33 2,380,000 2,064,650 Series 2021-HDA3, Class B1 7.46% (SOFR 30A + 3.35%), due 9/25/41 4,030,000 3,622,922 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.36%), due 9/25/41 5eries 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/41 5eries 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/41 5eries 2022-DNA1, Class B1 7.71% (SOFR 30A + 3.50%), due 10/25/42 3,710,295 Series 2022-DNA2, Class B1 7.81% (SOFR 30A + 3.50%), due 10/25/33 Series 2022-DNA2, Class M2 8.06% (SOFR 30A + 3.75%), due 2/25/42 1,690,000 1,641,438 FHLMC STACR Trust (a)(b) Series 2019-DNA2, Class B1 7.756% (1 Month LIBOR + 3.25%), due 7/25/49 Series 2018-DNA2, Class B1 8.266% (1 Month LIBOR + 3.75%), due 1/25/30 Series 2019-DNA2, Class B1 8.266% (1 Month LIBOR + 4.55%), due 3/25/49 Series 2019-DNA1, Class B1 9.366% (1 Month LIBOR + 4.55%), due 1/25/30 Series 2019-DNA1, Class B1 9.366% (1 Month LIBOR + 4.55%), due 1/25/49 Series 2019-DNA1, Class B1 9.366% (1 Month LIBOR + 4.65%), due 1/25/49 Series 2019-DNA1, Class B1 9.366% (1 Month LIBOR + 4.65%), due 1/25/49 Series 2019-DNA1, Class B1			
7.31% (SOFR 30A + 3.00%), due 12/25/50 3,030,000 2,917,504 Series 2021-DNA5, Class B1 2,710,000 2,581,348 7.36% (SOFR 30A + 3.15%), due 1/25/33 2,380,000 2,064,650 Series 2021-H0A3, Class B1 4,030,000 3,622,922 Series 2021-DNA6, Class B1 575,000 549,125 7.71% (SOFR 30A + 3.40%), due 10/25/41 575,000 549,125 Series 2021-DNA6, Class B1 575,000 549,125 7.71% (SOFR 30A + 3.40%), due 10/25/41 3,710,295 3,478,899 Series 2022-DNA1, Class B1 3,710,295 3,478,899 Series 2022-DNA2, Class B1 2,860,000 2,729,569 Series 2022-DNA2, Class M2 1,690,000 1,641,438 FHLMC STACR Trust (a)(b) 2,125,000 2,146,477 Series 2019-DNA2, Class B1 2,125,000 2,146,477 Series 2019-DNA2, Class B1 2,250,000 2,850,000 2,999,316 Series 2019-DNA2, Class B1 8,56% (1 Month LIBOR + 3,25%), due 1/25/49 2,850,000 2,999,316 Series 2019-DNA1, Class B1 8,56% (1 Month LIBOR + 4,65%), due 1/25/49 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b)		3,781,290	3,271,345
Series 2021-DNA5, Class B1 7.36% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-H0A2, Class B1 7.46% (SOFR 30A + 3.15%), due 1/25/33 2,380,000 2,064,650 Series 2021-H0A3, Class B1 7.66% (SOFR 30A + 3.35%), due 9/25/41 4,030,000 3,622,922 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/41 5eries 2022-DNA1, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/42 3,710,295 3,478,899 Series 2022-DNA3, Class B1 7.81% (SOFR 30A + 3.50%), due 10/25/42 3,710,295 3,478,899 Series 2021-DNA3, Class B1 7.81% (SOFR 30A + 3.55%), due 10/25/33 2,860,000 2,729,569 Series 2022-DNA2, Class M2 8.06% (SOFR 30A + 3.57%), due 2/25/42 8.06% (SOFR 30A + 3.57%), due 2/25/42 8.06% (SOFR 30A + 3.57%), due 2/25/42 8.06% (SOFR 30A + 3.57%), due 10/25/39 Series 2019-DNA2, Class B1 8.206% (1 Month LIBOR + 3.25%), due 7/25/49 Series 2018-DNA2, Class B1 8.206% (1 Month LIBOR + 3.70%), due 12/25/30 Series 2019-DNA2, Class B1 8.856% (1 Month LIBOR + 4.65%), due 3/25/49 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 Series 2019-DNA1, Class B1			
7.36% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-H0A2, Class B1 7.46% (SOFR 30A + 3.15%), due 1/25/33 Series 2021-H0A3, Class B1 7.66% (SOFR 30A + 3.35%), due 9/25/41 \$7.66% (SOFR 30A + 3.35%), due 9/25/41 \$7.76% (SOFR 30A + 3.35%), due 9/25/41 \$7.71% (SOFR 30A + 3.40%), due 1/025/41 \$7.71% (SOFR 30A + 3.40%), due 1/025/41 \$7.71% (SOFR 30A + 3.40%), due 1/25/42 \$7.71% (SOFR 30A + 3.40%), due 1/25/42 \$7.71% (SOFR 30A + 3.40%), due 1/25/42 \$7.71% (SOFR 30A + 3.50%), due 1/25/42 \$7.71% (SOFR 30A + 3.50%), due 1/25/42 \$7.81% (SOFR 30A + 3.50%), due 1/25/42 \$7.81% (SOFR 30A + 3.50%), due 1/25/33 \$7.81% (SOFR 30A + 3.75%), due 2/25/42 \$7.81% (SOFR 30A + 3.75%), due 2/25/42 \$7.81% (SOFR 30A + 3.50%), due 10/25/33 \$7.81% (SOFR 30A + 3.75%), due 2/25/42 \$7.81% (SOFR 30A + 3.75%), due 2/25/49 \$7.81% (SOFR 30A + 3.75%), due 3/25/49 \$7.81% (SOFR 30A + 3.75%), due 3/25		3,030,000	2,917,504
Series 2021-H0A2, Class B1 7.46% (SOFR 30A + 3.15%), due 12/25/33		0.740.000	0.504.040
7.46% (SOFR 30A + 3.15%), due 12/25/33 Series 2021-H0A3, Class B1 7.66% (SOFR 30A + 3.35%), due 9/25/41 A,030,000 3,622,922 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/41 Series 2022-DNA1, Class B1 7.71% (SOFR 30A + 3.40%), due 1/25/42 Series 2022-DNA1, Class B1 7.71% (SOFR 30A + 3.40%), due 1/25/42 Series 2021-DNA3, Class B1 7.81% (SOFR 30A + 3.50%), due 10/25/33 Series 2021-DNA3, Class B1 7.81% (SOFR 30A + 3.50%), due 2/25/32 Series 2022-DNA2, Class M2 8.06% (SOFR 30A + 3.75%), due 2/25/42 1,690,000 3,478,899 Series 2022-DNA2, Class M2 8.06% (SOFR 30A + 3.50%), due 10/25/33 Series 2022-DNA2, Class B1 7.756% (1 Month LIBOR + 3.25%), due 7/25/49 Series 2019-DNA3, Class B1 7.756% (1 Month LIBOR + 3.25%), due 7/25/49 Series 2019-DNA2, Class B1 8.206% (1 Month LIBOR + 3.70%), due 12/25/30 Series 2019-DNA2, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 FHLMC Structured Agency Credit Risk Debt Notes (b) Series 2018-DNA1, Class B1		2,710,000	2,581,348
Series 2021-HOA3, Class B1 4,030,000 3,622,922 Series 2021-DNA6, Class B1 575,000 549,125 7.71% (SOFR 30A + 3.40%), due 10/25/41 575,000 549,125 Series 2022-DNA1, Class B1 3,710,295 3,478,899 7.71% (SOFR 30A + 3.50%), due 10/25/33 2,860,000 2,729,569 Series 2022-DNA2, Class M2 2,860,000 2,729,569 Series 2022-DNA2, Class M2 1,690,000 1,641,438 FHLMC STACR Trust (a)(b) 2,125,000 2,146,477 Series 2019-DNA3, Class B1 2,250,000 2,125,000 2,146,477 Series 2019-DNA2, Class B1 3,260,000 2,909,316 3,75%, due 7/25/49 2,125,000 2,146,477 3,75%, due 7/25/49 2,850,000 2,909,316 3,75%, due 7/25/49 2,850,000 2,909,316 3,75%, due 7/25/49 895,000 935,078 3,75%, due 7/25/49 895,000 935,078 3,75%, due 7/25/49 2,495,000 2,647,765 5,75% (1 Month LIBOR + 4,65%), due 1/25/49 2,495,000 2,647,765 5,75% (1 Month LIBOR + 4,65%), due 1/25/49 2,495,000 2,647,765 5,		0.000.000	0.004.050
7.66% (SOFR 30A + 3.35%), due 9/25/41 4,030,000 3,622,922 Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/41 575,000 549,125 Series 2022-DNA1, Class B1 7.71% (SOFR 30A + 3.40%), due 1/25/42 3,710,295 3,478,899 Series 2021-DNA3, Class B1 7.81% (SOFR 30A + 3.50%), due 10/25/33 2,860,000 2,729,569 Series 2022-DNA2, Class M2 8.06% (SOFR 30A + 3.55%), due 2/25/42 1,690,000 1,641,438 FHLMC STACR Trust (a)(b) Series 2019-DNA3, Class B1 7.756% (1 Month LIBOR + 3.25%), due 7/25/49 2,125,000 2,146,477 Series 2018-DNA2, Class B1 8.206% (1 Month LIBOR + 3.70%), due 12/25/30 2,850,000 2,909,316 Series 2019-DNA1, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 895,000 935,078 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) Series 2018-DNA1, Class B1		2,380,000	2,064,650
Series 2021-DNA6, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/41 575,000 549,125 Series 2022-DNA1, Class B1 3,710,295 3,478,899 7.71% (SOFR 30A + 3.40%), due 1/25/42 3,710,295 3,478,899 Series 2021-DNA3, Class B1 2,860,000 2,729,569 Series 2022-DNA2, Class M2 1,690,000 1,641,438 FHLMC STACR Trust (a)(b) 580,000 2,146,477 Series 2019-DNA3, Class B1 2,125,000 2,146,477 Series 2019-DNA3, Class B1 2,254,000 2,299,316 8.206% (1 Month LIBOR + 3.25%), due 7/25/49 2,850,000 2,909,316 Series 2019-DNA2, Class B1 885,000 9,35,078 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 895,000 935,078 Series 2019-DNA1, Class B1 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) 5,647,765		4 020 000	2 602 000
7.71% (SOFR 30A + 3.40%), due 10/25/41 575,000 549,125 Series 2022-DNA1, Class B1 7.71% (SOFR 30A + 3.40%), due 1/25/42 3,478,899 Series 2021-DNA3, Class B1 7.81% (SOFR 30A + 3.50%), due 10/25/33 2,860,000 2,729,569 Series 2022-DNA2, Class M2 8.06% (SOFR 30A + 3.75%), due 2/25/42 1,690,000 1,641,438 FHLMC STACR Trust (a)(b) Series 2019-DNA3, Class B1 7.756% (1 Month LIBOR + 3.25%), due 7/25/49 2,125,000 2,146,477 Series 2018-DNA2, Class B1 8.206% (1 Month LIBOR + 3.70%), due 12/25/30 2,850,000 2,909,316 Series 2019-DNA3, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 895,000 935,078 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 FHLMC Structured Agency Credit Risk Debt Notes (b) Series 2018-DNA1, Class B1		4,030,000	3,022,922
Series 2022-DNA1, Class B1 3,710,295 3,478,899 7.71% (SOFR 30A + 3.40%), due 1/25/42 3,710,295 3,478,899 Series 2021-DNA3, Class B1 2,860,000 2,729,569 Series 2022-DNA2, Class M2 1,690,000 1,641,438 FHLMC STACR Trust (a)(b) 5 5 Series 2019-DNA3, Class B1 2,125,000 2,146,477 Series 2018-DNA2, Class B1 2,850,000 2,999,316 8.206% (1 Month LIBOR + 3.70%), due 12/25/30 2,850,000 2,909,316 Series 2019-DNA2, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 895,000 935,078 Series 2019-DNA1, Class B1 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) 5 2,495,000 2,647,765		575,000	540 105
7.71% (SOFR 30A + 3.40%), due 1/25/42 Series 2021-DNA3, Class B1 7.81% (SOFR 30A + 3.50%), due 10/25/33 Series 2022-DNA2, Class M2 8.06% (SOFR 30A + 3.75%), due 2/25/42 8.06% (SOFR 30A + 3.75%), due 2/25/42 8.1,690,000 8.66% (SOFR 30A + 3.75%), due 2/25/42 8.1,690,000 8.66% (SOFR 30A + 3.75%), due 2/25/42 8.1,690,000 8.66% (SOFR 30A + 3.75%), due 2/25/42 8.7.756% (1 Month LIBOR + 3.25%), due 7/25/49 8.2018-DNA2, Class B1 8.206% (1 Month LIBOR + 3.70%), due 12/25/30 8.206% (1 Month LIBOR + 4.35%), due 3/25/49 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 8.856% (1 Month LIBOR + 4.65%), due 1/25/49 8.756% (1 Month LIBOR + 4.65%), due 1/25/49		575,000	549,125
Series 2021-DNA3, Class B1 2,860,000 2,729,569 7.81% (SOFR 30A + 3.50%), due 10/25/33 2,860,000 2,729,569 Series 2022-DNA2, Class M2 1,690,000 1,641,438 FHLMC STACR Trust (a)(b) 5 5 Series 2019-DNA3, Class B1 2,125,000 2,146,477 Series 2018-DNA2, Class B1 2,850,000 2,909,316 Series 2019-DNA2, Class B1 2,850,000 2,909,316 Series 2019-DNA2, Class B1 885,000 935,078 Series 2019-DNA1, Class B1 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) 5eries 2018-DNA1, Class B1 2,495,000 2,647,765		2 710 205	2 479 900
7.81% (SOFR 30A + 3.50%), due 10/25/33 Series 2022-DNA2, Class M2 8.06% (SOFR 30A + 3.75%), due 2/25/42 1,690,000 1,641,438 FHLMC STACR Trust (a)(b) Series 2019-DNA3, Class B1 7.756% (1 Month LIBOR + 3.25%), due 7/25/49 Series 2018-DNA2, Class B1 8.206% (1 Month LIBOR + 3.70%), due 12/25/30 Series 2019-DNA2, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 FHLMC Structured Agency Credit Risk Debt Notes (b) Series 2018-DNA1, Class B1		3,710,293	3,470,033
Series 2022-DNA2, Class M2 8.06% (SOFR 30A + 3.75%), due 2/25/42 1,690,000 1,641,438 FHLMC STACR Trust (a)(b) 3.75%, Class B1 2,125,000 2,146,477 Series 2019-DNA3, Class B1 2,125,000 2,146,477 Series 2018-DNA2, Class B1 2,850,000 2,909,316 Series 2019-DNA2, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 895,000 935,078 Series 2019-DNA1, Class B1 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) 3.647,765 3.764 3.765 Series 2018-DNA1, Class B1 2,495,000 2,647,765 3.76	•	2 860 000	2 729 569
8.06% (SOFR 30A + 3.75%), due 2/25/42 FHLMC STACR Trust (a)(b) Series 2019-DNA3, Class B1 7.756% (1 Month LIBOR + 3.25%), due 7/25/49 Series 2018-DNA2, Class B1 8.206% (1 Month LIBOR + 3.70%), due 12/25/30 Series 2019-DNA2, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 Series 2019-DNA2, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 FHLMC Structured Agency Credit Risk Debt Notes (b) Series 2018-DNA1, Class B1		2,000,000	2,720,000
FHLMC STACR Trust (a)(b) Series 2019-DNA3, Class B1 7.756% (1 Month LIBOR + 3.25%), due 7/25/49 2,125,000 2,146,477 Series 2018-DNA2, Class B1 2,850,000 2,909,316 Series 2019-DNA2, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 895,000 935,078 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) Series 2018-DNA1, Class B1		1,690,000	1.641.438
Series 2019-DNA3, Class B1 7.756% (1 Month LIBOR + 3.25%), due 7/25/49 2,125,000 2,146,477 Series 2018-DNA2, Class B1 2,850,000 2,909,316 Series 2019-DNA2, Class B1 895,000 935,078 Series 2019-DNA1, Class B1 9,156% (1 Month LIBOR + 4.65%), due 1/25/49 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) Series 2018-DNA1, Class B1 2,495,000 2,647,765		.,000,000	1,0 11, 100
7.756% (1 Month LIBOR + 3.25%), due 7/25/49 Series 2018-DNA2, Class B1 8.206% (1 Month LIBOR + 3.70%), due 12/25/30 Series 2019-DNA2, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 FHLMC Structured Agency Credit Risk Debt Notes (b) Series 2018-DNA1, Class B1			
Series 2018-DNA2, Class B1 2,850,000 2,909,316 8.206% (1 Month LIBOR + 3.70%), due 12/25/30 2,850,000 2,909,316 Series 2019-DNA2, Class B1 895,000 935,078 Series 2019-DNA1, Class B1 9,156% (1 Month LIBOR + 4.65%), due 1/25/49 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) Series 2018-DNA1, Class B1 2,495,000 2,647,765		2.125.000	2.146.477
8.206% (1 Month LIBOR + 3.70%), due 12/25/30 2,909,316 Series 2019-DNA2, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 895,000 935,078 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) Series 2018-DNA1, Class B1		, ,	
Series 2019-DNA2, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 895,000 935,078 Series 2019-DNA1, Class B1 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) Series 2018-DNA1, Class B1		2,850,000	2,909,316
8.856% (1 Month LIBOR + 4.35%), due 3/25/49 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) Series 2018-DNA1, Class B1			
9.156% (1 Month LIBOR + 4.65%), due 1/25/49 2,495,000 2,647,765 FHLMC Structured Agency Credit Risk Debt Notes (b) Series 2018-DNA1, Class B1		895,000	935,078
FHLMC Structured Agency Credit Risk Debt Notes (b) Series 2018-DNA1, Class B1	Series 2019-DNA1, Class B1		
Series 2018-DNA1, Class B1	9.156% (1 Month LIBOR + 4.65%), due 1/25/49	2,495,000	2,647,765
	FHLMC Structured Agency Credit Risk Debt Notes (b)		
7.656% (1 Month LIBOR + 3.15%), due 7/25/30 1,036,465	Series 2018-DNA1, Class B1		
	7.656% (1 Month LIBOR + 3.15%), due 7/25/30	1,030,000	1,036,465

Mortage		Principal Amount	Value
Whole Loan (Collateralized Mortgage Obligations) HallMO Structured Agency Credit Risk Debt Notes (iv) Saminas 2017-10M2, Class 181 1,265,000 \$1,305,200	Mortgage-Backed Securities	Aillouit	value
FHAMS Strutured Agenty Creat Risk Debt Notes (t) Series 2021-DNA2, Class B1 7,61%, SCRF 30A + 3,40%, due 8/25/23 (a) \$1,305,208 FHMAA (b) Series 2021-RDA2, Class 2B1 7,61%, SCRF 30A + 3,30%, due 11/25/41 (a) \$1,450,000 \$1,367,539 Series 2021-RDA2, Class 2B1 7,61%, SCRF 30A + 3,30%, due 11/25/40 (a) \$1,656,750 Series 2021-RDA2, Class 2B1 \$1,656,750, Class 1B1 \$1,058 (1 Month LBDR + 3,55%), due 7/25/30 \$1,935,000 \$1,931,231 Series 2021-RDA2, Class 1B1 \$2,256% (1 Month LBDR + 3,57%), due 10/25/30 Series 2021-RDA2, Class 1B1 \$3,568% (1 Month LBDR + 4,57%), due 10/25/30 Series 2021-RDA2, Class 1B1 \$3,568% (1 Month LBDR + 4,57%), due 10/25/30 Series 2021-RDA2, Class 1B1 \$3,568% (1 Month LBDR + 4,50%), due 5/25/30 Series 2021-RDA2, Class 2B1 \$3,568% (1 Month LBDR + 4,50%), due 5/25/30 Series 2021-RDA2, Class 2B1 \$3,568% (1 Month LBDR + 4,50%), due 10/25/29 Series 20218-RDA2, Class 2B1 \$3,568% (1 Month LBDR + 4,50%), due 10/25/29 Series 20218-RDA2, Class 2B1 \$3,568% (1 Month LBDR + 4,50%), due 10/25/29 Series 20218-RDA2, Class 1B1 \$3,568% (1 Month LBDR + 4,50%), due 10/25/29 Series 20218-RDA2, Class 1B1 \$3,568% (1 Month LBDR + 4,50%), due 10/25/29 Series 20218-RDA2, Class 1B1 \$3,568% (1 Month LBDR + 4,50%), due 10/25/29 Series 20218-RDA2, Class 1B1 \$3,568% (1 Month LBDR + 4,50%), due 10/25/29 Series 20218-RDA2, Class 1B1 \$3,568% (1 Month LBDR + 4,50%), due 10/25/29 Series 20218-RDA2, Class 1B1 \$3,568% (1 Month LBDR + 4,50%), due 10/25/29 Series 20218-RDA2, Class 1B1 \$3,568% (1 Month LBDR + 4,50%), due 10/25/29 Series 20218-RDA2, Class 1B1 \$3,568% (1 Month LBDR + 4,50%), due 10/25/29 Series 20218-RDA2, Class 1B1 \$3,568% (1 Month LBDR + 4,50%), due 10/25/29 Series 20218-RDA2, Class 1B1 \$3,568% (1 Month LBDR + 4,50%), due 10/25/29 Series 20218-RDA2, Class 1B1 \$3,57%, due 10/25/58 (du) Series 20218-RDA2, Class 1B1 \$3,57%, due 2/25/57 (du) Series 20218-RDA2, Class 1B1 \$3,57%, due 2/25/57 (du) Series 20218-RDA2, Class 1B1 \$3,57%, due 2/25/57 (du) Series 20218-RDA2, Class 1B1 \$3,58% (du 10/25/58) (du) Series 20218-RDA2, Class			
Series 2021-DNA2, Class B1 7.71% (SDR3 0N + 3.40%), due 8125/33 (g) S. 1,365,000 S. 1,300,258 FINMA (h) Series 2021-RD2, Class 2B1 7.61% (SDRR 30N + 3.50%), due 11725/41 (g) Series 2021-RD2, Class 2B1 7.61% (SDRR 30N + 3.50%), due 11725/41 (g) Series 2021-RD2, Class 1B1 8.065% (f) Morth LB00H + 3.55%), due 7/25/30 Series 2017-CD2, Class 1B1 8.106% (f) Morth LB00H + 3.60%), due 1125/30 Series 2017-CD2, Class 1B1 8.506% (f) Morth LB0H + 4.10%), due 5/25/30 Series 2017-CD2, Class 1B1 8.506% (f) Morth LB0H + 4.10%), due 5/25/30 Series 2017-CD2, Class 1B1 8.506% (f) Morth LB0H + 4.10%), due 5/25/30 Series 2017-CD2, Class 1B1 8.506% (f) Morth LB0H + 4.10%), due 12/25/30 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 12/25/31 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 12/25/31 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 12/25/31 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 12/25/30 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 10/25/29 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 10/25/29 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 10/25/29 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 10/25/29 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 10/25/29 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 10/25/29 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 10/25/29 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 10/25/29 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 10/25/29 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 10/25/29 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 10/25/29 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 10/25/29 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.10%), due 10/25/29 Series 2017-CD2, Class 1B1 8.756% (f) Morth LB0H + 4.04%), due 10/25/29 Series 2017-CD2, Class 1			
7.71% (SOFR 30A + 3.40%), due 8/25/33 (a) \$ 1,365,000 \$ 1,367,500 Sinfe 2021-102, Class 261			
FRINAM (b) Series 2017-R02, Class 2B1 7.61% (SDRH 30A + 3.30%), due 11/25/41 (e) 1,367,539 Series 2018-C01, Class 1B1 8.166K (1 Month LBOR + 3.55%), due 7/25/30 Series 2017-C05, Class 1B1 8.166K (1 Month LBOR + 3.55%), due 7/25/30 Series 2017-C07, Class 1B1 8.266K (1 Month LBOR + 3.75%), due 11/25/30 Series 2017-C07, Class 1B1 8.266K (1 Month LBOR + 3.75%), due 10/25/30 Series 2017-C07, Class 1B1 8.266K (1 Month LBOR + 3.75%), due 10/25/30 Series 2017-C07, Class 1B1 8.266K (1 Month LBOR + 4.07%), due 5/25/30 Series 2018-C08, Class 2B1 8.066K (1 Month LBOR + 4.07%), due 3/25/31 Series 2018-C08, Class 2B1 8.766K (1 Month LBOR + 4.25%), due 1/25/31 Series 2018-C08, Class 2B1 8.766K (1 Month LBOR + 4.25%), due 1/25/31 Series 2018-C08, Class 2B1 9.066K (1 Month LBOR + 4.50%), due 1/25/31 Series 2018-C09, Class 2B1 9.066K (1 Month LBOR + 4.50%), due 1/25/32 Series 2017-C01, Class 1B1 10.256K (1 Month LBOR + 4.50%), due 10/25/29 Series 2017-C01, Class 1B1 10.256K (1 Month LBOR + 4.50%), due 10/25/29 Series 2017-C01, Class 1B1 10.256K (1 Month LBOR + 4.50%), due 10/25/29 Series 2017-C01, Class 1B1 10.256K (1 Month LBOR + 4.50%), due 10/25/29 Series 2017-C01, Class 1B1 10.256K (1 Month LBOR + 4.50%), due 10/25/29 Series 2017-C01, Class 1B1 10.256K (1 Month LBOR + 4.50%), due 10/25/29 Series 2017-C01, Class 1B1 10.256K (1 Month LBOR + 4.50%), due 6/25/37 (b) MARTH Alternamive Loan Trust Series 2018-2, Class A5 4.50%, due 10/25/88 (a) 1.448.87 781.333 New Residential Mortgage Loan Trust (a) Series 2019-A, Class B7 4.666K, due 10/25/56 (b) Series 2019-A, Class B6 4.666K, due 10/25/57 (b) 3.085, due 10/25/57		\$ 1,365,000	\$ 1,300,258
7.81% (SOFR 30A + 3.30%), due 11/25/41 (a) 1,367,539 Series 2018-CO1, Class 181 Series 2018-CO2, Class 181 Series 2017-CO5, Class 181 S.2568 (1 Month LBOR + 3.55%), due 1/25/30 Series 2017-CO5, Class 181 S.2568 (1 Month LBOR + 3.75%), due 1/25/30 Series 2018-CO3, Class 181 S.2568 (1 Month LBOR + 3.75%), due 1/25/30 Series 2017-CO7, Class 181 S.2568 (1 Month LBOR + 4.00%), due 5/25/30 Series 2018-CO3, Class 181 S.506% (1 Month LBOR + 4.00%), due 5/25/30 Series 2018-CO5, Class 181 S.506% (1 Month LBOR + 4.00%), due 3/25/31 Series 2018-CO5, Class 181 S.506% (1 Month LBOR + 4.00%), due 3/25/31 Series 2018-CO5, Class 181 S.706% (1 Month LBOR + 4.00%), due 3/25/31 Series 2018-CO5, Class 181 S.706% (1 Month LBOR + 4.50%), due 1/25/31 Series 2018-CO5, Class 181 S.706% (1 Month LBOR + 4.50%), due 1/25/31 Series 2018-CO5, Class 181 S.706% (1 Month LBOR + 4.50%), due 1/25/30 Series 2017-CO7, Class 181 S.706% (1 Month LBOR + 4.50%), due 1/25/30 Series 2017-CO7, Class 181 S.706% (1 Month LBOR + 5.57%), due 7/25/29 Series 2017-CO7, Class 181 Series 2018-CO, Class 2018-	FNMA (b)		
Series 2018-001, Class 1B1 3.056% (1 Month LBOR + 3.55%), due 7/25/30 3.046,843 Series 2017-005, Class 1B1 8.106% (1 Month LBOR + 3.60%), due 1/25/30 8.845,000	Series 2021-R02, Class 2B1		
8.056% (1 Month LIBOR + 3.55%), due 1725/30 3.646.843 Senies 2017-C05, Class 181 8.106% (1 Month LIBOR) + 3.65%), due 1025/30 Senies 2018-C03, Class 181 8.256% (1 Month LIBOR + 4.75%), due 1025/30 Senies 2018-C03, Class 181 8.256% (1 Month LIBOR + 4.00%), due 5/25/30 3.042,829 Senies 2018-C06, Class 281 8.506% (1 Month LIBOR + 4.00%), due 3/25/31 Senies 2018-C06, Class 281 8.756% (1 Month LIBOR + 4.10%), due 3/25/31 Senies 2018-C06, Class 281 8.756% (1 Month LIBOR + 4.25%), due 1/25/31 Senies 2018-C06, Class 281 8.756% (1 Month LIBOR + 4.25%), due 1/25/31 Senies 2018-C06, Class 181 9.006% (1 Month LIBOR + 4.25%), due 1/25/31 Senies 2018-C06, Class 181 9.006% (1 Month LIBOR + 4.25%), due 1/25/31 Senies 2018-C06, Class 181 9.006% (1 Month LIBOR + 4.25%), due 1/25/30 1,511,559 Senies 2017-C03, Class 181 9.006% (1 Month LIBOR + 4.85%), due 10/25/29 3.56% (1 Month LIBOR + 4.85%), due 10/25/29 3.66%, (1 Month LIBOR + 5.75%), due 7/25/29 3.66%, (1 Month LIBOR + 5.25%), due 7/25/29 3.66%, (1 Month LIBOR + 2.25%), due 7/2	7.61% (S0FR 30A + 3.30%), due 11/25/41 (a)	1,450,000	1,367,539
Series 2017-C05, Class 181	Series 2018-C01, Class 1B1		
8.106% (1 Month LIBOR + 3.60%), due 1/25/30 Senies 2018-C03, Class 1B1 8.266% (1 Month LIBOR + 3.75%), due 10/25/30 Senies 2017-C07, Class 1B1 8.506% (1 Month LIBOR + 3.75%), due 10/25/30 Senies 2018-C06, Class 2B1 8.506% (1 Month LIBOR + 4.10%), due 5/25/30 Senies 2018-C06, Class 2B1 8.606% (1 Month LIBOR + 4.10%), due 3/25/31 8.606% (1 Month LIBOR + 4.10%), due 3/25/31 8.756% (1 Month LIBOR + 4.25%), due 1/25/31 Senies 2018-C05, Class 1B1 8.756% (1 Month LIBOR + 4.50%), due 1/25/31 Senies 2018-C04, Class 2B1 9.006% (1 Month LIBOR + 4.50%), due 1/25/30 Senies 2017-C03, Class 1B1 9.006% (1 Month LIBOR + 4.50%), due 1/25/30 Senies 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 4.55%), due 10/25/29 Senies 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Senies 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 4.50%), due 10/25/29 Senies 2017-C03, Class 1B1 10.256% (1 Month LIBOR + 4.50%), due 10/25/29 Senies 2017-C03, Class 1B1 10.256% (1 Month LIBOR + 4.50%), due 10/25/29 Senies 2017-C03, Class 1B1 10.256% (1 Month LIBOR + 4.50%), due 10/25/29 Senies 2017-C03, Class 1B1 10.256% (1 Month LIBOR + 4.50%), due 10/25/29 Senies 2017-C03, Class 1B1 10.256% (1 Month LIBOR + 4.50%), due 10/25/29 Senies 2017-C03, Class 1B1 10.256% (1 Month LIBOR + 4.50%), due 10/25/29 Senies 2018-20, Class 50, due 7/25/29 Senies 2018-20, due 7/25/29 Senies 2018-20, due 7/25/29 Senies 2018-20, due 7/25/29 Senies 2018-20, due 7/25/29 S	8.056% (1 Month LIBOR + 3.55%), due 7/25/30	3,555,000	3,646,843
Series 2018-C03, Class 1B1 8 .2566k (1 Month LIBOR + 3.75%), due 10/25/30 845,000 3,042,829 Series 2017-C07, Class 1B1 8.506% (1 Month LIBOR + 4.00%), due 5/25/30 2,940,000 3,042,829 Series 2018-C06, Class 2B1 8.606% (1 Month LIBOR + 4.10%), due 3/25/31 5.6168 2018-C06, Class 2B1 8.756% (1 Month LIBOR + 4.10%), due 3/25/31 5.6168 2018-C05, Class 1B1 8.756% (1 Month LIBOR + 4.25%), due 1/25/31 8.766% (2 Month LIBOR + 4.25%), due 1/25/31 8.766% (2 Month LIBOR + 4.25%), due 1/25/31 8.766% (1 Month LIBOR + 4.25%), due 1/25/30 8.76168 2017-C03, Class 1B1 9.3656% (1 Month LIBOR + 4.50%), due 10/25/29 8.76168 2017-C03, Class 1B1 10.256% (1 Month LIBOR + 4.575%), due 7/25/29 8.76168 2017-C03, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 8.76168 2017-C07, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 8.76168 2018-2, Class A51 4.30%, due 10/25/56 (4)0 8.7616 371,088 8.7618 371,088 8.7618 371,088 8.7618 371,088 8.7618 371,088 8.7618 373,286 8.7	Series 2017-C05, Class 1B1		
8.256% (1 Month LIBOR + 3.75%), due 10/25/30 Series 2017-C07, Class 181 8.606% (1 Month LIBOR + 4.00%), due 5/25/30 Series 2018-C06, Class 281 8.606% (1 Month LIBOR + 4.00%), due 5/25/31 8.606% (1 Month LIBOR + 4.00%), due 3/25/31 8.756% (1 Month LIBOR + 4.10%), due 3/25/31 8.756% (1 Month LIBOR + 4.25%), due 1/25/31 8.756% (1 Month LIBOR + 4.25%), due 1/25/31 8.756% (1 Month LIBOR + 4.25%), due 1/25/31 8.756% (1 Month LIBOR + 4.50%), due 1/25/30 8.756% (1 Month LIBOR + 4.50%), due 1/25/29 8.756% (1 Month LIBOR + 4.85%), due 1/25/29 8.756% (1 Month LIBOR + 8.57%), due 7/25/29 8.756% (1 M	8.106% (1 Month LIBOR + 3.60%), due 1/25/30	1,935,000	1,981,231
Series 2017-C07, Class 1B1 8.506% (1 Month LIBOR + 4.00%), due 5/25/30 2,940,000 3,042,829 Series 2018-C06, Class 2B1 8.606% (1 Month LIBOR + 4.10%), due 3/25/31 1,675,000 1,737,826 Series 2018-C05, Class 1B1 8.756% (1 Month LIBOR + 4.25%), due 1/25/31 2,096,000 2,169,312 Series 2018-C04, Class 2B1 9.006% (1 Month LIBOR + 4.5%), due 1/25/31 Series 2018-C04, Class 2B1 9.006% (1 Month LIBOR + 4.5%), due 1/25/30 1,437,000 1,511,559 Series 2017-C03, Class 1B1 9.006% (1 Month LIBOR + 4.5%), due 10/25/29 1,497,000 1,595,459 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 10/25/29 1,497,000 1,594,549 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 1,407,000 1,511,559 Series 2015-C04, Class 2B1 1,407,000 1,594,549 Series 2015-C04, Class 2B1 1,407,403			
8.506% (1 Month LIBOR + 4.00%), due 5/25/30 Series 2018-COG, Class 2B1 8.606% (1 Month LIBOR + 4.10%), due 3/25/31 Series 2018-COG, Class 1B1 8.756% (1 Month LIBOR + 4.25%), due 1/25/31 Series 2018-COJ, Class 2B1 9.006% (1 Month LIBOR + 4.25%), due 1/25/30 Series 2018-COJ, Class 2B1 9.006% (1 Month LIBOR + 4.50%), due 1/25/30 Series 2017-COJ, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 1.,497,000 1.,595,459 Series 2017-COJ, Class 1B1 9.356% (1 Month LIBOR + 5.75%), due 7/25/29 5.6180 (1 Month LIBOR + 5.75%), due 6/25/37 (b) 5.75%, due 10/25/58 (a)) 5.75%, due 40/25/58 (a)) 5.75%, due 8/25/53 5.75%, due 8/25/59 (b) 5	8.256% (1 Month LIBOR + 3.75%), due 10/25/30	845,000	878,473
Series 2018-006, Class 281 8.000% (1 Month LIBOR + 4.10%), due 3/25/31 8.100% (1 Month LIBOR + 4.25%), due 1/25/31 8.756% (1 Month LIBOR + 4.25%), due 1/25/31 8.756% (1 Month LIBOR + 4.50%), due 1/25/30 8.961es 2018-004, Class 281 9.000% (1 Month LIBOR + 4.50%), due 12/25/30 8.961es 2017-003, Class 181 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 8.961es 2017-003, Class 181 1.0.256% (1 Month LIBOR + 4.85%), due 10/25/29 8.961es 2017-001, Class 181 1.0.256% (1 Month LIBOR + 5.75%), due 7/25/29 8.961es 2017-001, Class 181 1.0.256% (1 Month LIBOR + 5.75%), due 7/25/29 8.961es 2017-001, Class 181 1.0.256% (1 Month LIBOR + 5.75%), due 7/25/29 8.961es 2017-82, Class A51 4.50%, due 10/25/58 (all) 8.961es 2017-82, Class A51 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) 8.971es 2018-2, Class A51 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) 8.972es 2018-2, Class A51 8.975es 2007-82, Class A51 8.975es 2007-82, Class A51 8.975es 2007-82, Class A51 8.975es 2007-82, Class A51 8.975es 2005-5, Class 3A1 8.975es 2005-5, Class 3A1 8.975es 2005-5, Class 3A1 8.975es 2005-5, Class 3A3 8.975es 2019-5A, Class B7 8.975es 2019-5A, Class B6 8.975es 20			
8.606% (1 Month LIBOR + 4.10%), due 3/25/31 Series 2018-C05, Class 1B1 8.756% (1 Month LIBOR + 4.25%), due 1/25/31 Series 2018-C04, Class 2B1 9.006% (1 Month LIBOR + 4.50%), due 1/25/30 1,432,000 1,511,559 Series 2017-C03, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 Series 2017-C03, Class 1B1 10.256% (1 Month LIBOR + 8.575%), due 7/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Series 2018-2, Class A51 4.50%, due 10/25/58 (a)@ GreenPoint Mortgage Funding GreenPoint Mortgage Funding Tust Series 2007-AR3, Class A1 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) 373,286 324,676 MASTR Alternative Loan Trust Series 2007-S. Class 3A1 5.75%, due 8/25/35 1,448,587 781,393 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B6 4.856%, due 12/25/58 () 2,323,163 1,440,493 Series 2019-4A, Class B6 4.856%, due 12/25/57 () 1,070,681 695,537 NewRez Warehouse Securitzation Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) 5.60006 MORTGAGE Trust Series 2018-7, Class B3		2,940,000	3,042,829
Series 2018-C05, Class 181 8,756% (1 Month LIBOR + 4,25%), due 1/25/31 Series 2018-C04, Class 2B1 9,006% (1 Month LIBOR + 4,50%), due 12/25/30 Series 2017-C03, Class 1B1 9,356% (1 Month LIBOR + 4,85%), due 10/25/29 Series 2017-C01, Class 1B1 9,356% (1 Month LIBOR + 4,85%), due 10/25/29 Series 2017-C01, Class 1B1 1,0.256% (1 Month LIBOR + 5,75%), due 7/25/29 Salton Funding Mortgage Trust Series 2018-2, Class A51 4,50%, due 10/25/58 (a)() GreenPoint Mortgage Funding Trust Series 2007-AR3, Class A1 4,946% (1 Month LIBOR + 0,44%), due 6/25/37 (b) MASTR Alternative Loan Trust Series 2005-5, Class 3A1 5,75%, due 8/25/35 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4,343%, due 8/25/59 () Series 2019-5A, Class B6 4,656%, due 12/25/58 (b) Series 2019-2A, Class B6 4,88%, due 12/25/57 (f) New Residential Mortgage Funding Trust Series 2019-1, Class B6 4,88%, due 12/25/57 (f) New Residential Mortgage Trust Series 2021-1, Class B 5,406% (1 Month LIBOR + 0,90%), due 5/25/55 (a)(b) Sequicia Mortgage Trust Series 2021-7, Class B3			
8.756% (1 Month LIBOR + 4.25%), due 1/25/31 Series 2018-C04, Class 2B1 9.006% (1 Month LIBOR + 4.50%), due 12/25/30 Series 2017-C03, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 1,497,000 1,595,459 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Series 2018-2, Class A51 4.50%, due 10/25/58 (a))) Series 2008-2, Class A61 4.95%, due 10/25/58 (a)) Series 2007-AR, Class A1 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) MASTR Alternative Loan Trust Series 2005-5, Class 3A1 5.75%, due 8/25/55 1,448,587 781,393 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 () 2,366,051 1,425,489 Series 2019-4A, Class B6 4.656%, due 12/25/58 () 2,323,163 1,440,493 Series 2019-2A, Class B6 4.88%, due 12/25/57 () 1,070,681 695,537 NewRez Warehouse Securtization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) Sequioi Mortgage Trust Series 2018-7, Class B3		1,675,000	1,737,826
Series 2018-C04, Class 2B1 9.008% (1 Month LIBOR + 4.50%), due 12/25/30 Series 2017-C03, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 4.85%), due 10/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Series 2018-C, Class A51 4.50%, due 10/25/58 (a)() Series 2018-2, Class A51 4.50%, due 10/25/58 (a)() Series 2007-AR3, Class A1 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) MASTR Alternative Loan Trust Series 2005-5, Class 3A1 5.75%, due 8/25/35 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.434%, due 8/25/59 () Series 2019-5A, Class B6 4.83%, due 12/25/58 (i) Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) NewResidential Mortgage Fundition Trust Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) Series 2011-7, Class B3			
9.006% (1 Month LIBOR + 4.50%), due 12/25/30 Series 2017-C03, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 \$2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 \$3107 Funding Mortgage Trust \$3218-2, Class A51 \$4.50%, due 10/25/58 (a)light Series 2018-2, Class A51 \$4.50%, due 10/25/58 (a)light Series 2018-3, Class A1 \$4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) \$313,286 \$324,676 \$313,286 \$324,676 \$313,286 \$324,676 \$313,286 \$324,676 \$313,286 \$324,676 \$313,286 \$324,676 \$313,286 \$324,676 \$313,286 \$324,676 \$313,286 \$324,676 \$313,286 \$324,676 \$313,286 \$324,676 \$313,286 \$324,676 \$313,286 \$324,676 \$313,286 \$324,676 \$313,286 \$324,676 \$325,286 \$326,276 \$		2,096,000	2,169,312
Series 2017-C03, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 1,497,000 1,595,459 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 3610n Funding Mortgage Trust Series 2018-2, Class A51 4.50%, due 10/25/58 (a)() 386,718 371,088 GreenPoint Mortgage Funding Trust Series 2007-AR3, Class A1 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) MASTR Alternative Loan Trust Series 2005-5, Class 3A1 5.75%, due 8/25/35 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) Series 2019-5A, Class B6 4.656%, due 12/25/58 (i) Series 2019-2A, Class B6 4.85%, due 12/25/57 (j) NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) Sequoia Mortgage Trust Series 2018-7, Class B3		4 400 000	
9.356% (1 Month LIBOR + 4.85%), due 10/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Series 2018-C, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Series 2018-2, Class A51 4.50%, due 10/25/58 (a)() GreenPoint Mortgage Trust Series 2007-AR3, Class A51 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) 371,088 Series 2007-AR3, Class A1 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) 373,286 324,676 MASTR Alternative Loan Trust Series 2005-5, Class 3A1 5.75%, due 8/25/35 1,448,587 781,393 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 2.366,051 1,425,489 Series 2019-4A, Class B6 4.656%, due 12/25/58 (i) Series 2019-2A, Class B6 4.88%, due 12/25/57 (i) 1,070,681 695,537 NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) Sequoia Mortgage Trust Series 2018-7, Class B3		1,432,000	1,511,559
Series 2017-C01, Class 1B1 1 0.256% (1 Month LIBOR + 5.75%), due 7/25/29 Salton Funding Mortgage Trust Series 2018-2, Class A51 4.50%, due 10/25/58 (a)() GreenPoint Mortgage Funding Trust Series 2007-AR3, Class A1 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) MASTR Alternative Loan Trust Series 2005-5, Class 3A1 5.75%, due 8/25/35 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) Series 2019-5A, Class B6 4.656%, due 12/25/58 (i) Series 2019-5A, Class B6 4.656%, due 12/25/58 (i) Series 2019-5A, Class B6 4.88%, due 12/25/57 (i) NewRez Warehouse Securitzation Trust Series 2011-5A, Class B6 4.88%, due 12/25/57 (i) NewRez Warehouse Securitzation Trust Series 2011-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) Sequioia Mortgage Trust Series 2018-7, Class B3		1 407 000	1 505 450
10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Galton Funding Mortgage Trust Series 2018-2, Class A51 4.50%, due 10/25/58 (a)(j) GreenPoint Mortgage Funding Trust Series 2007-AR3, Class A1 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) MASTR Alternative Loan Trust Series 2005-5, Class 3A1 5.75%, due 8/25/35 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (j) Series 2019-4A, Class B6 4.656%, due 12/25/58 (j) Series 2019-2A, Class B6 4.88%, due 12/25/58 (j) \$\$ 2,323,163\$ \$\$ 1,440,493\$ \$\$ 2,323,163\$ \$\$ 1,440,493\$ \$\$ 3,48%, due 12/25/57 (j) NewRez Warehouse Securitization Trust Series 2021-1, Class B5 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) \$\$ 3,085,000\$ \$\$ 3,041,590\$ Sequioia Mortgage Trust \$\$ 2018-7, Class B3		1,497,000	1,595,459
Galton Funding Mortgage Trust Series 2018-2, Class A51 4.50%, due 10/25/58 (a)(j) 386,718 371,088 GreenPoint Mortgage Funding Trust 373,286 324,676 Series 2007-AR3, Class A1 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) 373,286 324,676 MASTR Alternative Loan Trust Series 2005-5, Class 3A1 5.75%, due 8/25/35 1,448,587 781,393 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 () 2,366,051 1,425,489 Series 2019-4A, Class B6 4.65%, due 12/25/58 (i) 2,323,163 1,440,493 Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) 1,070,681 695,537 NewRez Warehouse Securitzation Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) 3,085,000 3,041,590 Sequioia Mortgage Trust Series 2018-7, Class B3 3,085,000 3,041,590		569 940	602 150
Series 2018-2, Class A51 4.50%, due 10/25/58 (a)(i) 386,718 371,088 GreenPoint Mortgage Funding Trust Series 2007-AR3, Class A1 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) 373,286 324,676 MASTR Alternative Loan Trust Series 2005-5, Class 3A1 5.75%, due 8/25/35 1,448,587 781,393 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 2,366,051 1,425,489 Series 2019-4A, Class B6 4.656%, due 12/25/58 (i) 2,323,163 1,440,493 Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) 1,070,681 695,537 NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) 3,085,000 3,041,590 Sequoia Mortgage Trust Series 2018-7, Class B3		300,640	023,132
4.50%, due 10/25/58 (a)(i) GreenPoint Mortgage Funding Trust Series 2007-AR3, Class A1 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) MASTR Alternative Loan Trust Series 2005-5, Class 3A1 5.75%, due 8/25/35 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) Series 2019-4A, Class B6 4.656%, due 12/25/58 (i) Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) Sequia Mortgage Trust Series 2018-7, Class B3			
GreenPoint Mortgage Funding Trust Series 2007-AR3, Class A1 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) MASTR Alternative Loan Trust Series 2005-5, Class 3A1 5.75%, due 8/25/35 1,448,587 781,393 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 2,366,051 1,425,489 Series 2019-4A, Class B6 4.656%, due 12/25/58 (i) 2,323,163 1,440,493 Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) Sequoia Mortgage Trust Series 2018-7, Class B3		386 718	371 088
Series 2007-AR3, Class A1 4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) 373,286 324,676 MASTR Alternative Loan Trust Series 2005-5, Class 3A1 5.75%, due 8/25/35 1,448,587 781,393 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 2,366,051 1,425,489 Series 2019-4A, Class B6 4.656%, due 12/25/58 (j) 2,323,163 1,440,493 Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) 1,070,681 695,537 NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) 3,085,000 3,041,590 Sequoia Mortgage Trust Series 2018-7, Class B3		300,710	37 1,000
4.946% (1 Month LIBOR + 0.44%), due 6/25/37 (b) MASTR Alternative Loan Trust Series 2005-5, Class 3A1 5.75%, due 8/25/35 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) Series 2019-4A, Class B6 4.656%, due 12/25/58 (j) Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) Sequoia Mortgage Trust Series 2018-7, Class B3			
MASTR Alternative Loan Trust		373 286	324 676
Series 2005-5, Class 3A1 5.75%, due 8/25/35 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 2,366,051 1,425,489 Series 2019-4A, Class B6 4.656%, due 12/25/58 (j) 2,323,163 1,440,493 Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) 1,070,681 695,537 NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) Sequoia Mortgage Trust Series 2018-7, Class B3		070,200	02 1,07 0
5.75%, due 8/25/35 1,448,587 781,393 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 2,366,051 1,425,489 Series 2019-4A, Class B6 4.656%, due 12/25/58 (j) 2,323,163 1,440,493 Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) 1,070,681 695,537 NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) 3,085,000 3,041,590 Sequoia Mortgage Trust Series 2018-7, Class B3			
New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 2,366,051 1,425,489 Series 2019-4A, Class B6 4.656%, due 12/25/58 (i) 2,323,163 1,440,493 Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) 1,070,681 695,537 NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) 3,085,000 3,041,590 Sequoia Mortgage Trust Series 2018-7, Class B3		1,448,587	781,393
Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 2,366,051 1,425,489 Series 2019-4A, Class B6 4.656%, due 12/25/58 (j) 2,323,163 1,440,493 Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) 1,070,681 695,537 NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) 3,085,000 3,041,590 Sequoia Mortgage Trust Series 2018-7, Class B3		, .,	,,,,,
Series 2019-4A, Class B6 4.656%, due 12/25/58 (j) 2,323,163 1,440,493 Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) 1,070,681 695,537 NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) 3,085,000 3,041,590 Sequoia Mortgage Trust Series 2018-7, Class B3			
4.656%, due 12/25/58 (j) Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) Sequoia Mortgage Trust Series 2018-7, Class B3	4.343%, due 8/25/59 (i)	2,366,051	1,425,489
Series 2019-2A, Class B6 4.88%, due 12/25/57 (j) 1,070,681 695,537 NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) 3,085,000 3,041,590 Sequoia Mortgage Trust Series 2018-7, Class B3	Series 2019-4A, Class B6		
4.88%, due 12/25/57 (j) NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) Sequoia Mortgage Trust Series 2018-7, Class B3	4.656%, due 12/25/58 (j)	2,323,163	1,440,493
NewRez Warehouse Securitization Trust Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) 3,085,000 3,041,590 Sequoia Mortgage Trust Series 2018-7, Class B3	Series 2019-2A, Class B6		
Series 2021-1, Class B 5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) 3,085,000 3,041,590 Sequoia Mortgage Trust Series 2018-7, Class B3	4.88%, due 12/25/57 (j)	1,070,681	695,537
5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b) 3,085,000 3,041,590 Sequoia Mortgage Trust Series 2018-7, Class B3	NewRez Warehouse Securitization Trust		
Sequoia Mortgage Trust Series 2018-7, Class B3	Series 2021-1, Class B		
Series 2018-7, Class B3	5.406% (1 Month LIBOR + 0.90%), due 5/25/55 (a)(b)	3,085,000	3,041,590
	Sequoia Mortgage Trust		
4.254%, due 9/25/48 (a)(j) 1,367,357 1,147,686	Series 2018-7, Class B3		
	4.254%, due 9/25/48 (a)(j)	1,367,357	1,147,686

	Principal Amount	Value
Mortgage-Backed Securities		
Whole Loan (Collateralized Mortgage Obligations)		
STACR Trust (a)(b)		
Series 2018-HRP2, Class M3		
6.906% (1 Month LIBOR + 2.40%), due 2/25/47	\$ 2,186,731	\$ 2,197,665
Series 2018-HRP2, Class B1 8.706% (1 Month LIBOR + 4.20%), due 2/25/47	2,995,000	3,095,668
WaMu Mortgage Pass-Through Certificates Trust	2,990,000	3,093,000
Series 2006-AR9, Class 2A		
3.475% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b)	549,836	445,263
		94,124,980
Total Mortgage-Backed Securities		
(Cost \$232,509,035)		223,383,836
(
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	2,044,197
Total Municipal Bond		
(Cost \$2,760,000)		2,044,197
U.S. Government & Federal Agencies 10.4%		
Federal Home Loan Mortgage Corporation (Mortgage Pass-Through Security) 0.3%		
UMBS Pool, 30 Year		
3.50%, due 7/1/52	2,483,332	2,329,224
Federal National Mortgage Association (Mortgage Pass-Through Securities) 3.8%		
UMBS, 30 Year		
4.00%, due 6/1/52	9,979,014	9,639,983
4.00%, due 7/1/52	3,241,712	3,131,574
5.00%, due 11/1/52	13,577,701	13,629,369
		26,400,926
United States Treasury Bonds 0.5%		
U.S. Treasury Bonds		
4.00%, due 11/15/42	3,020,000	3,120,981
United States Treasury Notes 5.8%		
U.S. Treasury Notes		
3.50%, due 1/31/30	4,790,000	4,772,786
3.875%, due 1/15/26	2,830,000	2,829,779
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	Principal Amount	Value
U.S. Government & Federal Agencies		
United States Treasury Notes		
U.S. Treasury Notes		
4.125%, due 1/31/25	\$ 13,870,000	\$ 13,854,288
4.125%, due 11/15/32	18,055,000	18,994,424
		40,451,277
Total U.S. Government & Federal Agencies		
(Cost \$71,591,162)		72,302,408
Total Long-Term Bonds		000 050 105
(Cost \$737,749,106)		686,852,195
	Shares	
Common Stocks 0.0% ‡		
Commercial Services & Supplies 0.0% ‡		
Quad/Graphics, Inc. (k)	14	62
Tobacco 0.0% ‡		
Turning Point Brands, Inc.	6,802	157,874
Total Common Stocks		
(Cost \$0)		157,936
Short-Term Investments 1.3%		
Affiliated Investment Company 0.9%		
MainStay U.S. Government Liquidity Fund, 4.307% (I)	6,278,079	6,278,079
Unaffiliated Investment Company 0.4%		
Invesco Government & Agency Portfolio, 4.39% (I)(m)	2,743,541	2,743,541
Total Short-Term Investments		
(Cost \$9,021,620)		9,021,620
Total Investments		
(Cost \$746,770,726)	100.1%	696,031,751
Other Assets, Less Liabilities	(0.1)	(557,366)
Net Assets	100.00/	\$ 695,474,385

- † Percentages indicated are based on Fund net assets.
- ‡ Less than one-tenth of a percent.
- (a) May be sold to institutional investors only under Rule 144A or securities offered pursuant to Section 4(a)(2) of the Securities Act of 1933, as amended.
- (b) Floating rate—Rate shown was the rate in effect as of January 31, 2023.
- (c) Fixed to floating rate—Rate shown was the rate in effect as of January 31, 2023.
- (d) Security is perpetual and, thus, does not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.
- (e) All or a portion of this security was held on loan. As of January 31, 2023, the aggregate market value of securities on loan was \$2,682,818. The Fund received cash collateral with a value of \$2,743,541.

- (f) Illiquid security—As of January 31, 2023, the total market value deemed illiquid under procedures approved by the Board of Trustees was \$680,000, which represented 0.1% of the Fund's net assets.
- (g) Step coupon—Rate shown was the rate in effect as of January 31, 2023.
- (h) Collateralized Mortgage Obligation Interest Only Strip—Pays a fixed or variable rate of interest based on mortgage loans or mortgage pass-through securities. The principal amount of the underlying pool represents the notional amount on which the current interest was calculated. The value of these stripped securities may be particularly sensitive to changes in prevailing interest rates and are typically more sensitive to changes in prepayment rates than traditional mortgage-backed securities.
- (i) Collateral strip rate—A bond whose interest was based on the weighted net interest rate of the collateral. The coupon rate adjusts periodically based on a predetermined schedule. Rate shown was the rate in effect as of January 31, 2023.
- (j) Coupon rate may change based on changes of the underlying collateral or prepayments of principal. Rate shown was the rate in effect as of January 31, 2023.
- (k) Non-income producing security.
- (l) Current yield as of January 31, 2023.
- (m) Represents a security purchased with cash collateral received for securities on loan.

Investments in Affiliates (in 000's)

Investments in issuers considered to be affiliate(s) of the Fund during the period ended January 31, 2023 for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliated Investment Companies	Value, Beginning of Period	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ (Depreciation)	Value, End of Period	Dividend Income	Other Distributions	Shares End of Period
MainStay U.S. Government Liquidity Fund	\$ 10,062	\$ 72,427	\$ (76,211)	\$ —	\$ —	\$ 6,278	\$ 69	\$ —	6,278

Futures Contracts

As of January 31, 2023, the Fund held the following futures contracts¹:

Туре	Number of Contracts	Expiration Date	Value at Trade Date	Current Notional Amount	Unrealized Appreciation (Depreciation) ²
Long Contracts U.S. Treasury 10 Year Ultra Bonds U.S. Treasury Long Bonds Total Long Contracts	583 98	March 2023 March 2023	\$ 69,316,699 12,490,602	\$ 70,661,422 12,727,750	\$ 1,344,723 237,148 1,581,871
Short Contracts U.S. Treasury 2 Year Notes U.S. Treasury 5 Year Notes U.S. Treasury 10 Year Notes U.S. Treasury Ultra Bonds Total Short Contracts Net Unrealized Depreciation	(186) (654) (500) (49)	March 2023 March 2023 March 2023 March 2023	(38,082,935) (70,673,736) (56,427,428) (6,872,634)	(38,250,609) (71,444,391) (57,257,813) (6,945,750)	(167,674) (770,655) (830,385) (73,116) (1,841,830) \$ (259,959)

- 1. As of January 31, 2023, cash in the amount of \$975,718 was on deposit with a broker or futures commission merchant for futures transactions.
- 2. Represents the difference between the value of the contracts at the time they were opened and the value as of January 31, 2023.

Swap Contracts

As of January 31, 2023, the Fund held the following centrally cleared interest swap agreements¹:

Notional Amount	Currency	Expiration Date	Payments made by Fund	Payments Received by Fund	Payment Frequency Paid/Received	Upfront Premiums Paid/ (Received)	Value	Unrealized Appreciation/ (Depreciation)
\$ 40,000,000 41,000,000	USD USD	3/16/23 3/29/23	Fixed 2.793% Fixed 2.762%	3 month USD LIBOR 3 month USD LIBOR	Semi-Annually/Quarterly Semi-Annually/Quarterly	\$ — — <u>\$ —</u>	\$ 92,364 125,004 \$ 217,368	\$ 92,364 125,004 \$ 217,368

1. As of January 31, 2023, cash in the amount of \$217 was on deposit with a broker for centrally cleared swap agreements.

Abbreviation(s):

FHLMC—Federal Home Loan Mortgage Corp.

FNMA—Federal National Mortgage Association

FREMF—Freddie Mac Multifamily

GNMA—Government National Mortgage Association

LIBOR—London Interbank Offered Rate

REMIC—Real Estate Mortgage Investment Conduit

SOFR—Secured Overnight Financing Rate

UMBS—Uniform Mortgage Backed Securities

USD-United States Dollar

USISDA—U.S. dollar International Swaps and Derivatives Association

The following is a summary of the fair valuations according to the inputs used as of January 31, 2023, for valuing the Fund's assets and liabilities:

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Description	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Asset Valuation Inputs				
Investments in Securities (a) Long-Term Bonds Asset-Backed Securities Corporate Bonds Foreign Government Bonds Loan Assignments	\$ — — —	\$ 100,871,446 271,882,659 15,340,487 1,027,162	\$ — — —	\$ 100,871,446 271,882,659 15,340,487 1,027,162
Mortgage-Backed Securities Municipal Bond U.S. Government & Federal Agencies		223,383,836 2,044,197 72,302,408		223,383,836 2,044,197 72,302,408
Total Long-Term Bonds		686,852,195		686,852,195
Common Stocks Short-Term Investments Affiliated Investment Company Unaffiliated Investment Company	157,936 6,278,079 2,743,541		_ _ 	157,936 6,278,079 2,743,541
Total Short-Term Investments	9,021,620			9,021,620
Total Investments in Securities	9,179,556	686,852,195		696,031,751
Other Financial Instruments (b) Futures Contracts Interest Rate Swap Contracts	1,581,871	217,368	_	1,581,871 217,368
Total Other Financial Instruments	1,581,871	217,368		1,799,239
Total Investments in Securities and Other Financial Instruments	\$ 10,761,427	\$ 687,069,563	<u>\$ —</u>	\$ 697,830,990
Liability Valuation Inputs				
Other Financial Instruments				
Futures Contracts (b)	\$ (1,841,830)	<u> </u>	<u>\$ —</u>	\$ (1,841,830)

⁽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.