MainStay MacKay Strategic Bond Fund Portfolio of Investments July 31, 2023⁺ (Unaudited)

	Principal Amount	Value
Long-Term Bonds 98.6% Asset-Backed Securities 15.6%		
Automobile Asset-Backed Securities 9.0%		
American Credit Acceptance Receivables Trust (a)		
Series 2021-2, Class D		
1.34%, due 7/13/27	\$ 1,715,000	\$ 1,630,711
Series 2021-4, Class D		
1.82%, due 2/14/28	1,520,000	1,433,638
Series 2022-1, Class D		
2.46%, due 3/13/28	2,435,000	2,293,299
Series 2021-2, Class E		
2.54%, due 7/13/27	2,400,000	2,233,281
Series 2020-2, Class C		
3.88%, due 4/13/26	553,885	551,851
Avis Budget Rental Car Funding AESOP LLC (a)		
Series 2021-1A, Class A		
1.38%, due 8/20/27	1,135,000	998,805
Series 2020-2A, Class A		
2.02%, due 2/20/27	1,000,000	908,363
Series 2023-3A, Class A		
5.44%, due 2/22/28	1,415,000	1,392,097
CPS Auto Receivables Trust (a)		
Series 2021-A, Class E		
2.53%, due 3/15/28	3,000,000	2,801,424
Series 2021-C, Class E		
3.21%, due 9/15/28	2,820,000	2,595,613
Series 2020-C, Class E		
4.22%, due 5/17/27	2,215,000	2,144,101
Series 2019-C, Class E		
4.30%, due 7/15/25	937,126	928,517
Drive Auto Receivables Trust		
Series 2021-2, Class D		
1.39%, due 3/15/29	1,890,000	1,757,865
Series 2021-1, Class D		
1.45%, due 1/16/29	3,065,000	2,888,281
DT Auto Owner Trust		
Series 2021-4A, Class D		
1.99%, due 9/15/27 (a)	675,000	617,416
Exeter Automobile Receivables Trust		
Series 2021-2A, Class D		
1.40%, due 4/15/27	1,605,000	1,492,039
Series 2021-3A, Class D		
1.55%, due 6/15/27	1,010,000	928,105
Series 2021-3A, Class E		
3.04%, due 12/15/28 (a)	2,790,000	2,497,582
Flagship Credit Auto Trust (a)		
Series 2021-2, Class D		
1.59%, due 6/15/27	1,190,000	1,068,735
Series 2021-3, Class D		
1.65%, due 9/15/27	1,192,000	1,054,279

	Principal Amount	Value
Asset-Backed Securities		
Automobile Asset-Backed Securities		
Flagship Credit Auto Trust (a)		
Series 2021-4, Class C		
1.96%, due 12/15/27	\$ 1,240,000	\$ 1,133,181
Series 2021-4, Class D		
2.26%, due 12/15/27	3,507,000	3,143,969
Series 2020-1, Class D		
2.48%, due 3/16/26	1,000,000	957,839
Series 2020-1, Class E		
3.52%, due 6/15/27	2,590,000	2,358,956
Series 2019-2, Class E		
4.52%, due 12/15/26	1,315,000	1,248,650
Series 2020-3, Class E		
4.98%, due 12/15/27	1,090,000	998,294
GLS Auto Receivables Issuer Trust (a)		
Series 2021-2A, Class D	4 400 000	1 0 10 0 10
1.42%, due 4/15/27	1,120,000	1,043,319
Series 2021-3A, Class D	0.005.000	0.440.500
1.48%, due 7/15/27	2,635,000	2,416,523
Series 2021-4A, Class D	1 650 000	1 500 000
2.48%, due 10/15/27	1,650,000	1,520,209
Series 2021-2A, Class E	1 020 000	022.057
2.87%, due 5/15/28 Series 2021-1A, Class E	1,030,000	933,957
3.14%, due 1/18/28	1,080,000	1,017,631
Series 2021-3A, Class E	1,000,000	1,017,031
3.20%, due 10/16/28	2,485,000	2,241,544
Series 2020-1A, Class D	2,403,000	2,241,044
3.68%, due 11/16/26	1,070,000	1,035,658
Series 2019-3A, Class D	1,070,000	1,000,000
3.84%, due 5/15/26	1,800,000	1,769,850
Hertz Vehicle Financing III LP (a)	1,000,000	1,700,000
Series 2021-2A, Class C		
2.52%, due 12/27/27	3,285,000	2,845,703
Series 2021-2A, Class D	0,200,000	2,0 10,7 00
4.34%, due 12/27/27	2,450,000	2,130,756
Hertz Vehicle Financing LLC	,,	,,
Series 2021-1A, Class C		
2.05%, due 12/26/25 (a)	870,000	815,036
Santander Drive Auto Receivables Trust		-,
Series 2021-3, Class D		
1.33%, due 9/15/27	550,000	514,828
Series 2021-4, Class D		
1.67%, due 10/15/27	2,385,000	2,222,231
Series 2022-2, Class C		
3.76%, due 7/16/29	1,635,000	1,558,862
		64,122,998

	Principal Amount	Value
Asset-Backed Securities		
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	\$ 448,445
Home Equity Asset-Backed Securities 0.1%		
First NLC Trust		
Series 2007-1, Class A1		
5.482% (1 Month SOFR + 0.184%), due 8/25/37 (a)(b)	233,810	116,760
GSAA Home Equity Trust		
Series 2007-8, Class A3		
6.312% (1 Month SOFR + 1.014%), due 8/25/37 (b)	31,388	30,242
J.P. Morgan Mortgage Acquisition Trust		
Series 2007-HE1, Class AF1		
4.409% (1 Month SOFR + 0.214%), due 3/25/47 (b)	81,387	49,389
Mastr Asset-Backed Securities Trust		
Series 2006-HE4, Class A1		
5.512% (1 Month SOFR + 0.214%), due 11/25/36 (b)	67,333	21,288
Morgan Stanley ABS Capital I, Inc. Trust (b)		
Series 2007-HE4, Class A2A		
5.522% (1 Month SOFR + 0.224%), due 2/25/37	71,672	22,092
Series 2007-HE7, Class M1		
7.412% (1 Month SOFR + 2.114%), due 7/25/37	635,000	481,766
		721,537
Other Asset-Backed Securities 6.4%		
American Airlines Pass-Through Trust		
Series 2019-1, Class B		
3.85%, due 2/15/28	768,172	666,097
Series 2021-1, Class B		
3.95%, due 7/11/30	1,110,200	961,054
Series 2016-1, Class A		
4.10%, due 1/15/28	850,237	772,405
AMSR Trust (a)		
Series 2020-SFR4, Class A		
1.355%, due 11/17/37	3,775,000	3,417,070
Series 2020-SFR5, Class A		
1.379%, due 11/17/37	1,518,000	1,373,136
CF Hippolyta Issuer LLC (a)		
Series 2020-1, Class A1		
1.69%, due 7/15/60	1,029,873	927,572
Series 2021-1A, Class B1		
1.98%, due 3/15/61	3,977,129	3,378,764
Series 2020-1, Class A2		
1.99%, due 7/15/60	1,532,410	1,289,531
Series 2020-1, Class B1		
2.28%, due 7/15/60	2,122,707	1,903,057
Series 2020-1, Class B2	o .o	4 000 005
2.60%, due 7/15/60	2,401,537	1,993,989

	Principal Amount	Value
Asset-Backed Securities		
Other Asset-Backed Securities		
CVS Pass-Through Trust		
5.789%, due 1/10/26 (a)	\$ 19,192	\$ 18,883
DB Master Finance LLC		
Series 2021-1A, Class A23		
2.791%, due 11/20/51 (a)	1,221,400	967,580
DLLAA LLC		
Series 2023-1A, Class A3		
5.64%, due 2/22/28 (a)	975,000	977,840
FirstKey Homes Trust (a)		
Series 2020-SFR2, Class A		
1.266%, due 10/19/37	2,336,067	2,110,161
Series 2021-SFR2, Class B		
1.607%, due 9/17/38	805,000	700,362
Series 2021-SFR1, Class B		
1.788%, due 8/17/38	2,345,000	2,046,450
Series 2020-SFR2, Class E		
2.668%, due 10/19/37	1,650,000	1,501,010
Hilton Grand Vacations Trust		
Series 2019-AA, Class B		
2.54%, due 7/25/33 (a)	941,699	875,459
Home Partners of America Trust		
Series 2021-2, Class B		
2.302%, due 12/17/26 (a)	1,701,079	1,505,829
Mosaic Solar Loan Trust		
Series 2021-2A, Class B		
2.09%, due 4/22/47 (a)	1,638,030	1,198,216
MVW LLC		
Series 2021-1WA, Class B		
1.44%, due 1/22/41 (a)	1,082,111	975,252
Navient Private Education Refi Loan Trust (a)		
Series 2021-BA, Class A		
0.94%, due 7/15/69	697,499	602,580
Series 2021-EA, Class B		
2.03%, due 12/16/69	2,835,000	1,879,081
Series 2020-GA, Class B		
2.50%, due 9/16/69	1,145,000	882,749
Series 2020-HA, Class B		
2.78%, due 1/15/69	1,820,000	1,478,257
New Economy Assets Phase 1 Sponsor LLC (a)		
Series 2021-1, Class A1		
1.91%, due 10/20/61	1,260,000	1,080,294
Series 2021-1, Class B1		
2.41%, due 10/20/61	1,350,000	1,122,715
PFS Financing Corp.		
Series 2022-D, Class B	0.000	0.007.575
4.90%, due 8/15/27 (a)	2,360,000	2,287,579

	Principal Amount	Value
Asset-Backed Securities		
Other Asset-Backed Securities		
Progress Residential Trust (a)		
Series 2020-SFR3, Class B		
1.495%, due 10/17/27	\$ 1,400,000	\$ 1,267,295
Series 2021-SFR4, Class B		
1.808%, due 5/17/38	1,340,000	1,190,126
Sierra Timeshare Receivables Funding LLC		
Series 2023-2A, Class C		
7.30%, due 4/20/40 (a)	900,000	900,771
Faco Bell Funding LLC		
Series 2021-1A, Class A23		
2.542%, due 8/25/51 (a)	1,068,725	828,516
Jnited Airlines Pass-Through Trust		
Series 2023-1, Class A		
5.80%, due 1/15/36	865,000	879,169
Series 2020-1, Class A		
5.875%, due 10/15/27	1,041,321	1,036,139
,		44,994,988
		44,334,300
Fotal Asset-Backed Securities		
(Cost \$118,020,539)		110,287,968
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Agriculture 0.2% BAT Capital Corp.	1 ቦዓ5 በበበ	778 865
Agriculture 0.2% BAT Capital Corp. 3.734%, due 9/25/40	1,095,000	778,865
Agriculture 0.2% BAT Capital Corp. 3.734%, due 9/25/40 BAT International Finance plc		
Agriculture 0.2% BAT Capital Corp. 3.734%, due 9/25/40	1,095,000 755,000	722,374
Agriculture 0.2% BAT Capital Corp. 3.734%, due 9/25/40 BAT International Finance plc		
Agriculture 0.2% SAT Capital Corp. 3.734%, due 9/25/40 SAT International Finance plc 4.448%, due 3/16/28		722,374
Agriculture 0.2% AGRIC Capital Corp. 3.734%, due 9/25/40 BAT International Finance plc 4.448%, due 3/16/28 Airlines 1.1%		722,374
Agriculture 0.2% AGRIC Capital Corp. 3.734%, due 9/25/40 BAT International Finance plc 4.448%, due 3/16/28 Airlines 1.1%		722,374 1,501,239
Agriculture 0.2% 3AT Capital Corp. 3.734%, due 9/25/40 3AT International Finance plc 4.448%, due 3/16/28 Airlines 1.1% American Airlines, Inc. (a)	755,000	722,374 1,501,239 993,221
Agriculture 0.2% AGRICULTURE 0.2% 3AT Capital Corp. 3.734%, due 9/25/40 3AT International Finance plc 4.448%, due 3/16/28 Airlines 1.1% American Airlines, Inc. (a) 5.50%, due 4/20/26 5.75%, due 4/20/29	755,000 1,008,333	722,374 1,501,239 993,221
Agriculture 0.2% AGRICULTURE 0.2% 3AT Capital Corp. 3.734%, due 9/25/40 3AT International Finance plc 4.448%, due 3/16/28 Airlines 1.1% American Airlines, Inc. (a) 5.50%, due 4/20/26 5.75%, due 4/20/29	755,000 1,008,333	<u>722,374</u> 1,501,239 993,221 2,371,890
Agriculture 0.2% AGRIC Capital Corp. 3.734%, due 9/25/40 BAT International Finance plc 4.448%, due 3/16/28 Airlines 1.1% American Airlines, Inc. (a) 5.50%, due 4/20/26 5.75%, due 4/20/29 Delta Air Lines, Inc. (a)	755,000 1,008,333 2,450,000	<u>722,374</u> <u>1,501,239</u> 993,221 2,371,890 618,478
Agriculture 0.2% 3AT Capital Corp. 3.734%, due 9/25/40 3AT International Finance plc 4.448%, due 3/16/28 Airlines 1.1% American Airlines, Inc. (a) 5.50%, due 4/20/26 5.75%, due 4/20/29 Delta Air Lines, Inc. (a) 4.50%, due 10/20/25 4.75%, due 10/20/28	755,000 1,008,333 2,450,000 631,007	<u>722,374</u> <u>1,501,239</u> 993,221 2,371,890 618,478
Agriculture 0.2% 3AT Capital Corp. 3.734%, due 9/25/40 SAT International Finance plc 4.448%, due 3/16/28 Airlines 1.1% American Airlines, Inc. (a) 5.50%, due 4/20/26 5.75%, due 4/20/29 Delta Air Lines, Inc. (a) 4.50%, due 10/20/25 4.75%, due 10/20/28	755,000 1,008,333 2,450,000 631,007	722,374 1,501,239 993,221 2,371,890 618,478 2,579,328
Agriculture 0.2% AGriculture 0.2% AT Capital Corp. 3.734%, due 9/25/40 BAT International Finance plc 4.448%, due 3/16/28 Airlines 1.1% American Airlines, Inc. (a) 5.50%, due 4/20/26 5.75%, due 4/20/29 Delta Air Lines, Inc. (a) 4.50%, due 10/20/25 4.75%, due 10/20/28 Airlineage Plus Holdings LLC	755,000 1,008,333 2,450,000 631,007 2,665,000	722,374 1,501,239 993,221 2,371,890 618,476 2,579,328 1,215,932
Agriculture 0.2% 3AT Capital Corp. 3.734%, due 9/25/40 3AT International Finance plc 4.448%, due 3/16/28 Airlines 1.1% American Airlines, Inc. (a) 5.50%, due 4/20/26 5.75%, due 4/20/29 Delta Air Lines, Inc. (a) 4.50%, due 10/20/25 4.75%, due 10/20/28 Villeage Plus Holdings LLC 6.50%, due 6/20/27 (a)	755,000 1,008,333 2,450,000 631,007 2,665,000	722,374 1,501,239 993,221 2,371,890 618,476 2,579,328 1,215,932
Agriculture 0.2% 3AT Capital Corp. 3.734%, due 9/25/40 3AT International Finance plc 4.448%, due 3/16/28 Airlines 1.1% American Airlines, Inc. (a) 5.50%, due 4/20/26 5.75%, due 4/20/29 Delta Air Lines, Inc. (a) 4.50%, due 10/20/25 4.75%, due 10/20/28 Vileage Plus Holdings LLC 6.50%, due 6/20/27 (a)	755,000 1,008,333 2,450,000 631,007 2,665,000	722,374 1,501,239 993,221 2,371,890 618,478 2,579,328 1,215,932
Agriculture 0.2% SAT Capital Corp. 3.734%, due 9/25/40 SAT International Finance plc 4.448%, due 3/16/28 Airlines 1.1% American Airlines, Inc. (a) 5.50%, due 4/20/26 5.75%, due 4/20/29 Delta Air Lines, Inc. (a) 4.50%, due 10/20/25 4.75%, due 10/20/28 Wileage Plus Holdings LLC 6.50%, due 6/20/27 (a)	755,000 1,008,333 2,450,000 631,007 2,665,000 1,216,000	722,374 1,501,239 993,225 2,371,890 618,478 2,579,328 1,215,932 7,778,849
Agriculture 0.2% BAT Capital Corp. 3.734%, due 9/25/40 BAT International Finance plc 4.448%, due 3/16/28 Airlines 1.1% American Airlines, Inc. (a) 5.50%, due 4/20/26 5.75%, due 4/20/29 Delta Air Lines, Inc. (a) 4.50%, due 10/20/25 4.75%, due 10/20/25 4.75%, due 6/20/27 (a)	755,000 1,008,333 2,450,000 631,007 2,665,000 1,216,000 1,005,000	722,374 1,501,239 993,225 2,371,890 618,478 2,579,328 1,215,932 7,778,849
Agriculture 0.2% BAT Capital Corp. 3.734%, due 9/25/40 BAT International Finance plc 4.448%, due 3/16/28 Airlines 1.1% American Airlines, Inc. (a) 5.50%, due 4/20/26 5.75%, due 4/20/29 Delta Air Lines, Inc. (a) 4.50%, due 10/20/25 4.75%, due 10/20/28 Wileage Plus Holdings LLC 6.50%, due 6/20/27 (a)	755,000 1,008,333 2,450,000 631,007 2,665,000 1,216,000 1,005,000 1,295,000	722,374 1,501,239 993,221 2,371,890 618,478 2,579,328 1,215,932 7,778,849 942,364 1,185,002
Agriculture 0.2% 3AT Capital Corp. 3.734%, due 9/25/40 3AT International Finance plc 4.448%, due 3/16/28 Airlines 1.1% American Airlines, Inc. (a) 5.50%, due 4/20/26 5.75%, due 4/20/29 Delta Air Lines, Inc. (a) 4.50%, due 10/20/25 4.75%, due 10/20/28 Wileage Plus Holdings LLC 6.50%, due 6/20/27 (a)	755,000 1,008,333 2,450,000 631,007 2,665,000 1,216,000 1,295,000 2,105,000 2,105,000	722,374 1,501,239 993,221 2,371,890 618,476 2,579,326 1,215,932 7,778,849 942,364 1,185,002 2,124,343
AAT International Finance plc 4.448%, due 3/16/28 Airlines 1.1% American Airlines, Inc. (a) 5.50%, due 4/20/26 5.75%, due 4/20/29 Delta Air Lines, Inc. (a) 4.50%, due 10/20/25 4.75%, due 10/20/28 Mileage Plus Holdings LLC 6.50%, due 6/20/27 (a) Auto Manufacturers 1.9% Ford Motor Credit Co. LLC 2.30%, due 2/10/25 4.125%, due 8/17/27	755,000 1,008,333 2,450,000 631,007 2,665,000 1,216,000 1,005,000 1,295,000	722,374

	Principal Amount	Value
Corporate Bonds		
Auto Manufacturers		
General Motors Co.		
5.60%, due 10/15/32 (c)	\$ 625,000	\$ 612,091
General Motors Financial Co., Inc.		
2.35%, due 1/8/31	1,178,000	933,841
2.70%, due 6/10/31	1,525,000	1,225,463
4.30%, due 4/6/29	1,090,000	1,013,669
Nissan Motor Acceptance Co. LLC		
1.85%, due 9/16/26 (a)	3,610,000	3,144,743
		13,372,683
Auto Parts & Equipment 0.2%		
Dana, Inc.		
4.50%, due 2/15/32	1,840,000	1,533,811
Banks 11.4%		
Banco Santander SA		
4.175% (1 Year Treasury Constant Maturity Rate + 2.00%), due 3/24/28 (b)	2,400,000	2,260,907
6.921%, due 8/8/33	1,000,000	1,000,000
Bank of America Corp.		
2.087%, due 6/14/29 (d)	1,275,000	1,093,921
3.384%, due 4/2/26 (d)	1,700,000	1,635,151
Series MM		
4.30%, due 1/28/25 (d)(e)	1,516,000	1,372,703
8.57%, due 11/15/24	1,645,000	1,696,225
Barclays plc (b)(e)		
4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28	2,380,000	1,730,835
8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29	1,315,000	1,222,950
BNP Paribas SA (a)		
3.052%, due 1/13/31 (d)	1,605,000	1,374,499
4.625% (5 Year Treasury Constant Maturity Rate + 3.196%), due 1/12/27 (b)(e)	1,315,000	1,106,348
4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 (b)(e)	1,610,000	1,231,213
7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 (b)(e)	960,000	955,584
BPCE SA (a)		
2.045%, due 10/19/27 (d)	2,240,000	1,981,806
5.125%, due 1/18/28	1,235,000	1,215,030
Citigroup, Inc.		
2.52%, due 11/3/32 (d)	2,115,000	1,702,231
Series Y		
4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (b)(e)	1,395,000	1,168,312
Series M	0.000.000	0 4 0 0 7 0 5
6.30%, due 5/15/24 (d)(e)	3,260,000	3,190,725
Credit Agricole SA	0.070.000	1 00 4 000
4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(b)(e)	2,370,000	1,934,868
Deutsche Bank AG	400.000	007 000
3.035%, due 5/28/32 (d)	460,000	367,200
4.875% (USISDA05 + 2.553%), due 12/1/32 (b)	3,390,000	2,974,879
Fifth Third Bancorp	000 000	0.40.000
6.339%, due 7/27/29 (d)	930,000	946,920

	Principal Amount	Value
Corporate Bonds		
Banks		
First Horizon Bank		
5.75%, due 5/1/30	\$ 1,673,000	\$ 1,491,679
Freedom Mortgage Corp.		
7.625%, due 5/1/26 (a)	895,000	818,760
Goldman Sachs Group, Inc. (The)		
1.948%, due 10/21/27 (d)	3,260,000	2,907,662
Series V		
4.125% (5 Year Treasury Constant Maturity Rate + 2.949%), due 11/10/26 (b)(e)	980,000	833,115
Intesa Sanpaolo SpA		
4.198% (1 Year Treasury Constant Maturity Rate + 2.60%), due 6/1/32 (a)(b)	3,430,000	2,641,448
JPMorgan Chase & Co. (d)		
1.764%, due 11/19/31	2,897,000	2,286,957
Series HH		
4.60%, due 2/1/25 (e)	629,000	594,405
KeyBank NA		
4.15%, due 8/8/25	1,585,000	1,516,841
Lloyds Banking Group plc		
4.582%, due 12/10/25	1,365,000	1,315,913
4.65%, due 3/24/26	1,985,000	1,913,522
4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (b)	995,000	936,177
Macquarie Group Ltd.		
2.871%, due 1/14/33 (a)(d)	1,490,000	1,182,400
Morgan Stanley (d)		
2.484%, due 9/16/36	2,170,000	1,663,526
2.511%, due 10/20/32	3,225,000	2,600,503
NatWest Group plc (b)		
3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28	2,145,000	1,933,391
4.60% (5 Year Treasury Constant Maturity Rate + 3.10%), due 6/28/31 (e)	2,650,000	1,882,521
5.847% (1 Year Treasury Constant Maturity Rate + 1.35%), due 3/2/27	1,595,000	1,585,693
Popular, Inc.		
6.125%, due 9/14/23	1,582,000	1,577,381
Santander Holdings USA, Inc.		
6.499%, due 3/9/29 (d)	1,315,000	1,320,744
Societe Generale SA (a)(b)(e)		
4.75% (5 Year Treasury Constant Maturity Rate + 3.931%), due 5/26/26	1,240,000	1,042,369
5.375% (5 Year Treasury Constant Maturity Rate + 4.514%), due 11/18/30	1,920,000	1,531,392
Sumitomo Mitsui Trust Bank Ltd.		
5.65%, due 3/9/26 (a)	1,755,000	1,759,770
Synchrony Bank		
5.40%, due 8/22/25	1,805,000	1,738,402
UBS Group AG (a)		
3.091%, due 5/14/32 (d)	885,000	731,049
4.375% (5 Year Treasury Constant Maturity Rate + 3.313%), due 2/10/31 (b)(e)	2,555,000	1,906,158
6.442%, due 8/11/28 (d)	1,325,000	1,345,377
Wells Fargo & Co.	. ,	
3.35%, due 3/2/33 (d)	2,330,000	1,994,747
3.584%, due 5/22/28 (d)	380,000	354,847
5.557%, due 7/25/34 (d)	715,000	717,820

	Principal Amount	Value
Corporate Bonds		
Banks		
Wells Fargo & Co. Series S		
5.90%, due 6/15/24 (b)(e)	\$ 3,295,000	\$ 3,261,061
Westpac Banking Corp.		
3.02% (5 Year Treasury Constant Maturity Rate + 1.53%), due 11/18/36 (b)	1,692,000	1,302,586
		80,850,523
Building Materials 0.4%		
CEMEX Materials LLC		
7.70%, due 7/21/25 (a)	2,490,000	2,517,390
	_,,	
Chemicals 0.4%		
Alpek SAB de CV		
3.25%, due 2/25/31 (a)	1,255,000	1,013,217
Braskem Netherlands Finance BV		
4.50%, due 1/10/28 (a)	1,650,000	1,514,864
		2,528,081
Commercial Services 0.3%		
Ashtead Capital, Inc.		
4.25%, due 11/1/29 (a)	1,640,000	1,497,966
California Institute of Technology		
3.65%, due 9/1/2119	1,118,000	748,108
		2,246,074
Computers 0.9%		
Dell International LLC		
5.25%, due 2/1/28	2,880,000	2,886,205
8.10%, due 7/15/36	879,000	1,023,190
NCR Corp.		
5.00%, due 10/1/28 (a)	2,339,000	2,115,831
		6,025,226
Diversified Financial Services 3.4%		
AerCap Ireland Capital DAC		
3.00%, due 10/29/28	1,650,000	1,439,591
Air Lease Corp.		
2.30%, due 2/1/25	3,275,000	3,098,339
3.25%, due 3/1/25	4,000,000	3,832,598
Aircastle Ltd.		
5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(b)(e)	2,030,000	1,532,650
Ally Financial, Inc.		
5.75%, due 11/20/25	3,820,000	3,704,302
8.00%, due 11/1/31	1,890,000	2,005,287
Avolon Holdings Funding Ltd.	0.405.000	4 007 4
3.25%, due 2/15/27 (a)	2,125,000	1,907,144
Banco BTG Pactual SA	0 565 000	0 000 404
2.75%, due 1/11/26 (a)	2,565,000	2,336,494

	Principal Amount	Value
Corporate Bonds		
Diversified Financial Services		
Capital One Financial Corp.		
6.312%, due 6/8/29 (d)	\$ 1,860,000	\$ 1,867,027
Nomura Holdings, Inc.		
5.099%, due 7/3/25	1,660,000	1,635,500
OneMain Finance Corp.		
3.50%, due 1/15/27	1,100,000	 951,140
		 24,310,072
Electric 3.1%		
AEP Texas, Inc.		
4.70%, due 5/15/32 (c)	1,175,000	1,126,657
American Electric Power Co., Inc.	1,175,000	1,120,007
5.625%, due 3/1/33	1,765,000	1,796,924
Calpine Corp.	1,703,000	1,730,324
5.125%, due 3/15/28 (a)	1,185,000	1,074,603
Dominion Energy, Inc.	1,100,000	1,074,000
Series C		
4.35% (5 Year Treasury Constant Maturity Rate + 3.195%), due 1/15/27 (b)(e)	780,000	669,552
Duke Energy Carolinas LLC	700,000	003,332
4.95%, due 1/15/33	1,160,000	1,154,365
Edison International	1,100,000	1,104,000
Series B		
5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (b)(e)	2,690,000	2,324,083
Georgia Power Co.	2,000,000	2,024,000
4.95%, due 5/17/33	1,770,000	1,743,971
Ohio Power Co.	1,770,000	1,740,071
Series R		
2.90%, due 10/1/51	955,000	622,280
Pacific Gas and Electric Co.	000,000	022,200
3.50%, due 8/1/50	1,855,000	1,201,447
Sempra	1,000,000	1,201,111
4.125% (5 Year Treasury Constant Maturity Rate + 2.868%), due 4/1/52 (b)	2,150,000	1,765,567
Southern California Edison Co.	_,,	.,,
5.30%, due 3/1/28	2,245,000	2,259,552
WEC Energy Group, Inc.	, ,	, ,
7.433% (3 Month LIBOR + 2.113%), due 5/15/67 (b)	5,495,000	4,714,710
Xcel Energy, Inc.		
5.45%, due 8/15/33	1,330,000	1,328,231
		 21,781,942
Electronics 0.3%		
Arrow Electronics, Inc.		
6.125%, due 3/1/26	1,760,000	 1,756,853
Environmental Control 0.2%		
Environmental Control 0.2%		
Covanta Holding Corp.	950,000	838 020
4.875%, due 12/1/29 (a)	300,000	838,958

	Principal Amount	Value
Corporate Bonds		
Environmental Control		
Stericycle, Inc.		
3.875%, due 1/15/29 (a)	\$ 630,000	\$ 553,007
		1,391,965
Food 0.5%		
JBS USA LUX SA		
5.75%, due 4/1/33 (a)	2,140,000	2,056,578
Kraft Heinz Foods Co.		
5.00%, due 7/15/35	583,000	575,491
Smithfield Foods, Inc.		
3.00%, due 10/15/30 (a)	1,520,000	1,212,157
		3,844,226
Gas 0.7%		
National Fuel Gas Co.		
2.95%, due 3/1/31	1,695,000	1,381,982
5.50%, due 10/1/26	1,395,000	1,382,407
Piedmont Natural Gas Co., Inc.		
5.05%, due 5/15/52	1,070,000	962,563
Southern Co. Gas Capital Corp.		
Series 21A		
3.15%, due 9/30/51	1,500,000	1,004,229
		4,731,181
Home Builders 0.0% ‡		
Toll Brothers Finance Corp.		
4.35%, due 2/15/28	303,000	286,586
Ususshald Products & Warson 0.40/		
Household Products & Wares 0.4%		
Kronos Acquisition Holdings, Inc. 5.00%, due 12/31/26 (a)(c)	2,770,000	2,576,100
5.00 %, due 12/51/20 (a)(c)	2,770,000	2,370,100
Insurance 0.9%		
Lincoln National Corp.		
7.688% (3 Month LIBOR + 2.358%), due 5/17/66 (b)	3,537,000	2,528,955
NMI Holdings, Inc.		
7.375%, due 6/1/25 (a)	685,000	691,730
Protective Life Corp.		
8.45%, due 10/15/39	2,476,000	2,898,669
Willis North America, Inc.		
3.875%, due 9/15/49	425,000	308,181
		6,427,535
Internet 0.3%		
Expedia Group, Inc.		
3.25%, due 2/15/30	2,345,000	2,062,808

	Principal Amount	Value
Corporate Bonds		
Lodging 1.1%		
Hyatt Hotels Corp.		
1.80%, due 10/1/24	\$ 3,920,000	\$ 3,754,211
Marriott International, Inc.		
3.75%, due 10/1/25	4,253,000	4,108,083
		7,862,294
Media 0.4%		
CCO Holdings LLC		
4.75%, due 3/1/30 (a)	825,000	715,083
DISH DBS Corp.		
5.75%, due 12/1/28 (a)	1,250,000	961,898
Grupo Televisa SAB		
5.25%, due 5/24/49	1,335,000	1,189,970
		2,866,951
Miscellaneous—Manufacturing 0.3%		
Textron Financial Corp.		
7.056% (3 Month LIBOR + 1.735%), due 2/15/42 (a)(b)	2,905,000	2,178,750
)il & Gas 0.1%		
Gazprom PJSC Via Gaz Capital SA		
7.288%, due 8/16/37 (a)(f)	850,000	663,000
Packaging & Containers 0.3%		
Berry Global, Inc.	1 240 000	1 100 002
4.875%, due 7/15/26 (a) Dwens-Brockway Glass Container, Inc.	1,240,000	1,199,093
6.625%, due 5/13/27 (a)	840,000	835,234
0.02570, uue 5775727 (a)	040,000	2,034,327
		2,034,327
Pharmaceuticals 0.3%		
Feve Pharmaceutical Finance Netherlands III BV	001.000	100.001
3.15%, due 10/1/26 4.75%, due 5/9/27	221,000 2,345,000	199,931 2,185,932
7.875%, due 9/9/27 7.875%, due 9/15/29	10,000	2,165,952
1.01 J /0, due 3/13/23	10,000	2,396,273
		2,000,270
Pipelines 3.8%		
Cheniere Corpus Christi Holdings LLC	1 710 000	1 000 000
2.742%, due 12/31/39	1,710,000	1,339,283
XXX Midstream Partners LP	0.570.000	0 007 570
4.75%, due 4/15/30 (a)	2,570,000	2,227,572
CP Midstream Operating LP	2 000 000	0 610 040
3.25%, due 2/15/32	3,090,000	2,619,949
17 Midstream, Inc.	1 715 000	1 507 764
4.30%, due 4/15/32 (a)	1,715,000	1,507,764
5.70%, due 3/8/33	1,250,000	1,267,148
0.1 0 /0, ddc 0/ 0/ 00	1,230,000	1,207,140

	Principal Amount	Value
Corporate Bonds		
Pipelines		
Enbridge, Inc.		
5.969%, due 3/8/26	\$ 2,355,000	\$ 2,358,625
Energy Transfer LP		
Series H		
6.50% (5 Year Treasury Constant Maturity Rate + 5.694%), due 11/15/26 (b)(e)	2,520,000	2,282,634
EnLink Midstream LLC		
5.625%, due 1/15/28 (a)	750,000	733,206
Enterprise Products Operating LLC		
3.95%, due 1/31/60	1,155,000	881,387
4.20%, due 1/31/50	520,000	429,961
Flex Intermediate Holdco LLC		
3.363%, due 6/30/31 (a)	1,540,000	1,228,826
Hess Midstream Operations LP (a)		
4.25%, due 2/15/30	2,630,000	2,307,825
5.625%, due 2/15/26	367,000	361,495
Kinder Morgan, Inc.		
7.75%, due 1/15/32	2,035,000	2,317,172
MPLX LP		
4.00%, due 3/15/28	560,000	529,455
Plains All American Pipeline LP		
3.80%, due 9/15/30	1,040,000	931,505
Sabine Pass Liquefaction LLC		
5.75%, due 5/15/24	445,000	444,136
Targa Resources Corp.		
4.20%, due 2/1/33	725,000	647,532
Western Midstream Operating LP		
5.50%, due 2/1/50 (g)	1,800,000	1,526,544
Williams Cos., Inc. (The)		
3.50%, due 10/15/51	1,425,000	991,338
		26,933,357
Real Estate Investment Trusts 0.8%		
GLP Capital LP	1 505 000	1 400 700
3.35%, due 9/1/24	1,535,000	1,488,732
ron Mountain, Inc. (a)	1,686,000	1 500 000
4.875%, due 9/15/29	1,686,000 165,000	1,520,805
5.25%, due 7/15/30	165,000	149,160
Starwood Property Trust, Inc.	2 170 000	0.007.040
3.625%, due 7/15/26 (a)	3,172,000	2,807,346
		5,966,043
Retail 0.3%		
AutoNation, Inc.		
4.75%, due 6/1/30	1,210,000	1,138,626
Vordstrom, Inc.	, -,- -	
4.25%, due 8/1/31	1,635,000	1,289,361
	, , , ,	2,427,987

	Principal Amount	Value
Corporate Bonds	Amount	Value
Semiconductors 0.3%		
Broadcom, Inc. (a)		
3.469%, due 4/15/34	\$ 2,040,000	\$ 1,673,227
3.75%, due 2/15/51	620,000	452,657
		2,125,884
Telecommunications 1.2%		
Altice France SA		
5.125%, due 7/15/29 (a)	2,405,000	1,684,258
AT&T, Inc.		
3.50%, due 9/15/53	1,485,000	1,007,157
5.40%, due 2/15/34	1,660,000	1,633,109
Sprint LLC		
7.875%, due 9/15/23	3,620,000	3,623,005
T-Mobile USA, Inc.		
2.625%, due 2/15/29	660,000	574,265
		8,521,794
Trucking & Leasing 0.2%		
Penske Truck Leasing Co. LP		
6.05%, due 8/1/28 (a)	1,260,000	1,263,701
Total Corporate Bonds		
(Cost \$280,253,932)		252,763,505
(000: 4200,200,002)		
Foreign Government Bonds 1.9%		
Brazil 0.1%		
Brazil Government Bond		
3.75%, due 9/12/31 (c)	525,000	456,678
Chile 0.3%		
Empresa Nacional del Petroleo		
3.45%, due 9/16/31 (a)	2,540,000	2,141,700
Colombia 0.3%		
Colombia Government Bond		
3.25%, due 4/22/32	2,335,000	1,785,725
4.50%, due 1/28/26 (c)	500,000	480,666
	000,000	2,266,391
		2,200,391
Mexico 1.2%		
Comision Federal de Electricidad (a)		
3.875%, due 7/26/33	2,385,000	1,865,347
4.677%, due 2/9/51	1,855,000	1,271,436

	Principal Amount	Value
Foreign Government Bonds	Anount	Value
Mexico		
Petroleos Mexicanos		
6.50%, due 3/13/27	\$ 2,535,000	\$ 2,254,372
6.75%, due 9/21/47	4,835,000	3,111,399
	.,,	8,502,554
		0,302,334
Total Foreign Government Bonds		10.007.000
(Cost \$17,354,788)		13,367,323
Loan Assignments 0.1%		
Diversified/Conglomerate Service 0.1%		
TruGreen LP (b)		
First Lien Second Refinancing Term Loan		
9.419% (1 Month SOFR + 4.00%), due 11/2/27	762,166	707,862
Second Lien Initial Term Loan		
14.131% (3 Month SOFR + 8.50%), due 11/2/28	450,000	261,750
		969,612
Total Loan Assignments		000,012
(Cost \$1,200,864)		969,612
(000.0.1,200,00.1)		000,012
Mortgage-Backed Securities 32.3%		
Agency (Collateralized Mortgage Obligations) 7.3% FHLMC		
REMIC, Series 4660		
(zero coupon), due 1/15/33	1,921,346	1,444,202
REMIC, Series 5326, Class QO	.,02.,0.0	.,,202
(zero coupon), due 9/25/50	2,550,000	1,782,500
REMIC, Series 5021, Class SA	_,,	.,,
(zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (b)(h)	3,272,622	77,662
REMIC, Series 5200, Class SA		
(zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (b)(h)	2,669,942	59,139
REMIC, Series 5326		
(zero coupon), due 8/25/53	810,000	645,121
REMIC, Series 4839, Class WO		
(zero coupon), due 8/15/56	1,055,848	729,517
REMIC, Series 4993, Class KS		
0.867% (SOFR 30A + 5.936%), due 7/25/50 (b)(h)	4,828,594	611,040
REMIC, Series 5031, Class IQ		
2.50%, due 10/25/50 (h)	1,607,510	219,048
REMIC, Series 5038, Class IB		
2.50%, due 10/25/50 (h)	1,049,587	154,407
REMIC, Series 5149, Class LI		
2.50%, due 10/25/51 (h)	3,962,765	497,345
REMIC, Series 5205, Class Kl		
3.00%, due 12/25/48 (h)	1,830,707	196,716
REMIC, Series 5152, Class Bl		
3.00%, due 7/25/50 (h)	3,618,057	598,504

Berry (Colletteralized Mortgage Obligations) HLMC REMDL, Senies 5023, Class LI 3 00%, due 10/25/50 (h) \$ 1,363,285 \$ 20,42 REMDL, Senies 5023, Class LI 3 00%, due 10/25/50 (h) 1,778,777 222,83 REMDL, Senies 5032, Class LI 2,200,42 4,546,470 623,93 0.00%, due 10/25/51 (h) 2,230,478 2,464,70 623,93 REMDL, Senies 5150 2,200,478 2,464,70 623,93 3.00%, due 11/25/51 (h) 2,230,478 2,464,70 623,93 REMDL, Senies 5101 2,200,478 4,193,304 667,48 REMDL, Senies 5101 2,247,804 412,900 14,396,691 2,270,804 412,900 S.50%, due 11/25/50 (h) 1,436,691 2,278,824 127,825 539,900 REMDL, Senies 5101 3,50%, due 11/25/50 (h) 1,436,691 2,278,82 2,17,45 Senies 311 Corr coupon, due 11/25/50 (h) 1,436,691 2,243,29 2,17,45 Senies 311, Class S1 0,768 % (JSOR 30A + 5,838%), due 8/15/43 (h)(h) 2,224,329 2,17,45		Principal Amount	Value
Luito Series 5022, Class LI REMC, Series 5022, Class JI \$ 1,363,285 \$ 220,42 REMC, Series 5040, Class P 1,778,727 272,883 JOW, due 1025/51 (h) 4,545,470 623 93 REMC, Series 5155, Class NI 2,230,478 2647,99 REMC, Series 5160 2,230,478 2647,99 JOW, due 1025/51 (h) 4,193,304 667,64 REMC, Series 5160 2,230,478 2647,99 JOW, due 1025/51 (h) 4,193,304 667,64 REMC, Series 5100 2,207,664 412,200 JOW, due 1125/51 (h) 4,193,304 667,64 REMC, Series 5030 2,637,199 597,24 JOW, due 1125/50 (h) 1,436,691 2,278,24 LUIC, Strips 3,00%, due 1125/50 (h) 1,436,691 2,278,24 LUIC, Strips 2,00%, due 1125/50 (h) 1,436,691 2,278,24 LUIC, Strips 2,00%, due 1125/50 (h) 2,482,53 539,900 Series 311 2 2 2,432,93 2,17,45 Series 311 2 2 2,00%, due 0,165,5	Mortgage-Backed Securities		
Luito Series 5022, Class LI REMC, Series 5022, Class JI \$ 1,363,285 \$ 220,42 REMC, Series 5040, Class P 1,778,727 272,883 JOW, due 1025/51 (h) 4,545,470 623 93 REMC, Series 5155, Class NI 2,230,478 2647,99 REMC, Series 5160 2,230,478 2647,99 JOW, due 1025/51 (h) 4,193,304 667,64 REMC, Series 5160 2,230,478 2647,99 JOW, due 1025/51 (h) 4,193,304 667,64 REMC, Series 5100 2,207,664 412,200 JOW, due 1125/51 (h) 4,193,304 667,64 REMC, Series 5030 2,637,199 597,24 JOW, due 1125/50 (h) 1,436,691 2,278,24 LUIC, Strips 3,00%, due 1125/50 (h) 1,436,691 2,278,24 LUIC, Strips 2,00%, due 1125/50 (h) 1,436,691 2,278,24 LUIC, Strips 2,00%, due 1125/50 (h) 2,482,53 539,900 Series 311 2 2 2,432,93 2,17,45 Series 311 2 2 2,00%, due 0,165,5	Agency (Collateralized Mortgage Obligations)		
PENDC, Series 5023, Class LI 3.00%, due 102/55(1 ft) 1, 15, 36, 28 \$ 2, 20, 42 Series, Solies, Gold, Class JP 1, 778, 727 2, 228, 38 SUMC, Genies 5024, Class JI 1, 778, 727 2, 228, 38 SUMC, Genies 5155, Class XI 4, 545, 470 4, 545, 470 4, 254, 570 3.00%, due 102/55(1 ft) 4, 545, 470 4, 245, 470 2, 223, 478 2, 224, 28 NUMC, Genies 5160 30, 30%, due 102/55(1 ft) 4, 193, 304 4, 647, 44 2, 697, 44 4, 193, 304 6, 66, 84 RUMC, Senies 5161 3, 50%, due 11/2/55(1 ft) 3, 20%, due 11/2/55(1 ft) 2, 277, 60, 4 4, 21, 20 RUMC, Senies 5030 2, 837, 198 5, 80, 30, 30 2, 837, 198 5, 80, 30, 30 3, 50%, due 11/2/55(1 ft) 1, 436, 691 2, 227, 60, 4 4, 216, 90 Stries 311 2, 805, 30, 40, 87, 5338, 30, 48, 815, 543 7, 24, 88 5, 30, 90 Series 311, Class 51 2, 20%, due 2/5, 52, (h), (h), 12, 225, 51, (h), (h), 12, 226, 52, (h), 14, 49, 44 4, 44 RUMC, Series 2022-1, 41, Class 5A 7, 74 2, 224, 22 2, 217, 42 Series 311, Class 51 <t< td=""><td>FHLMC</td><td></td><td></td></t<>	FHLMC		
3.00%, dun 102550 (m) 3.00%, due 205561 (m) 778-72 72230.478 72551 (m) 778-72 72230.478 7230.47 724.88 724.8			
FENG, Series 5094, Class P 1,778,727 272.83 3.00%, due 4/25/51 (h) 1,778,727 272.83 FENG, Series 515(5, Class KI 2,230,478 26,230,378 3.00%, due 1025/51 (h) 2,230,478 26,479 3.00%, due 1025/51 (h) 2,230,478 26,479 3.00%, due 1025/51 (h) 2,230,478 26,479 3.00%, due 1025/51 (h) 4,193,304 667,48 S0%, due 1025/51 (h) 4,193,304 667,48 S0%, due 1025/50 (h) 2,270,604 412,90 FENC, Series 5060 2 277,82 S0%, due 1125/50 (h) 2,537,198 507,24 FENC, Series 5040 1,436,691 22,782 3.50%, due 1125/50 (h) 1,436,691 22,782 FENC, Series 5040 1,436,691 22,782 Series 311 2 2 27,782 FENC, Series 5040 1,436,691 2,244,329 27,782 Series 311 2 2 27,485 538,90 Series 311 2 2 244,84 538,90		\$ 1.363.285	\$ 220.427
3.00%, due 2/25.51 (h) 1,78,727 2,72,83 FEMC, Senies 5155, Class KI 3.00%, due 10/25.57 (h) 4,545.470 (c.239,0478 FEMC, Senies 5157 (h) 4,545.470 (c.230,478 FEMC, Senies 5157 (h) 4,193.304 (c.676.48 FEMC, Senies 5157 (h) 4,193.304 (c.676.48 FEMC, Senies 5157 (h) 4,193.304 (c.676.48 FEMC, Senies 5159 (c.230,478 (c.270,4074) 4,129.00 FEMC, Senies 5159 (c.230,478 (c.270,4074) 4,129.00 FEMC, Senies 5019 (c.230,478 (c.270,4074) 4,129.00 FEMC, Senies 5040 (c.230,478,488 (c.270,478,488 (c.270,478,48		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	•
PEMIC, Series 5155, Class NI 4,545,470 623.93 3.00%, due 10/25571 (ft) 2,230,478 264,79 REMC, Series 5160 2,230,478 264,79 3.00%, due 10/25571 (ft) 2,230,478 264,79 REMC, Series 5167 2,250,604 412,90 REMC, Series 5036 2,270,604 412,90 REMC, Series 5036 2,270,604 412,90 Soffw, due 17/2550 (ft) 2,637,198 507,24 REMC, Series 5036 2,270,604 412,90 Soffw, due 17/2550 (ft) 1,436,691 22,728,90 REMC, Series 5036 2,724,865 539,90 Soffw, due 17/2550 (ft) 1,436,691 22,78,20 REMC, Series 5036 2,204,329 217,455 Series 311, Class S1 0,769% (SOFR 30A + 1,836%), due 6/15/43 (ft)(ft) 3,610,675 449,54 NEMA REMC, Series 2021-81, Class SA 2,208, due 172,550 (ft) 14,149,54 REMC, Series 2021-81, Class SA 2,379,381 2,379,381 2,379,381 2,319,31 REMC, Series 2021-81, Class SA 2,379,381 2,379,381 2,319,31 2,319,31 2,319,31 3,310,310 3,310,3		1.778.727	272.838
3.00%, duo 10/25/51 (h) 4.545,470 623.93 REMC, Series 5160 3.00%, duo 12/25/51 (h) 4.193,304 667,44 3.00%, duo 12/25/51 (h) 4.193,304 667,44 REMC, Series 5191 3.00%, duo 12/25/50 (h) 2.270,604 412,90 REMC, Series 5191 3.50%, duo 12/25/50 (h) 2.270,604 412,90 REMC, Series 5036 3.00%, duo 12/25/50 (h) 2.270,604 412,90 REMC, Series 5036 3.00%, duo 12/25/50 (h) 2.637,198 507,24 REMC, Series 5036 3.00%, duo 12/25/50 (h) 2.270,804 412,90 REMC, Series 5036 3.00%, duo 12/25/50 (h) 2.270,804 412,90 Sories 311, Class 51 3.00%, duo 12/25/50 (h) 2.224,329 217,45 Series 311 (raro coupon), duo 8/15/43 (b)(h) 2.224,329 217,45 Series 394, Class 51 3.00%, duo 12/25/50 (h)(h) 1.42,15,903 10,4675 449,464 NMA REMC, Series 2021-81, Class SA (raro coupon), Sub 8/15/43 (b)(h) 2.224,329 217,45 Series 394, Class C35 3.00%, duo 12/25/51 (h)(h) 1.42,15,903 114,149 REMC, Series 2021-81, Class SA (raro coupon), Sub 8/15/43 (b)(h) 2.224,329 217,45 Series 310 (Raro coupon), Sub 8/15/43 (b)(h) 2.224,329 217,45 Series 324 (Raro coupon), Sub 8/15/43 (b)(h) 2.224,329 217,45 Series 324 (Raro coupon), Sub 7, 20%, duo 12/25/51 (h)(h) 1.42,15,903 114,149 REMC, Series 2021-81, Class SA (raro coupon) (SOFR 30A + 2.578), duo 2/25/52 (h)(h) 1.508,475 13,05 REMC, Series 2022-40, Class SA (Raro coupon) (SOFR 30A + 2.578), duo 2/25/52 (h)(h) 1.508,475 13,05 REMC, Series 2021-40, Class S1 (Raro coupon) (SOFR 30A + 2.578), duo 2/25/52 (h)(h) 2.29,333 1283,19 REMC, Series 2021-40, Class S1 (Raro coupon) (SOFR 30A + 5.368%), duo 2/25/52 (h)(h) 2.29,333 1283,19 (Raro coupon) (SOFR 30A + 5.368%), duo 2/25/52 (h)(h) 1.508,475 13,050 (Raro Coupon) (SOFR 30A + 5.368%), duo 2/25/52 (h)(h) 1.728,389 10,000 (Rard Score 201-40, Class S1 (Raro Coupon) (SOFR 30A + 5.368%), duo 2/25/52 (h)(h) 1.728,389 (Rard Score 201-40, Class S1 (Rard Score 201-40, Class S1 (Rard Score	REMIC, Series 5155, Class KI		,
REMC, Series 5160 2,230,478 2,64,79 X00%, due 10/25/51 (h) 4,193,304 667,84 3.00%, due 11/25/51 (h) 4,193,304 667,84 REMC, Series 5191 2,270,604 412,80 3.00%, due 11/25/50 (h) 2,637,198 507,24 REMC, Series 5036 2,30%, due 12/25/50 (h) 2,637,198 507,24 REMC, Series 5040 2,30%, due 11/25/50 (h) 1,436,691 227,82 HLMC, Strips 5040 2 224,329 27,48 Softer 511 724,885 533,90 geries 311, Class 51 2 20,74,80 533,90 Series 311, Class 51 2 2,01%, due 6/15/52 (h) 3,610,675 449,64 NMA 2 2,24,329 2,17,45 5 5 Gero couponi (SOFR 30A + 2,80%), due 2,25/52 (b)(h) 3,610,675 449,64 14,49 6 REMC, Series 2021-41, Class SA 2 2 2,60%, due 12,25/51 (b)(h) 1,518,472 76,79 REMC, Series 2022-5, Class SN 2 2,379,381 2,379,381 2,379,381 2,379,381 2,379,381 2,379,381 2,379,381 2,379,381		4,545,470	623,934
3.00%, due 10/25/51 (h) 2.03,0478 20,0478 20,0479 20,047 20,			
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REMIC, Series 5036 2,637,198 507,24 3.50%, due 11/25/50 (h) 2,637,198 507,24 REMIC, Series 5040 1,436,691 227,82 Softwith 1,436,691 227,82 HLMC, Strips 2 27,82 Series 311 Cren coupon, due 8/15/43 (h)(h) 2,224,329 217,45 Series 380, Class S1 0.768% (SOFR 30A + 5,836%), due 8/15/43 (h)(h) 2,224,329 217,45 Series 389, Class S2 200%, due 6/15/52 (h) 3,610,675 449,64 NMA 200%, due 6/15/52 (h) 3,610,675 449,64 REMIC, Series 2021-31, Class SA 2 2 2 2 2 (pero coupon) (SOFR 30A + 2,25%), due 12/25/51 (h)(h) 3,610,675 449,64		2,270,604	412,905
3.50%, due 11/25/50 (h) 2,637,198 507,24 REMIC, Series 5040 3.50%, due 11/25/50 (h) 1,436,691 227,82 LMC, Strips 2 505%, due 11/25/50 (h) 724,885 539,90 Series 311 (zero coupon), due 8/15/43 (h)(h) 2,224,329 2,217,45 Series 389, Class S1 0.768% (SOFR 30A + 5,385%), due 8/15/43 (h)(h) 2,224,329 2,217,45 Series 389, Class C35 2.00%, due 6/15/52 (h) 3,610,675 449,64 NMA REMIC, Series 2021-61, Class SA 76,79 (zero coupon) (SOFR 30A + 2,65%), due 2/25/52 (b)(h) 14,215,903 114,49 REMIC, Series 2022-5, Class SN 2 2 (zero coupon) (SOFR 30A + 2,65%), due 2/25/52 (b)(h) 1,508,475 13,05 REMIC, Series 2022-6, Class SN 2 2 2,379,381 283,19 REMIC, Series 2022-7, Class SN 2 2 3,508,475 13,05 REMIC, Series 2022-10, Class SA 2 2,379,381 283,19 REMIC, Series 2021-40, Class S1 2 2,919,259 263,20 REMIC, Series 2021-40, Class S1 2 2,919,259 263,20 REMIC, Series 2016-57			
REMIC, Series 5040 1,436,691 227,82 3.50%, due 11/25/50 (h) 1,436,691 227,82 RLMC, Strips 539,90 Series 311 (zero coupon), due 8/15/43 539,90 Series 311 2224,329 217,45 Series 301 2,224,329 217,45 Series 303, Class C35 2,00%, due 6/15/52 (h) 3,610,675 449,64 NMA REMIC, Series 2021-81, Class SA 2,224,329 217,45 (zero coupon) (SOFR 30A + 2,60%), due 12/25/51 (b)(h) 3,610,675 449,64 NMA REMIC, Series 2021-81, Class SA 2,224,329 217,45 (zero coupon) (SOFR 30A + 2,60%), due 12/25/51 (b)(h) 14,215,903 141,49 REMIC, Series 2022-3, Class SA 2 200%, due 1/25/52 (b)(h) 1,508,475 13,05 (zero coupon) (SOFR 30A + 1,80%), due 2/25/52 (b)(h) 1,508,475 13,05 13,05 (zero coupon) (SOFR 30A + 5,836%), due 2/25/52 (b)(h) 1,508,475 13,05 (zero coupon) (SOFR 30A + 5,75%), due 2/25/52 (b)(h) 1,508,475 13,05 REMIC, Series 2010-40, Class SA 2,019,259 2,03,01 2,239,33 2,320,58 0.867% (SOFR 30A + 5,3		2,637,198	507,244
3.50%, due 11/25/50 (h) 1,436,691 227,82 HLMC, Strips Series 311 (zero coupon), due 8/15/43 539,90 Series 311, Class S1 724,885 539,90 0.768%, K0CFI 30A + 5,836%), due 8/15/43 (b)(h) 2,224,329 217,45 Series 389, Class C35 3,610,675 449,64 NMA 200%, due 6/15/52 (h) 3,610,675 449,64 NMA EMIC, Series 2021-61, Class SA (zero coupon) (SOFI 30A + 2.60%), due 12/25/51 (b)(h) 14,215,903 14,215,903 REMIC, Series 2022-3, Class SN (zero coupon) (SOFI 30A + 2.55%), due 2/25/52 (b)(h) 8,183,492 76,79 REMIC, Series 2022-40, Class SN (zero coupon) (SOFI 30A + 2.55%), due 2/25/52 (b)(h) 1,508,475 13,05 REMIC, Series 2022-10, Class SA 0 0,508,475 14,215,909 26,320 REMIC, Series 2021-40, Class SI 0 2,379,381 283,19 283,19 REMIC, Series 2021-40, Class SI 0 2,919,259 223,05 REMIC, Series 2016-57, Class SN 0 2,299,833 223,05 REMIC, Series 2016-57, Class SN 0 2,299,833			
HLMC, Strips Series 311 (zero coupon), due &/15/43 724,885 539,90 Series 311, Class S1 0.768% (SOFR 30A + 5.836%), due &/15/43 (b)(h) 2,224,329 217,45 Series 389, Class C35 2.00%, due 6/15/52 (h) 3,610,675 449,64 NMA PEMIC, Series 2021-81, Class SA 2 200%, due 6/15/52 (h) 3,610,675 449,64 NMA REMIC, Series 2021-81, Class SA 2 2 200%, due 6/15/52 (h) 14,149 REMIC, Series 2022-3, Class SA 2 2 200%, due 2/25/52 (b)(h) 14,215,903 141,49 REMIC, Series 2022-3, Class SA 2 2 2 2 2 2 2 2 2 2 2 2 3,610,675 449,64 3,610,675 449,64 3,610,675 449,64 3,610,675 449,64 3,610,675 449,64 3,610,675 3,610,675 449,64 3,610,675 449,64 3,610,675 449,64 3,610,675 449,64 3,610,675 449,64 3,610,675 449,64 3,610,675 449,64 3,610,675 449,64 3,610,675 4,615,50 3,610,675 449,64 <t< td=""><td></td><td>1,436,691</td><td>227,822</td></t<>		1,436,691	227,822
Series 311 (zero coupon), due 8/15/43 724,885 539,90 Series 311, Class S1			
Series 311, Class S1 2,224,329 217,45 0.768% (SOFR 30A + 5.836%), due 8/15/43 (b)(h) 2,224,329 217,45 Series 389, Class C35 3,610,675 449,64 NMA REMIC, Series 2021-81, Class SA 14,215,903 141,49 (zero coupon) (SOFR 30A + 2,60%), due 12/25/51 (b)(h) 14,215,903 141,49 REMIC, Series 2022-3, Class SN 2 2 76,79 REMIC, Series 2022-4, Class SN 2 2 3,610,675 1,508,475 1,305 Cero coupon) (SOFR 30A + 2,55%), due 2/25/52 (b)(h) 8,183,492 76,79 76,79 REMIC, Series 2022-10, Class SN 2 2,379,381 283,19 Cero coupon) (SOFR 30A + 5,75%), due 2/25/52 (b)(h) 2,379,381 283,19 REMIC, Series 2021-40, Class SI 2 2 2,379,381 283,19 O.767% (SOFR 30A + 5,36%), due 2/25/52 (b)(h) 2,919,259 263,20 REMIC, Series 2014-40, Class SI 2 2 2 2 0.867% (SOFR 30A + 5,36%), due 2/25/52 (b)(h) 2,229,833 223,05 2 0.867% (SOFR 30A + 5,936%), due 2/25/60 (b)(h)			
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0.768% (SOFR 30A + 5.836%), due 8/15/43 (b)(h) 2,224,329 217,45 Series 389, Class C35 2.00%, due 6/15/52 (h) 3,610,675 449,64 NMA REMIC, Series 2021-81, Class SA 24,255,00 14,215,903 144,19 REMIC, Series 2022-3, Class YS 26,752 14,215,903 144,19 14,215,903 144,19 REMIC, Series 2022-3, Class YS 26,752 15,004,104 14,215,903 144,19 REMIC, Series 2022-5, Class SN 26,752 15,004,104 1,508,475 13,05 REMIC, Series 2022-10, Class SN 2,379,381 283,19 283,19 Cero coupon) (SOFR 30A + 5,836%), due 2/25/52 (b)(h) 2,379,381 283,19 REMIC, Series 2021-40, Class SI 2,019,329 263,20 REMIC, Series 2021-40, Class SI 2,019,259 263,20 REMIC, Series 2014-57, Class SN 2,229,833 223,050 0.867% (SOFR 30A + 5,836%), due 6/25/46 (b)(h) 2,229,833 223,050 REMIC, Series 2019-32, Class SB 2 2,019,322 220,560 0.867% (SOFR 30A + 5,936%), due 4/25/46 (b)(h) 1,728,389 161,800 <t< td=""><td></td><td></td><td></td></t<>			
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NMA REMIC, Series 2021-81, Class SA (zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h) 14,215,903 141,49. REMIC, Series 2022-3, Class YS 2 76,79 (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 8,183,492 76,79 REMIC, Series 2022-5, Class SN 2 76,79 (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,508,475 13,05 REMIC, Series 2022-10, Class SA 0.681% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 2,379,381 283,19 0.681% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 2,379,381 283,19 REMIC, Series 2021-10, Class SA 0.687% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 2,379,381 283,19 0.687% (SOFR 30A + 5.936%), due 9/25/47 (b)(h) 2,379,381 283,19 263,20 REMIC, Series 2016-57, Class SN 0 2,229,833 223,05 REMIC, Series 2016-57, Class SB 0 2,229,833 223,05 REMIC, Series 2019-32, Class SB 0 0,867% (SOFR 30A + 5.936%), due 6/25/46 (b)(h) 1,728,389 161,80 REMIC, Series 2016-19, Class SD 0 0,917% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 2,694,422 </td <td></td> <td></td> <td></td>			
NMA REMIC, Series 2021-81, Class SA (zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h) 14,215,903 141,49. REMIC, Series 2022-3, Class YS 2 76,79 (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 8,183,492 76,79 REMIC, Series 2022-5, Class SN 2 76,79 (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,508,475 13,05 REMIC, Series 2022-10, Class SA 0.681% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 2,379,381 283,19 0.681% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 2,379,381 283,19 REMIC, Series 2021-10, Class SA 0.687% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 2,379,381 283,19 0.687% (SOFR 30A + 5.936%), due 9/25/47 (b)(h) 2,379,381 283,19 263,20 REMIC, Series 2016-57, Class SN 0 2,229,833 223,05 REMIC, Series 2016-57, Class SB 0 2,229,833 223,05 REMIC, Series 2019-32, Class SB 0 0,867% (SOFR 30A + 5.936%), due 6/25/46 (b)(h) 1,728,389 161,80 REMIC, Series 2016-19, Class SD 0 0,917% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 2,694,422 </td <td>2.00%, due 6/15/52 (h)</td> <td>3,610,675</td> <td>449,640</td>	2.00%, due 6/15/52 (h)	3,610,675	449,640
(zero coupon) (SOFR 30A + 2.60%), due 1/2/25/51 (b)(h) 14,215,903 141,49 REMIC, Series 2022-3, Class YS 8,183,492 76,79 (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 1,508,475 13,05 REMIC, Series 2022-5, Class SN 2,379,381 283,19 (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 2,379,381 283,19 REMIC, Series 2022-10, Class SA 2,379,381 283,19 0.861% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 2,379,381 283,19 REMIC, Series 2021-40, Class SA 2,919,259 263,20 0.767% (SOFR 30A + 5.836%), due 9/25/47 (b)(h) 2,919,259 263,20 REMIC, Series 2016-57, Class SN 2,229,833 22,229,833 22,23,05 REMIC, Series 2016-57, Class SN 2,229,833 22,20,53 22,20,53 REMIC, Series 2019-32, Class SB 0.867% (SOFR 30A + 5,936%), due 6/25/46 (b)(h) 1,728,389 161,60 REMIC, Series 2020-23, Class PS 0.867% (SOFR 30A + 5,936%), due 2/25/50 (b)(h) 2,694,422 292,56 REMIC, Series 2016-19, Class SD 0.917% (SOFR 30A + 5,936%), due 4/25/46 (b)(h) 4,983,620 341,28 REMIC, Series 20	- NMA		
REMIC, Series 2022-3, Class YS 8,183,492 76,79 (zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 1,508,475 13,05 REMIC, Series 2022-5, Class SN 1 1,508,475 13,05 (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 2,379,381 283,19 REMIC, Series 2022-10, Class SA 2,379,381 283,19 0.681% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 2,379,381 283,19 REMIC, Series 2021-40, Class SI 2,919,259 263,20 0.767% (SOFR 30A + 5.836%), due 9/25/47 (b)(h) 2,919,259 263,20 REMIC, Series 2016-57, Class SN 2 222,833 223,05 REMIC, Series 2019-32, Class SB 2 2 2 2 0.867% (SOFR 30A + 5.936%), due 6/25/49 (b)(h) 1,728,389 161,80 REMIC, Series 2019-32, Class SB 0 2 2 2 0.867% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 1,728,389 161,80 1 REMIC, Series 2016-19, Class SD 0 2 2 2 2 0.867% (SOFR 30A + 5.986%), due 4/25/46 (b)(h) 4,983,620 341,28 2 REMIC, Series 2021-10, Class LI 1 <td< td=""><td>REMIC, Series 2021-81, Class SA</td><td></td><td></td></td<>	REMIC, Series 2021-81, Class SA		
(zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 8,183,492 76,79 REMIC, Series 2022-5, Class SN 1,508,475 13,055 (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,508,475 13,055 REMIC, Series 2022-10, Class SA 2,379,381 283,19 0.681% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 2,379,381 283,19 REMIC, Series 2021-40, Class SI 2,919,259 263,200 0.767% (SOFR 30A + 5.836%), due 9/25/47 (b)(h) 2,919,259 263,200 REMIC, Series 2016-57, Class SN 2,229,833 223,055 0.867% (SOFR 30A + 5.936%), due 6/25/46 (b)(h) 2,229,833 223,055 REMIC, Series 2019-32, Class SB 1,728,389 161,800 0.867% (SOFR 30A + 5.936%), due 6/25/49 (b)(h) 1,728,389 161,800 REMIC, Series 2020-23, Class PS 1 1 0.867% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 2,694,422 292,560 REMIC, Series 2021-61, 9, Class LI 1 2 341,28 REMIC, Series 2021-10, Class LI 1 1 2 2.50%, due 3/25/51 (h) 1,601,936 2 2 2 REMIC, Series 2021-12, Class JI 1,601,936	(zero coupon) (SOFR 30A + 2.60%), due 12/25/51 (b)(h)	14,215,903	141,492
(zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (b)(h) 8,183,492 76,79 REMIC, Series 2022-5, Class SN 1,508,475 13,055 (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,508,475 13,055 REMIC, Series 2022-10, Class SA 2,379,381 283,19 0.681% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 2,379,381 283,19 REMIC, Series 2021-40, Class SI 2,919,259 263,200 0.767% (SOFR 30A + 5.836%), due 9/25/47 (b)(h) 2,919,259 263,200 REMIC, Series 2016-57, Class SN 2,229,833 223,055 0.867% (SOFR 30A + 5.936%), due 6/25/46 (b)(h) 2,229,833 223,055 REMIC, Series 2019-32, Class SB 1,728,389 161,800 0.867% (SOFR 30A + 5.936%), due 6/25/49 (b)(h) 1,728,389 161,800 REMIC, Series 2020-23, Class PS 1 1 0.867% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 2,694,422 292,560 REMIC, Series 2021-61, 9, Class LI 1 2 341,28 REMIC, Series 2021-10, Class LI 1 1 2 2.50%, due 3/25/51 (h) 1,601,936 2 2 2 REMIC, Series 2021-12, Class JI 1,601,936			
REMIC, Series 2022-5, Class SN 1,508,475 13,05 (zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,508,475 13,05 REMIC, Series 2022-10, Class SA 2,379,381 283,19 0.681% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 2,379,381 283,19 REMIC, Series 2021-40, Class SI 2,919,259 263,20 0.767% (SOFR 30A + 5.836%), due 9/25/47 (b)(h) 2,919,259 263,20 REMIC, Series 2016-57, Class SN 2,229,833 223,05 0.867% (SOFR 30A + 5.936%), due 6/25/46 (b)(h) 2,229,833 223,05 REMIC, Series 2019-32, Class SB 0 1,728,389 161,80 0.867% (SOFR 30A + 5.936%), due 6/25/49 (b)(h) 1,728,389 161,80 REMIC, Series 2020-23, Class SP 0 2,694,422 292,56 REMIC, Series 2016-19, Class SD 0 2,694,422 292,56 REMIC, Series 2021-10, Class LI 0 341,28 14,28 REMIC, Series 2021-10, Class LI 1,601,936 228,20 REMIC, Series 2021-12, Class JI 1,601,936 228,20		8,183,492	76,790
(zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (b)(h) 1,508,475 13,05 REMIC, Series 2022-10, Class SA 2,379,381 283,19 0.681% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 2,379,381 283,19 REMIC, Series 2021-40, Class SI 2,919,259 263,200 0.767% (SOFR 30A + 5.836%), due 9/25/47 (b)(h) 2,291,833 223,05 REMIC, Series 2016-57, Class SN 2,229,833 223,05 0.867% (SOFR 30A + 5.936%), due 6/25/46 (b)(h) 2,229,833 223,05 REMIC, Series 2019-32, Class SB 1,728,389 161,800 0.867% (SOFR 30A + 5.936%), due 6/25/49 (b)(h) 1,728,389 161,800 REMIC, Series 2020-23, Class PS 1 2 0.867% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 2,694,422 292,560 REMIC, Series 2016-19, Class SD 1 1 0.917% (SOFR 30A + 5.986%), due 4/25/46 (b)(h) 4,983,620 341,28 REMIC, Series 2021-10, Class LI 1 1 2 2.50%, due 3/25/51 (h) 1,601,336 228,200 REMIC, Series 2021-12, Class JI 1,601,336 2			
REMIC, Series 2022-10, Class SA 2,379,381 283,19 0.681% (SOFR 30A + 5.75%), due 2/25/52 (b)(h) 2,379,381 283,19 REMIC, Series 2021-40, Class SI 2,919,259 263,20 0.767% (SOFR 30A + 5.836%), due 9/25/47 (b)(h) 2,29,833 223,05 REMIC, Series 2016-57, Class SN 2 229,833 223,05 0.867% (SOFR 30A + 5.936%), due 6/25/46 (b)(h) 1,728,389 161,80 0.867% (SOFR 30A + 5.936%), due 6/25/49 (b)(h) 1,728,389 161,80 REMIC, Series 2020-23, Class SB 2 2,694,422 292,56 0.867% (SOFR 30A + 5.936%), due 4/25/50 (b)(h) 2,694,422 292,56 REMIC, Series 2016-19, Class SD 2 243,620 341,28 0.917% (SOFR 30A + 5.986%), due 4/25/46 (b)(h) 4,983,620 341,28 REMIC, Series 2021-10, Class LI 2 2 2 2.50%, due 3/25/51 (h) 1,601,936 2 2 2 REMIC, Series 2021-12, Class JI 1,601,936 2 2 2		1,508,475	13,052
REMIC, Series 2021-40, Class SI 2,919,259 263,200 0.767% (SOFR 30A + 5.836%), due 9/25/47 (b)(h) 2,919,259 263,200 REMIC, Series 2016-57, Class SN 2 229,833 223,050 0.867% (SOFR 30A + 5.936%), due 6/25/46 (b)(h) 2,229,833 223,050 REMIC, Series 2019-32, Class SB 0 1,728,389 161,800 0.867% (SOFR 30A + 5.936%), due 6/25/49 (b)(h) 1,728,389 161,800 REMIC, Series 2020-23, Class PS 0 0 2,694,422 292,560 0.867% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 2,694,422 292,560 0 0 0 1,728,389 161,800 REMIC, Series 2016-19, Class SD 0 0.917% (SOFR 30A + 5.936%), due 4/25/50 (b)(h) 4,983,620 341,28 0 REMIC, Series 2021-10, Class LI 0 1,601,936 228,200 0 0 REMIC, Series 2021-12, Class JI 1,601,936 228,200 0			
REMIC, Series 2021-40, Class SI 2,919,259 263,200 0.767% (SOFR 30A + 5.836%), due 9/25/47 (b)(h) 2,2919,259 263,200 REMIC, Series 2016-57, Class SN 2 229,833 223,050 0.867% (SOFR 30A + 5.936%), due 6/25/46 (b)(h) 2,229,833 223,050 REMIC, Series 2019-32, Class SB 1,728,389 161,800 0.867% (SOFR 30A + 5.936%), due 6/25/49 (b)(h) 1,728,389 161,800 REMIC, Series 2020-23, Class PS 2 292,560 0.867% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 2,694,422 292,560 REMIC, Series 2016-19, Class SD 2 292,560 0.917% (SOFR 30A + 5.986%), due 4/25/46 (b)(h) 4,983,620 341,28 REMIC, Series 2021-10, Class LI 1,601,936 228,200 2.50%, due 3/25/51 (h) 1,601,936 228,200 REMIC, Series 2021-12, Class JI 1 1,601,936	0.681% (SOFR 30A + 5.75%), due 2/25/52 (b)(h)	2,379,381	283,193
REMIC, Series 2016-57, Class SN 2,229,833 223,054 0.867% (SOFR 30A + 5.936%), due 6/25/46 (b)(h) 2,229,833 223,054 REMIC, Series 2019-32, Class SB 1,728,389 161,800 0.867% (SOFR 30A + 5.936%), due 6/25/49 (b)(h) 1,728,389 161,800 REMIC, Series 2020-23, Class PS 0.867% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 2,694,422 292,560 0.867% (SOFR 30A + 5.936%), due 4/25/50 (b)(h) 2,694,422 292,560 292,560 REMIC, Series 2016-19, Class SD 0.917% (SOFR 30A + 5.986%), due 4/25/46 (b)(h) 4,983,620 341,28 REMIC, Series 2021-10, Class LI 1,601,936 228,200 REMIC, Series 2021-12, Class JI 1,601,936 228,200			
REMIC, Series 2016-57, Class SN 2,229,833 223,05 0.867% (SOFR 30A + 5.936%), due 6/25/46 (b)(h) 2,229,833 223,05 REMIC, Series 2019-32, Class SB 1,728,389 161,800 0.867% (SOFR 30A + 5.936%), due 6/25/49 (b)(h) 1,728,389 161,800 REMIC, Series 2020-23, Class PS 0.867% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 2,694,422 292,560 0.867% (SOFR 30A + 5.936%), due 4/25/50 (b)(h) 2,694,422 292,560 292,560 REMIC, Series 2016-19, Class SD 0.917% (SOFR 30A + 5.986%), due 4/25/46 (b)(h) 4,983,620 341,28 0.917% (SOFR 30A + 5.986%), due 4/25/46 (b)(h) 4,083,620 341,28 REMIC, Series 2021-10, Class LI 1,601,936 228,200 2.50%, due 3/25/51 (h) 1,601,936 228,200 REMIC, Series 2021-12, Class JI 1 1,601,936	0.767% (SOFR 30A + 5.836%), due 9/25/47 (b)(h)	2,919,259	263,206
0.867% (SOFR 30A + 5.936%), due 6/25/46 (b)(h) 2,229,833 223,05 REMIC, Series 2019-32, Class SB 1,728,389 161,800 0.867% (SOFR 30A + 5.936%), due 6/25/49 (b)(h) 1,728,389 161,800 REMIC, Series 2020-23, Class PS 2 292,560 0.867% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 2,694,422 292,560 REMIC, Series 2016-19, Class SD 4,983,620 341,28 0.917% (SOFR 30A + 5.986%), due 4/25/46 (b)(h) 4,983,620 341,28 REMIC, Series 2021-10, Class Ll 1,601,936 228,200 2.50%, due 3/25/51 (h) 1,601,936 228,200 REMIC, Series 2021-12, Class Jl 1 1	REMIC, Series 2016-57, Class SN		
REMIC, Series 2019-32, Class SB 1,728,389 161,800 0.867% (SOFR 30A + 5.936%), due 6/25/49 (b)(h) 1,728,389 161,800 REMIC, Series 2020-23, Class PS 2 292,560 0.867% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 2,694,422 292,560 REMIC, Series 2016-19, Class SD 0.917% (SOFR 30A + 5.986%), due 4/25/46 (b)(h) 4,983,620 341,28 REMIC, Series 2021-10, Class LI 1,601,936 228,200 REMIC, Series 2021-12, Class JI 1,601,936 228,200		2,229,833	223,054
0.867% (SOFR 30A + 5.936%), due 6/25/49 (b)(h) 1,728,389 161,80 REMIC, Series 2020-23, Class PS 2 292,56 0.867% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 2,694,422 292,56 REMIC, Series 2016-19, Class SD 4,983,620 341,28 0.917% (SOFR 30A + 5.986%), due 4/25/46 (b)(h) 4,983,620 341,28 REMIC, Series 2021-10, Class LI 1,601,936 228,20 REMIC, Series 2021-12, Class JI 1,601,936 228,20			,
REMIC, Series 2020-23, Class PS 2,694,422 292,562 0.867% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 2,694,422 292,562 REMIC, Series 2016-19, Class SD 4,983,620 341,282 0.917% (SOFR 30A + 5.986%), due 4/25/46 (b)(h) 4,983,620 341,282 REMIC, Series 2021-10, Class LI 1,601,936 228,202 2.50%, due 3/25/51 (h) 1,601,936 228,202 REMIC, Series 2021-12, Class JI 1 1		1.728.389	161.800
0.867% (SOFR 30A + 5.936%), due 2/25/50 (b)(h) 2,694,422 292,56 REMIC, Series 2016-19, Class SD		, .,	- ,
REMIC, Series 2016-19, Class SD 4,983,620 341,28 0.917% (SOFR 30A + 5.986%), due 4/25/46 (b)(h) 4,983,620 341,28 REMIC, Series 2021-10, Class LI 1,601,936 228,20 2.50%, due 3/25/51 (h) 1,601,936 228,20 REMIC, Series 2021-12, Class JI 5 5		2.694.422	292.562
0.917% (SOFR 30A + 5.986%), due 4/25/46 (b)(h) 4,983,620 341,28 REMIC, Series 2021-10, Class LI 1,601,936 228,20 2.50%, due 3/25/51 (h) 1,601,936 228,20 REMIC, Series 2021-12, Class JI 1 1,801,936		_,_ ; ; ;	,501
REMIC, Series 2021-10, Class Ll 1,601,936 228,200 2.50%, due 3/25/51 (h) 1,601,936 228,200 REMIC, Series 2021-12, Class Jl 1 1,601,936 228,200		4.983 620	341.284
2.50%, due 3/25/51 (h) 1,601,936 228,20 REMIC, Series 2021-12, Class JI		.,	0,20
REMIC, Series 2021-12, Class JI		1 601 936	228.200
		1,001,000	220,200
	2.50%, due 3/25/51 (h)	1,926,640	282,237

Mortgage-Backed Securities Agency (Collateralized Mortgage Obligations) FNMA REMIC, Series 2021-95, Class Kl 2.50%, due 4/25/51 (h) REMIC, Series 2021-54, Class Hl 2.50%, due 6/25/51 (h) REMIC, Series 2021-85, Class Bl 3.00%, due 12/25/51 (h) REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (h) REMIC, Series 2020-10, Class DA 3.50%, due 3/25/60 FNMA, Strips (h) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS	 \$ 5,568,669 753,130 4,049,349 2,491,066 1,533,278 	\$ 753,863 89,523 657,64 485,410
FNMA REMIC, Series 2021-95, Class Kl 2.50%, due 4/25/51 (h) REMIC, Series 2021-54, Class Hl 2.50%, due 6/25/51 (h) REMIC, Series 2021-85, Class Bl 3.00%, due 12/25/51 (h) REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (h) REMIC, Series 2021-10, Class ID 3.50%, due 3/25/51 (h) REMIC, Series 2020-10, Class DA 3.50%, due 3/25/60 FNMA, Strips (h) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS	753,130 4,049,349 2,491,066	89,523 657,64
REMIC, Series 2021-95, Class KI 2.50%, due 4/25/51 (h) REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) REMIC, Series 2021-85, Class BI 3.00%, due 12/25/51 (h) REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (h) REMIC, Series 2021-0, Class DA 3.50%, due 3/25/60 FNMA, Strips (h) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS	753,130 4,049,349 2,491,066	89,523 657,64
2.50%, due 4/25/51 (h) REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) REMIC, Series 2021-85, Class BI 3.00%, due 12/25/51 (h) REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (h) REMIC, Series 2020-10, Class DA 3.50%, due 3/25/60 ENMA, Strips (h) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS	753,130 4,049,349 2,491,066	89,523 657,64
REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (h) REMIC, Series 2021-85, Class BI 3.00%, due 12/25/51 (h) REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (h) REMIC, Series 2020-10, Class DA 3.50%, due 3/25/60 FNMA, Strips (h) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS	753,130 4,049,349 2,491,066	89,523 657,64
2.50%, due 6/25/51 (h) REMIC, Series 2021-85, Class Bl 3.00%, due 12/25/51 (h) REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (h) REMIC, Series 2020-10, Class DA 3.50%, due 3/25/60 ENMA, Strips (h) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS	4,049,349 2,491,066	657,64
REMIC, Series 2021-85, Class BI 3.00%, due 12/25/51 (h) REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (h) REMIC, Series 2020-10, Class DA 3.50%, due 3/25/60 ENMA, Strips (h) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS	4,049,349 2,491,066	657,64
3.00%, due 12/25/51 (h) REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (h) REMIC, Series 2020-10, Class DA 3.50%, due 3/25/60 ENMA, Strips (h) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS	2,491,066	,
REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (h) REMIC, Series 2020-10, Class DA 3.50%, due 3/25/60 FNMA, Strips (h) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS	2,491,066	,
3.50%, due 3/25/51 (h) REMIC, Series 2020-10, Class DA 3.50%, due 3/25/60 ENMA, Strips (h) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS		485,410
REMIC, Series 2020-10, Class DA 3.50%, due 3/25/60 FNMA, Strips (h) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS		485,41
3.50%, due 3/25/60 FNMA, Strips (h) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS	1,533,278	
FNMA, Strips (h) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS	1,533,278	
REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS		1,396,050
1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS		
REMIC, Series 427, Class C77 2.50%, due 9/25/51 GNMA Series 2019-136, Class YS		
2.50%, due 9/25/51 GNMA Series 2019-136, Class YS	6,983,798	654,83
GNMA Series 2019-136, Class YS		
Series 2019-136, Class YS	4,548,751	660,979
(zero coupon) (1 Month SOFR + 2.716%), due 11/20/49 (b)(h)	654,757	7,22
Series 2020-1, Class YS		
(zero coupon) (1 Month SOFR + 2.716%), due 1/20/50 (b)(h)	3,728,428	45,08
Series 2020-129, Class SB		
(zero coupon) (1 Month SOFR + 3.086%), due 9/20/50 (b)(h)	5,253,821	70,82
Series 2021-97, Class SD		
(zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (b)(h)	11,780,034	139,66
Series 2021-158, Class SB		
(zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (b)(h)	3,946,962	112,81
Series 2021-205, Class DS		
(zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (b)(h)	9,142,848	117,020
Series 2021-213, Class ES		
(zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (b)(h)	12,402,131	82,32
Series 2022-19, Class SG		
(zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (b)(h)	7,132,724	57,018
Series 2022-24, Class SC		
(zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (b)(h)	48,103,504	320,960
Series 2022-121, Class SG		
(zero coupon) (SOFR 30A + 3.97%), due 7/20/52 (b)(h)	9,387,949	178,28
Series 2023-56		
(zero coupon), due 7/20/52	2,131,629	1,891,774
Series 2023-66, Class OQ		
(zero coupon), due 7/20/52	1,983,329	1,494,780
Series 2023-53	,,	, - , -
(zero coupon), due 4/20/53	929,635	734,820
Series 2020-34, Class SC	020,000	,
0.681% (1 Month SOFR + 5.936%), due 3/20/50 (b)(h)		
Series 2020-146, Class SA	2 301 997	243 83
0.931% (1 Month SOFR + 6.186%), due 10/20/50 (b)(h)	2,301,997	243,830

	Principal Amount	Val
ortgage-Backed Securities		
ency (Collateralized Mortgage Obligations)		
MA		
Series 2020-167, Class SN		
0.931% (1 Month SOFR + 6.186%), due 11/20/50 (b)(h)	\$ 1,432,254	\$ 164,74
Series 2021-179, Class SA		
0.931% (1 Month SOFR + 6.186%), due 11/20/50 (b)(h)	4,247,321	497,1
Series 2020-189, Class NS		
0.931% (1 Month SOFR + 6.186%), due 12/20/50 (b)(h)	4,565,206	563,9
Series 2020-189, Class SU		
0.931% (1 Month SOFR + 6.186%), due 12/20/50 (b)(h)	886,951	111,5
Series 2021-46, Class TS		
0.931% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)	2,072,204	246,8
Series 2021-57, Class SA		
0.931% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)	3,286,435	384,8
Series 2021-57, Class SD		
0.931% (1 Month SOFR + 6.186%), due 3/20/51 (b)(h)	4,322,321	502,5
Series 2021-96, Class NS		
0.931% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)	6,205,200	716,5
Series 2021-96, Class SN		
0.931% (1 Month SOFR + 6.186%), due 6/20/51 (b)(h)	3,673,091	409,8
Series 2021-122, Class HS		
0.931% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)	3,417,584	430,8
Series 2022-137, Class S		
0.931% (1 Month SOFR + 6.186%), due 7/20/51 (b)(h)	3,695,397	425,7
Series 2021-135, Class GS		
0.931% (1 Month SOFR + 6.186%), due 8/20/51 (b)(h)	7,122,476	842,4
Series 2021-96, Class JS	0,400,404	0.40
0.981% (1 Month SOFR + 6.236%), due 6/20/51 (b)(h)	3,496,121	346,7
Series 2020-166, Class CA	0.157.000	
1.00%, due 11/20/50	2,157,388	1,585,1
Series 2023-60, Class ES	0.075.044	0.050.4
1.063% (SOFR 30A + 11.20%), due 4/20/53 (b)	2,275,844	2,052,1
Series 2023-86, Class SE	0.740.050	240.0
1.582% (SOFR 30A + 6.65%), due 9/20/50 (b)(h) Series 2020-146, Class Ll	2,743,853	340,0
2.00%, due 10/20/50 (h)	7,113,923	775,9
Series 2021-41, Class FS	7,113,923	110,8
2.00% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)	4,355,240	415,4
Series 2020-166, Class IC	4,000,240	410,4
2.00%, due 11/20/50 (h)	1,418,855	143,7
Series 2020-176, Class Al	1,410,000	1-10,1
2.00%, due 11/20/50 (h)	8,292,823	818,9
Series 2020-185, Class Bl	0,202,020	010,0
2.00%, due 12/20/50 (h)	2,158,487	239,6
Series 2020-188	2,130,407	200,0
2.00%, due 12/20/50 (h)	3,301,039	336,6
Series 2021-30, Class HI	0,001,008	JJU,U

	Principal Amount	Value
Nortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
NMA		
Series 2021-57, Class Al		
2.00%, due 2/20/51 (h)	\$ 4,509,832	\$ 449,70
Series 2021-49, Class YI		
2.00%, due 3/20/51 (h)	647,476	69,99
Series 2021-205, Class GA		
2.00%, due 11/20/51	579,749	476,20
Series 2023-66, Class MP		
2.163% (SOFR 30A + 12.30%), due 5/20/53 (b)	2,212,719	2,045,53
Series 2021-97, Class IN		
2.50%, due 8/20/49 (h)	8,531,263	868,01
Series 2019-159, Class P		
2.50%, due 9/20/49	1,115,975	962,66
Series 2022-1, Class IA		
2.50%, due 6/20/50 (h)	756,977	100,30
Series 2020-122, Class IW		
2.50%, due 7/20/50 (h)	2,674,206	345,10
Series 2020-151, Class TI		
2.50%, due 10/20/50 (h)	2,494,969	324,51
Series 2021-56, Class FE		
2.50% (SOFR 30A + 0.20%), due 10/20/50 (b)(h)	4,278,362	496,77
Series 2020-173, Class El		
2.50%, due 11/20/50 (h)	2,799,909	378,45
Series 2021-1, Class Pl		
2.50%, due 12/20/50 (h)	1,301,897	165,59
Series 2021-137, Class HI		
2.50%, due 8/20/51 (h)	3,054,987	417,80
Series 2021-149, Class Cl		
2.50%, due 8/20/51 (h)	3,863,000	499,02
Series 2021-188		
2.50%, due 10/20/51 (h)	4,475,659	664,43
Series 2022-83		
2.50%, due 11/20/51 (h)	3,462,181	452,12
Series 2021-1, Class IT		
3.00%, due 1/20/51 (h)	4,342,399	642,20
Series 2021-74, Class HI	507.400	77.40
3.00%, due 4/20/51 (h)	537,103	77,18
Series 2021-97, Class FA	000 701	700.00
3.00% (SOFR 30A + 0.40%), due 6/20/51 (b)	932,731	783,28
Series 2021-98, Class IN	1 000 000	000.01
3.00%, due 6/20/51 (h)	1,680,060	290,31
Series 2022-207	0.400.005	
3.00%, due 8/20/51 (h)	3,190,095	485,50
Series 2021-158, Class NI	4.054.004	001.04
3.00%, due 9/20/51 (h)	4,654,224	691,64
Series 2021-177, Class IM	0.000.400	400 74
3.00%, due 10/20/51 (h)	2,986,463	400,71

ONMA Series 2023-19, Class Cl 3.0%, due 11/20/51 (f) \$ 3,874,332 \$ 550,863 Series 2023-63, Class MA 3,50%, due 5/20/50 1,579,805 1,429,980 Series 2021-146, Class IN 3,115,506 487,029 51,831,891 Commercial Mortgage Loans (Collateralized Mortgage Obligations) 10.0% EMUL 487,029 51,831,891 Commercial Mortgage Securities Trust (a)(b) Series 2022-PKLX, Class E 9,349% (1 Month SOFR + 4.127%), due 1/15/39 1,095,000 1,047,601 Series 2022-PKLX, Class F 1,095,000 1,047,601 1,568,357 Baydwic Ommercial Asset Trust (a)(b) Series 2022-PKLX, Class F 1,650,000 1,568,357 Baydwic Commercial Asset Trust (a)(b) Series 2005-3A, Class A1 5,725% (1 Month SOFR + 0.594%), due 11/25/35 662,151 599,593 Series 2005-4A, Class A1 5,737% (1 Month SOFR + 0.594%), due 3/15/37 7,670 683,131 Series 2018-TALL, Class A 6,141% (1 Month SOFR + 0.594%), due 3/15/37 750,000 683,131 Series 2018-TALL, Class A 1,073,880 8 6,394 (1 Month SOFR + 0.594%), due 3/15/37 750,000 683,131 Series 2020			
Mortagese Doligations) Solinal 2023-10, Class Cl 3.00%, dud 11/2051 (h) \$ 3,874,332 \$ 500,863 Solinal 2023-10, Class Cl 1,579,406 1,429,480 Solinal 2023-10, Class Cl 1,579,406 1,429,480 Solinal 2023-10, Class MA 3,115,506 487,029 Solinal Wortages Coars (Collateratized Mortages Obligations) 10.0% 487,029 51,831,891 Commercial Mortages Coars (Collateratized Mortages Obligations) 10.0% Solinal Mortages Coars (Collateratized Mortages Obligations) 10.0% Mortages Coars (Collateratized Mortages Obligations) 10.0% Solinal Mortages Coars (Collateratized Mortages Obligations) 10.0% Mortages Coars (Collateratized Mortages Obligations) 10.0% Solina Mortages Coars (Collateratized Mortages Obligations) 10.0% Mortages Coars (Collateratized Mortages Obligations) 10.0% Solina Mortages Coars (Collateratized Mortages Obligations) 10.0% Solina Mortages Coars (Collateratized Mortages Obligations) 10.0% Solina Mortages Coars (Collateratized Mortages Obligations) 10.0% Solina Mortages Coars (Collateratized Mortages Obligations) 10.0% Solina Mortages Coars (Collateratize			Value
Agency (Lotateralized Mortgage Obligations) SMAR Sanias 2023-19, Obass O 3.00%, due 11/20/51 (h) \$ 3.874, 332 \$ 500, 883 550, 883 Sanias 2023-63, Obass O 1.579, 805 1, 429, 980 51, 839, 802 51, 839, 803 51, 839, 80	Mortgage-Backed Securities		
Series 2023-19, Class Cl 3.00%, due 11/20/51 (b) \$ 0.50%, due 5720/50 \$ 1,479,980 Series 2023-63, Class MA 3.50%, due 5720/50 1,579,805 1,429,980 Series 2023-1146, Class M 3.115.506 447,029 Series 2021-146, Class M 3.115.506 447,029 Series 2022-1146, Class M 3.115.506 447,029 Series 2022-0KUX, Class E 9.3499, (1 Morth 2006, Southlis Trust (a)(b) 1.047,601 Series 2022-0KUX, Class E 9.3499, (1 Morth 2007, Southlis Trust (a)(b) 1.047,601 Series 2022-0KUX, Class E 9.3499, (1 Morth SOFF + 4.457%), due 1/15/39 1.606,000 1.607,601 Series 2003-24, Class A1 5.737% (1 Morth SOFF + 0.459%), due 1/15/39 662,151 569,563 Series 2013-24, Class A1 5.737% (1 Morth SOFF + 0.459%), due 3/15/37 560,000 1.073,890 Series 2013-24, Class A1 5.737% (1 Morth SOFF + 0.459%), due 3/15/37 760,000 683,131 Series 2013-14, Class A1 5.737% (1 Morth SOFF + 0.459%), due 3/15/37 760,000 1.073,890 Series 2014-01, Class B 1.270,000 1.083,811 574,811 Series 2014-01, Class D 1.400,000<	Agency (Collateralized Mortgage Obligations)		
3.00%, dua 11/20/51 (h) \$ 3.474,332 \$ 550,863 Sories 2023-83, Gass MA	GNMA		
Series 2023-63, Class NA 1.579,005 1.429,980 350%, due 520/51 (b) 1.579,005 1.429,980 350%, due 8/20/51 (b) 1.579,005 447,029 51833,1281 1.579,005 1.429,980 Commercial Mortgage Loans (Collateralized Mortgage Obligations) 10.0% 5 5 EMALL Commercial Mortgage Securities Trust (a)(b) 5 5 5 Series 2022-DKLX, Class F 1.995,000 1.047,601 Series 2022-DKLX, Class F 1.050,000 1.047,601 Series 2022-DKLX, Class F 5 5 10.179,961 (Month SOFF + 4.197,96), due 11/15/39 1.050,000 1.068,000 Series 2005-3A, Class A1 5 5 599,593 Series 2006-4A, Class A1 5 7,675 5 Series 2018-TALL, Class A 7 5 7,675 Series 2018-TALL, Class A 1 7,102 1,073,890 Series 2018-TALL, Class A 1 7,175,000 1,073,890 Series 2018-TALL, Class A 1 1,295,000 1,073,890 Series 2019-VUC, Qlass B 1,200,000	Series 2023-19, Class Cl		
Series 2023-63, Class NA 1.579,005 1.429,980 350%, due 520/51 (b) 1.579,005 1.429,980 350%, due 8/20/51 (b) 1.579,005 447,029 51833,1281 1.579,005 1.429,980 Commercial Mortgage Loans (Collateralized Mortgage Obligations) 10.0% 5 5 EMALL Commercial Mortgage Securities Trust (a)(b) 5 5 5 Series 2022-DKLX, Class F 1.995,000 1.047,601 Series 2022-DKLX, Class F 1.050,000 1.047,601 Series 2022-DKLX, Class F 5 5 10.179,961 (Month SOFF + 4.197,96), due 11/15/39 1.050,000 1.068,000 Series 2005-3A, Class A1 5 5 599,593 Series 2006-4A, Class A1 5 7,675 5 Series 2018-TALL, Class A 7 5 7,675 Series 2018-TALL, Class A 1 7,102 1,073,890 Series 2018-TALL, Class A 1 7,175,000 1,073,890 Series 2018-TALL, Class A 1 1,295,000 1,073,890 Series 2019-VUC, Qlass B 1,200,000	3.00%, due 11/20/51 (h)	\$ 3,874,332	\$ 550,863
Series 2021-146, Class IN	Series 2023-63, Class MA		
3.50%, due 8/20/51 (p) 3,115,506 487/029 Schwarten Mortgage Loans (Collsteralized Mortgage Obligations) 10.0% 3484,00% 3484,00% Series 2022-DKLX, Class E 9.3489,41 Month SOFR + 4.1278), due 1/15/39 1,095,000 1,047,601 Series 2022-DKLX, Class E 9.3489,41 Month SOFR + 4.1278), due 1/15/39 1,600,000 1,047,601 Series 2022-DKLX, Class E 9.3489,41 Month SOFR + 4.1278/h, due 1/125/39 1,650,000 1,568,357 Baylew Commercial Asset Trust (a)(h) 57.378 (1 Month SOFR + 0.594%), due 1/125/35 662,151 599,593 Series 2005-AK, Class A1 5.7378 (1 Month SOFR + 0.594%), due 1/125/36 662,151 599,593 Series 2016-TALL, Class A 63.315 7,675 7675 Series 2016-TALL, Class B 63.315 7,675 Sarde Mortgage Trust (a)(h) 3414 (1 Month SOFR + 0.594%), due 3/15/37 75,000 683,131 Series 2020-WW, Class C 3549%, due 3/15/37 75,000 683,131 Series 2020-WW, Class C 3549%, due 3/15/37 75,000 797,402 Series 2020-WW, Class C 3549%, due 3/15/37 1,016,83,41 3448, due 3/944 (1) 1,060,83,41	3.50%, due 5/20/50	1,579,805	1,429,980
Starsbard 51,831,891 Commercial Mortgage Loans (Collatoralized Mortgage Obligations) 10.0% Series 2022-DKLX, Class E 9 Sarsbard, Month SOFH + 4,12%), due 1/15/39 1,095,000 1,047,601 Series 2022-DKLX, Class F 1 1,095,000 1,668,357 Bydy (Month SOFH + 4, 1957%), due 1/15/39 1,650,000 1,568,357 Bydyew Commercial Asset Trust (a)(b) 5 5 599,593 Series 2005-3A, Class A1 5 5 599,593 Series 2006-4A, Class A1 5 5 599,593 Series 2006-4A, Class A1 5 5 599,593 Series 2006-4A, Class A1 5 5 5 Series 2016-7ALL Class A 662,151 599,593 Series 2016-7ALL Class A 7 7 5 Series 2016-7ALL Class B 6 3 6 Series 2016-7ALL Class B 1,295,000 1,073,890 Series 2020-WV3, Class B 3 3 3 Series 2020-WV3, Class B 1,270,000 1,668,341 Series 2020-WV3, Class B 3 <td< td=""><td>Series 2021-146, Class IN</td><td></td><td></td></td<>	Series 2021-146, Class IN		
Commercial Mortgage Loans (Collateralized Mortgage Obligations) 10.0% BAMLL Commercial Mortgage Securities Trust (a)(b) Series 2022-DRLX, Class E 93-49% (I Month SOFR + 4.127%), due 1/15/39 10.179% (I Month SOFR + 4.957%), due 1/15/39 Baywiew Commercial Asset Trust (a)(b) Series 2022-DRLX, Class F 5/72% (I Month SOFR + 4.957%), due 1/125/36 Series 2005-AR, Class A1 5/73% (I Month SOFR + 0.594%), due 11/25/36 Series 2005-AR, Class A1 5/73% (I Month SOFR + 0.594%), due 11/25/36 Series 2005-AR, Class A1 5/73% (I Month SOFR + 0.594%), due 11/25/37 Series 2016-TALL, Class A 6.111% (I Month SOFR + 0.194%), due 3/15/37 Series 2018-TALL, Class A 6.114% (I Month SOFR + 0.194%), due 3/15/37 Series 2020-WU2, Class C Series 2020-WU2, Class C 3.544%, due 3/9/44 () Series 2020-WU2, Class C	3.50%, due 8/20/51 (h)	3,115,506	487,029
BAMLL Commercial Mortgage Securities Trust (a)(b) Series 2022-0KLX, Class F 9.349% (f Month SOFR + 4.127%), due 1/15/39 10.179% (1 Month SOFR + 4.127%), due 1/15/39 Bayekord Commercial Asset Trust (a)(b) Series 2002-0KLX, Class A 5.728% (f Month SOFR + 4.059%), due 11/25/35 Series 2005-3A, Class A1 5.732% (f Month SOFR + 0.639%), due 11/25/35 Series 2006-4A, Class A1 5.732% (f Month SOFR + 0.639%), due 11/25/36 Series 2006-4A, Class A1 5.732% (f Month SOFR + 0.639%), due 11/25/36 Series 2006-4A, Class A1 Series 2018-TALL, Class A 6.141% (f Month SOFR + 0.199%), due 3/15/37 Series 2018-TALL, Class B 6.141% (f Month SOFR + 1.168%), due 3/15/37 Series 2018-TALL, Class B Commercial Mortgage Trust (a) Series 2018-TALL, Class B Series 2018-TALL, Class B Series 2018-TALL, Class B Series 2018-TALL, Class B Series 2018-TALL, Class D Series 2019-VIV2, Class D 3.544%, due 3/9/44 (f) Series 2019-VIV3, Class B Series 2019-VIV3, Class B 3.649%, due 3/144 (f) <			51,831,891
BAMLL Commercial Mortgage Securities Trust (a)(b) Series 2022-0KLX, Class F 9.349% (f Month SOFR + 4.127%), due 1/15/39 10.179% (1 Month SOFR + 4.127%), due 1/15/39 Bayekord Commercial Asset Trust (a)(b) Series 2002-0KLX, Class A 5.728% (f Month SOFR + 4.059%), due 11/25/35 Series 2005-3A, Class A1 5.732% (f Month SOFR + 0.639%), due 11/25/35 Series 2006-4A, Class A1 5.732% (f Month SOFR + 0.639%), due 11/25/36 Series 2006-4A, Class A1 5.732% (f Month SOFR + 0.639%), due 11/25/36 Series 2006-4A, Class A1 Series 2018-TALL, Class A 6.141% (f Month SOFR + 0.199%), due 3/15/37 Series 2018-TALL, Class B 6.141% (f Month SOFR + 1.168%), due 3/15/37 Series 2018-TALL, Class B Commercial Mortgage Trust (a) Series 2018-TALL, Class B Series 2018-TALL, Class B Series 2018-TALL, Class B Series 2018-TALL, Class B Series 2018-TALL, Class D Series 2019-VIV2, Class D 3.544%, due 3/9/44 (f) Series 2019-VIV3, Class B Series 2019-VIV3, Class B 3.649%, due 3/144 (f) <	Commercial Mortgage Loans (Collateralized Mortgage Obligations) 10.0%		
Series 2022-DRLX, Class E 1,095,000 1,077,001 9.349% (1 Month SOFR + 4.927%), due 1/15/39 1,050,000 1,568,357 Bayriew Commercial Asset Trust (a)(b) 5 5 Series 2025-3A, Class A1 5 599,593 Series 2005-3A, Class A1 5 599,593 Series 2006-4A, Class A1 8,315 7,675 BCMM Montgace Trust (a)(b) 8,315 7,675 Series 2018-TALL, Class A 6,3141% (1 Month SOFR + 0.939%), due 3/15/37 750,000 683,131 Series 2018-TALL, Class B 6,33% (1 Month SOFR + 1.969%), due 3/15/37 1,295,000 1,073,800 Series 2018-TALL, Class B 5,345%, due 3/9/44 (0 1,275,000 797,402 Series 2020-WA, Class C 3,545%, due 3/9/44 (0 1,270,000 1,068,341 Series 2020-WA, Class D 3,545%, due 3/9/44 (0 1,270,000 1,055,143 Series 2020-WA, Class D 3,545%, due 3/1/44 (0 1,960,000 1,555,143 Series 2020-WA, Class D 3,545%, due 3/1/44 (0 1,960,000 1,555,143 Series 2019-0C11, Class D 3,696, due 12/9/41 1,450,000 1,576,51,43 <td></td> <td></td> <td></td>			
9.349% (1 Month SOFR + 4.127%), due 1/15/39 1,047,601 Series 2022-DLX, Class F 1,650,000 1,566,357 Do,179% (1 Month SOFR + 4.957%), due 1/125/35 662,151 599,593 Series 2005-4A, Class A1 612,151 599,593 Series 2005-4A, Class A1 612,151 599,593 Series 2006-4A, Class A1 7,675 80,000 622,151 599,593 Series 2016-4A, Class A1 7,675 80,000 633,131 57,67% 760,000 683,131 Series 2018-TALL, Class B 6,39% (1 Month SOFR + 0.919%), due 3/15/37 750,000 683,131 568,200 7,77,402 Series 2018-TALL, Class B 6,39% (1 Month SOFR + 1.168%), due 3/15/37 7,675,000 1,078,000 1,078,000 Series 2020-WV2, Class C 3,542%, due 3/9/44 () 1,270,000 1,068,341 564,864,000 1,565,143 564,864,000 1,565,143 564,864,000 1,565,143 564,864,000 1,565,143 564,864,000 1,565,143 564,864,000 1,565,143 564,864,000 1,565,143 564,864,000 1,565,143 564,864,000 1,565,143 564,864,000 1,565,143 564,864,000 1,565,143 564,86,000 <			
Series 2022-DKUX, Class F 1,650,000 1,568,357 Baylew Commercial Asset Trust (a)(b) 5 5 599,593 5 599,593 599,593 561,510 599,593 599,593 561,520,610,110,112,573 599,593 561,520,610,110,112,573 599,593 561,520,610,110,112,573 662,151 599,593 57,57% (1 Month SOFR + 0.59%), due 12/25/36 83,315 7,675 599,593 57,57% (1 Month SOFR + 0.59%), due 12/25/36 83,315 7,675 599,593 57,57% (1 Month SOFR + 0.59%), due 12/25/36 83,315 7,675 599,593 57,57% (1 Month SOFR + 0.59%), due 12/25/36 83,315 7,675 599,593 57,57% (1 Month SOFR + 0.59%), due 11/25/37 83,315 7,675 599,593 51,515 599,593 51,515,513 599,593 51,517,519 599,593 51,517,519 599,593 51,517,313 51,517,313 51,517,313 51,514,313 51,514,313 51,514,313 51,514,313 51,514,313 51,514,313 51,514,313 51,514,313 51,514,313 51,514,313 51,514,313 51,514,313 51,514,313 51,514,313 51,514,313 51,514,313 51,514,313		1.095.000	1.047.601
10.179% (1 Month SOFR + 4.957%), due 1/15/39 1,650,000 1,568,357 Bayview Commercial Asset Trust (a)(b) 5 Series 2005-3A, Class A1 5 5.732% (1 Month SOFR + 0.594%), due 11/25/35 662,151 599,593 Series 2006-4A, Class A1 8,315 7,675 5.732% (1 Month SOFR + 0.594%), due 12/25/36 8,315 7,675 BBCMS Mortgage Trust (a)(b) 8 8 7 Series 2018-TALL, Class A 7 750,000 683,131 Series 2018-TALL, Class B 7 7 750,000 1,073,890 RC Commercial Mortgage Trust (a) 2 7 7 7 Series 2018-TALL, Class B 7 <td></td> <td>,</td> <td>, - ,</td>		,	, - ,
Baylew Commercial Asset Trust (a)(b) Series 2005-3A, Class A1 5.732% (1 Month SOFR + 0.594%), due 11/25/35 Series 2016-4A, Class A1 5.757% (1 Month SOFR + 0.595%), due 12/25/36 B8/MS Mortgage Trust (a)(b) Series 2016-TALL, Class A 6.141% (1 Month SOFR + 0.919%), due 3/15/37 Series 2016-TALL, Class A 6.141% (1 Month SOFR + 0.919%), due 3/15/37 Series 2016-TALL, Class B 6.39% (1 Month SOFR + 1.168%), due 3/15/37 Series 2016-TALL, Class B 8.39% (1 Month SOFR + 1.168%), due 3/15/37 Series 2010-TALL, Class B 3.542%, due 3/9/44 (0) Series 2020-IVI2, Class C 3.542%, due 3/9/44 (0) Series 2020-IVI2, Class D 3.543%, due 3/9/44 (0) Series 2020-IVI2, Class D 3.544%, due 3/9/44 (0) Series 2020-IVI2, Class C 3.544%, due 3/11/44 (0) Series 2010-OC11, Class B Series 2010-OC11, Class B 3.695%, due 12/9/41 Series 2010-OC11, Class C 3.865%, due 12/9/41 Series 2010-OC11, Class C 3.845%, due 12/9/41 Series 2010-OC11, Class C 3.845%, due 12/9/41 Series 2010-OC11, Class C 3.845%, due 12/9/41 (0) Series 2010-OC11, Class C 3.844%, due 12/9/41 (0) Series 2010-OC11, Class C Series		1.650.000	1.568.357
Series 2005-3A, Class A1 5.732% (1 Month SOFR + 0.594%), due 11/25/35 562,151 559,593 Series 2006-4A, Class A1 6.757% (1 Month SOFR + 0.459%), due 12/25/36 8,315 7,675 BC/TSM (1 Month SOFR + 0.459%), due 12/25/36 8,315 7,675 BC/MS Mortgage Trust (a)(b) 5eries 2018-TALL, Class A 6.141% (1 Month SOFR + 0.919%), due 3/15/37 750,000 683,131 Bcries 2018-TALL, Class B 6.39% (1 Month SOFR + 1.168%), due 3/15/37 1.295,000 1,073,890 Series 2020-VIV2, Class C 5.425%, due 3/9/44 (0 975,000 797,402 Series 2020-VIV2, Class B 3.544%, due 3/9/44 (0 1,270,000 1,068,341 Series 2020-VIV3, Class B 3.544%, due 3/9/44 (0) 1,270,000 1,555,143 Series 2020-VIV3, Class D 3.549%, due 3/14/4 (0) 1,260,000 1,555,143 Series 2020-VIV3, Class D 1,960,000 1,555,143 Series 201-VOLT, Class D 3.549%, due 12/9/41 (0) 2,5000 1,668,341 Series 2019-OC11, Class C 3.405%, due 12/9/41 1,450,000 1,384,629 Series 2019-OC11, Class D 3.445%, due 12/9/41 (0) 3,475,000 2,786,572		,	, ,
5.732% (1 Month SOFR + 0.594%), due 11/25/35 662,151 599,593 Series 2006-AA, Class A1 7.775 5.775 (1 Month SOFR + 0.459%), due 12/25/36 8,315 7.775 BBCMS Mortgage Trust (a)(b) 8 7 6 Series 2018-TALL, Class A 750,000 683,131 Series 2018-TALL, Class B 750,000 683,131 Series 2018-TALL, Class B 1,295,000 1,073,890 Series 2018-TALL, Class B 750,000 797,402 Series 2020-VIV2, Class C 3,542%, due 3/9/44 () 975,000 797,402 Series 2020-VIV2, Class B 1,270,000 1,555,143 Series 2020-VIV2, Class D 1,295,000 1,555,143 Series 2020-VIV2, Class D 1,450,000 1,555,143 Series 2020-VIV2, Class D 1,450,000 1,384,629 Strust (a) 1,450,000 1,384,629 Series 2019-0C11, Class D 205,000 176,763 Series 2019-0C11, Class D 3,845%, due 12/9/41 1,145,000 97,109 Series 2019-0C11, Class D 3,944%, due 12/9/41 () 3,475,000 2,786,572 Series 2019-0C11, Class C 3,944%, due 12/9/41 ()			
Series 2006-4A, Class A1 5.757% (1 Month SOFR + 0.459%), due 12/25/36 8,315 7,675 BBCMS Mortgage Trust (a)(b) Series 2018-TALL, Class A 5.141% (1 Month SOFR + 0.919%), due 3/15/37 750,000 6.83,131 Series 2018-TALL, Class B 750,000 1.073,890 BCMS Morth SOFR + 1.168%), due 3/15/37 1.095,000 1.073,890 Series 2018-TALL, Class B 1.295,000 1.073,890 Series 2020-WV2, Class C 3.542%, due 3/9/44 (i) 975,000 797,402 Series 2020-WV3, Class B 3.544%, due 3/9/44 (i) 1.270,000 1.068,341 Series 2020-WV3, Class B 1.960,000 1.555,143 Series 2020-WV3, Class D 1.960,000 1.384 629 Series 2020-WU3, Class D 1.960,000 1.384 629 Series 2019-OC11, Class D 1.450,000 1.384 629 Series 2019-OC11, Class C 3.856%, due 12/9/41 1.045,000 176,763 Series 2019-OC11, Class D 3.845%, due 12/9/41 (i) 865,000 721,903 Series 2019-OC11, Class C 3.944%, due 12/9/41 (i) 865,000 721,903 Series 2019-OC11, Class E 3.944%, d		662,151	599,593
5.757% (1 Month SOFR + 0.459%), due 12/25/36 8,315 7,675 BBCMS Mortgage Trust (a)(b) 8 8 8 6.141% (1 Month SOFR + 0.919%), due 3/15/37 750,000 683,131 6.39% (1 Month SOFR + 1.168%), due 3/15/37 1,295,000 1,073,890 BX Commercial Mortgage Trust (a) 975,000 797,402 Series 2020-VIV2, Class C 3.542%, due 3/9/44 (0) 975,000 1,068,341 Series 2020-VIV3, Class D 1,270,000 1,068,341 Series 2020-VIV3, Class D 1,270,000 1,068,341 Series 2020-VIV3, Class D 1,960,000 1,555,143 Series 2020-VIVA, Class D 1,960,000 1,555,143 Series 2021-VICI, Class D 6.986% (1 Month SOFF + 1.764%), due 9/15/36 (b) 1,450,000 1,384,629 BX Trust (a) 205,000 176,763 205,000 176,763 Series 2019-OC11, Class B 205,000 176,763 205,000 176,763 Series 2019-OC11, Class C 3.845%, due 12/9/41 (0) 865,000 721,903 Series 2019-OC11, Class C 3.944%, due 12/9/41 (0) 865,000 721,903 Series 2019-OC11, Class C 3.944%, due 12/9/41 (0) <			,
BBCMS Mortgage Trust (a)(b) Series 2018-TALL, Class A 6.141% (1 Month SOFR + 0.919%), due 3/15/37 750,000 6.683,131 Series 2018-TALL, Class B - - 6.39% (1 Month SOFR + 1.168%), due 3/15/37 1,295,000 1,073,890 EX Commercial Mortgage Trust (a) - - Series 2020-VIV2, Class C - - 3.542%, due 3/9/44 (0 979,7000 1,068,341 Series 2020-VIV3, Class B - - 3.544%, due 3/9/44 (0 1,270,000 1,068,341 Series 2020-VIV3, Class B - - 3.544%, due 3/11/44 (0 1,960,000 1,555,143 Series 2021-VIVL, Class D - - 3.646%, due 3/11/44 (0 1,960,000 1,555,143 Series 2021-VUCL, Class D - - 3.666%, due 12/9/41 205,000 1,767,63 Series 2019-OC11, Class B - - 3.666%, due 12/9/41 205,000 176,763 Series 2019-OC11, Class D - - 3.944%, due 12/9/41 (0) 865,000 721,903		8,315	7,675
Series 2018-TALL, Class A 750,000 6683,131 6.141% (1 Month SOFR + 0.919%), due 3/15/37 750,000 1,073,890 6.39% (1 Month SOFR + 1.168%), due 3/15/37 1,295,000 1,073,890 BX Commercial Mortgage Trust (a) 5 5 Series 2020-VIV2, Class B 975,000 797,402 3.542%, due 3/9/44 () 975,000 1,068,341 Series 2020-VIV2, Class B 1,270,000 1,068,341 Series 2020-VIV2, Class D 1,260,000 1,555,143 Series 2020-VIV2, Class D 1,450,000 1,555,143 Series 2011-VOLT, Class D 1,450,000 1,384,629 EXTrust (a) 205,000 176,763 Series 2019-OC11, Class B 205,000 176,763 3.665%, due 12/9/41 0,450,000 1,384,629 Series 2019-OC11, Class C 3,344%, due 12/9/41 () 978,167 Series 2019-OC11, Class C 3,344%, due 12/9/41 () 865,000 721,903 Series 2019-OC11, Class C 3,344%, due 12/9/41 () 2,786,572 5878,2023-LFE, Class C 5878,2023-LFE, Class C 5878,2023-LFE, Class C 5878, due 2/15/28	BBCMS Mortgage Trust (a)(b)		
Series 2018-TALL, Class B 1,295,000 1,073,890 EX Commercial Mortgage Trust (a) 975,000 797,402 Series 2020-VIV2, Class C 975,000 797,402 Series 2020-VIV3, Class B 1,270,000 1,068,341 Series 2020-VIV4, Class D 1,270,000 1,068,341 Series 2020-VIV4, Class D 1,960,000 1,555,143 Series 2021-VOLT, Class D 1,450,000 1,384,629 BX Trust (a) 1,450,000 1,384,629 Series 2019-0C11, Class B 205,000 176,763 Series 2019-0C11, Class C 1,145,000 978,107 Series 2019-0C11, Class C 1,145,000 721,903 Series 2019-0C11, Class C 3,3456%, due 12/9/41 975,000 721,903 Series 2019-0C11, Class C 3,344%, due 12/9/41 (0) 3,475,000 721,903 Series 2019-0C11, Class C 3,344%, due 12/9/41 (0) 3,475,000 721,903 Series 2019-0C11, Class C 5,884%, due 12/9/41 (0) 3,475,000 2,786,72 Series 2019-0C11, Class C 5,884%, due 12/9/41 (0) 3,475,000 2,786,72 <	Series 2018-TALL, Class A		
6.39% (1 Month SOFR + 1.168%), due 3/15/37 1,295,000 1,073,890 EX Commercial Mortgage Trust (a) 975,000 797,402 Series 2020-VIV2, Class C 975,000 797,402 Series 2020-VIV2, Class B 1,270,000 1,068,341 Series 2020-VIVA, Class D 1,270,000 1,068,341 Series 2020-VIVA, Class D 1,960,000 1,555,143 Series 2021-VULT, Class D 1,960,000 1,555,143 Series 201-VOLT, Class D 1,450,000 1,384,629 EX Trust (a) 205,000 176,763 Series 2019-0C11, Class B 205,000 176,763 Series 2019-0C11, Class C 3.365%, due 12/9/41 978,167 Series 2019-0C11, Class C 3.365%, due 12/9/41 978,167 Series 2019-0C11, Class C 3.365%, due 12/9/41 978,167 Series 2019-0C11, Class C 3.394%, due 12/9/41 978,167 Series 2019-0C11, Class C 3.394%, due 12/9/41 3.475,000 2.786,572 Series 2019-0C11, Class E 3.944%, due 12/9/41 3.475,000 2.786,572 Series 2023-LIFE, Class C 5.084%, due 2/15/28 500,000 474,152 Series 2021-LIFE,	6.141% (1 Month SOFR + 0.919%), due 3/15/37	750,000	683,131
BX Commercial Mortgage Trust (a) Series 2020-VIV2, Class C 3.542%, due 3/9/44 (i) 975,000 Series 2020-VIV3, Class B 3.544%, due 3/9/44 (i) 1,270,000 3.544%, due 3/9/44 (i) 1,270,000 Series 2020-VIV3, Class D 1 3.549%, due 3/11/44 (i) 1,960,000 1,555,143 Series 2021-VIUT, Class D 1 1,360,000 1,555,143 Series 2021-VOLT, Class D 1,450,000 1,384,629 BX Trust (a) 1,450,000 1,384,629 BX Trust (a) 205,000 176,763 Series 2019-OC11, Class B 205,000 176,763 Series 2019-OC11, Class C 1 1,145,000 978,167 Series 2019-OC11, Class D 3.549%, due 12/9/41 978,167 1,145,000 972,190 Series 2019-OC11, Class D 3.549%, due 12/9/41 (i) 865,000 721,903 Series 2019-OC11, Class E 3.944%, due 12/9/41 (i) 3,475,000 2,786,572 Series 2023-LIFE, Class C 5.884%, due 2/15/28 500,000 474,152 Series 2023-LIFE, Class A 500,000 474,152 Series 2021-LIFKML, Class A	Series 2018-TALL, Class B		
Series 2020-VIV2, Class C 3.542%, due 3/9/44 (i) 975,000 797,402 Series 2020-VIV3, Class B 1,270,000 1,068,341 Series 2020-VIVA, Class D 1,960,000 1,555,143 Series 2021-VOLT, Class D 1,960,000 1,555,143 Series 2021-VOLT, Class D 1,450,000 1,384,629 BX Trust (a) 205,000 1,384,629 Series 2019-OC11, Class B 205,000 176,763 Series 2019-OC11, Class C 3,865%, due 12/9/41 978,100 978,167 Series 2019-OC11, Class D 1,145,000 978,167 Series 2019-OC11, Class D 3,865%, due 12/9/41 978,167 Series 2019-OC11, Class D 3,944%, due 12/9/41 (i) 978,167 Series 2019-OC11, Class D 3,944%, due 12/9/41 (i) 2,786,572 Series 2019-OC11, Class E 3,944%, due 12/9/41 (i) 3,475,000 2,786,572 Series 2023-LIFE, Class C 5,884%, due 2/15/28 500,000 474,152 Series 2021-MFM1, Class A 500,000 474,152	6.39% (1 Month SOFR + 1.168%), due 3/15/37	1,295,000	1,073,890
3.542%, due 3/9/44 (i) 975,000 797,402 Series 2020-VIV3, Class B 1,270,000 1,068,341 Series 2020-VIVA, Class D 1,960,000 1,555,143 Series 2021-VOLT, Class D 1,450,000 1,384,629 BX Trust (a) 1,450,000 1,384,629 Series 2019-0C11, Class B 205,000 176,763 Series 2019-0C11, Class C 205,000 176,763 Series 2019-0C11, Class C 1,145,000 978,167 Series 2019-0C11, Class D 1,145,000 721,903 Series 2019-0C11, Class C 3,856%, due 12/9/41 978,167 Series 2019-0C11, Class D 21,903 565,000 721,903 Series 2019-0C11, Class D 3,944%, due 12/9/41 (i) 865,000 721,903 Series 2019-0C11, Class E 3,944%, due 12/9/41 (i) 3,475,000 2,786,572 Series 2023-LIFE, Class C 5384%, due 2/15/28 500,000 474,152 Saeries 2012-MFM1, Class A 500,000 474,152	BX Commercial Mortgage Trust (a)		
Series 2020-VIV3, Class B 3.544%, due 3/9/44 (i) 1,270,000 1,068,341 Series 2020-VIVA, Class D 1,960,000 1,555,143 3.549%, due 3/11/44 (i) 1,960,000 1,555,143 Series 2021-VOLT, Class D 1,450,000 1,384,629 6.986% (1 Month SOFR + 1.764%), due 9/15/36 (b) 1,450,000 1,384,629 BX Trust (a) 205,000 176,763 Series 2019-0C11, Class B 3.605%, due 12/9/41 205,000 176,763 Series 2019-0C11, Class C 3.856%, due 12/9/41 978,167 Series 2019-0C11, Class D 3.944%, due 12/9/41 (i) 978,167 Series 2019-0C11, Class E 3.944%, due 12/9/41 (i) 3.675,000 721,903 Series 2019-0C11, Class E 3.944%, due 12/9/41 (i) 3.475,000 2,786,572 Series 2023-LIFE, Class C 5.00,000 474,152 Series 2023-LIFE, Class A 500,000 474,152 Series 2021-MFM1, Class A 500,000 474,152	Series 2020-VIV2, Class C		
3.544%, due 3/9/44 (i) 1,270,000 1,068,341 Series 2020-VIVA, Class D 1,960,000 1,555,143 Series 2021-VOLT, Class D 1,450,000 1,384,629 6.986% (1 Month SOFR + 1.764%), due 9/15/36 (b) 1,450,000 1,384,629 BX Trust (a) 205,000 176,763 Series 2019-0C11, Class B 205,000 176,763 Series 2019-0C11, Class C 3.856%, due 12/9/41 978,167 Series 2019-0C11, Class D 3.944%, due 12/9/41 (i) 978,167 Series 2019-0C11, Class D 3.944%, due 12/9/41 (i) 365,000 721,903 Series 2019-0C11, Class E 3.944%, due 12/9/41 (i) 3,475,000 2,786,572 Series 2023-LIFE, Class C 500,000 474,152 Series 2023-LIFE, Class A 500,000 474,152	3.542%, due 3/9/44 (i)	975,000	797,402
Series 2020-VIVA, Class D 3.549%, due 3/11/44 (i) 1,960,000 1,555,143 Series 2021-VOLT, Class D 1,450,000 1,384,629 6.986% (1 Month SOFR + 1.764%), due 9/15/36 (b) 1,450,000 1,384,629 BX Trust (a) 205,000 176,763 Series 2019-0C11, Class B 205,000 176,763 Series 2019-0C11, Class C 3.605%, due 12/9/41 205,000 176,763 Series 2019-0C11, Class C 1,145,000 978,167 Series 2019-0C11, Class D 3.944%, due 12/9/41 (i) 865,000 721,903 Series 2019-0C11, Class E 3.944%, due 12/9/41 (i) 3,475,000 2,786,572 Series 2023-LIFE, Class C 5.884%, due 2/15/28 500,000 474,152 Series 2023-LIFE, Class A 500,000 474,152	Series 2020-VIV3, Class B		
3.549%, due 3/11/44 (i) 1,960,000 1,555,143 Series 2021-VOLT, Class D 1 1,450,000 1,384,629 6.986% (1 Month SOFR + 1.764%), due 9/15/36 (b) 1,450,000 1,384,629 BX Trust (a) 205,000 176,763 Series 2019-0C11, Class B 205,000 176,763 Series 2019-0C11, Class C 205,000 176,763 Series 2019-0C11, Class C 3 1,145,000 978,167 Series 2019-0C11, Class D 1,145,000 978,167 Series 2019-0C11, Class D 3 3 3,944%, due 12/9/41 (i) 865,000 721,903 Series 2019-0C11, Class E 3 3,944%, due 12/9/41 (i) 3,475,000 2,786,572 Series 2023-LIFE, Class C 5 5 5 5 Series 2023-LIFE, Class A 500,000 474,152	3.544%, due 3/9/44 (i)	1,270,000	1,068,341
Series 2021-VOLT, Class D 6.986% (1 Month SOFR + 1.764%), due 9/15/36 (b) 1,450,000 1,384,629 BX Trust (a) 205,000 176,763 Series 2019-0C11, Class B 205,000 176,763 Series 2019-0C11, Class C 205,000 176,763 Series 2019-0C11, Class C 3.856%, due 12/9/41 1,145,000 978,167 Series 2019-0C11, Class D 3.944%, due 12/9/41 (i) 865,000 721,903 Series 2019-0C11, Class E 3.475,000 2,786,572 Series 2023-LIFE, Class C 3.475,000 474,152 Series 2021-MFM1, Class A 500,000 474,152	Series 2020-VIVA, Class D		
6.986% (1 Month SOFR + 1.764%), due 9/15/36 (b) 1,450,000 1,384,629 BX Trust (a) 205,000 176,763 3.605%, due 12/9/41 205,000 176,763 Series 2019-0C11, Class C 3.856%, due 12/9/41 1,145,000 978,167 Series 2019-0C11, Class D 3.944%, due 12/9/41 (i) 865,000 721,903 Series 2019-0C11, Class E 3.944%, due 12/9/41 (i) 3,475,000 2,786,572 Series 2023-LIFE, Class C 500,000 474,152 Series 2021-MFM1, Class A 500,000 474,152	3.549%, due 3/11/44 (i)	1,960,000	1,555,143
BX Trust (a) Series 2019-0C11, Class B 3.605%, due 12/9/41 205,000 Series 2019-0C11, Class C 3.856%, due 12/9/41 1,145,000 Series 2019-0C11, Class D 3.944%, due 12/9/41 (i) 865,000 Series 2019-0C11, Class E 3.944%, due 12/9/41 (i) 3,475,000 Series 2023-LIFE, Class C 5.884%, due 2/15/28 500,000 Series 2021-MFM1, Class A	Series 2021-VOLT, Class D		
Series 2019-0C11, Class B 3.605%, due 12/9/41 205,000 176,763 Series 2019-0C11, Class C - - 3.856%, due 12/9/41 1,145,000 978,167 Series 2019-0C11, Class D - - 3.944%, due 12/9/41 (i) 865,000 721,903 Series 2019-0C11, Class E - - 3.944%, due 12/9/41 (i) 865,000 721,903 Series 2019-0C11, Class E - - 3.944%, due 12/9/41 (i) 3,475,000 2,786,572 Series 2023-LIFE, Class C - - 5.884%, due 2/15/28 500,000 474,152 Series 2021-MFM1, Class A - -	6.986% (1 Month SOFR + 1.764%), due 9/15/36 (b)	1,450,000	1,384,629
3.605%, due 12/9/41 205,000 176,763 Series 2019-0C11, Class C 1,145,000 978,167 3.856%, due 12/9/41 1,145,000 978,167 Series 2019-0C11, Class D 2 2 3.944%, due 12/9/41 (i) 865,000 721,903 Series 2019-0C11, Class E 3,475,000 2,786,572 Series 2023-LIFE, Class C 5 5 Series 2021-LIFE, Class C 500,000 474,152 Series 2021-LIFE, Class A 500,000 474,152	BX Trust (a)		
Series 2019-0C11, Class C 1,145,000 978,167 3.856%, due 12/9/41 1,145,000 978,167 Series 2019-0C11, Class D 0 0 3.944%, due 12/9/41 (i) 865,000 721,903 Series 2019-0C11, Class E 0 0 3.944%, due 12/9/41 (i) 3,475,000 2,786,572 Series 2023-LIFE, Class C 0 0 5.884%, due 2/15/28 500,000 474,152 Series 2021-MFM1, Class A 0 0	Series 2019-0C11, Class B		
3.856%, due 12/9/41 1,145,000 978,167 Series 2019-0C11, Class D 3 3 3.944%, due 12/9/41 (i) 865,000 721,903 Series 2019-0C11, Class E 3 3 3.944%, due 12/9/41 (i) 3,475,000 2,786,572 Series 2023-LIFE, Class C 5 500,000 Series 2021-MFM1, Class A 500,000 474,152	3.605%, due 12/9/41	205,000	176,763
Series 2019-0C11, Class D 3.944%, due 12/9/41 (i) 865,000 721,903 Series 2019-0C11, Class E 3.944%, due 12/9/41 (i) 3,475,000 2,786,572 Series 2023-LIFE, Class C 500,000 474,152 Series 2021-MFM1, Class A 500,000 474,152	Series 2019-0C11, Class C		
3.944%, due 12/9/41 (i) 865,000 721,903 Series 2019-0C11, Class E	3.856%, due 12/9/41	1,145,000	978,167
Series 2019-0C11, Class E 3.944%, due 12/9/41 (i) 3,475,000 2,786,572 Series 2023-LIFE, Class C 5.884%, due 2/15/28 500,000 474,152 Series 2021-IMFM1, Class A 500,000 474,152			
3.944%, due 12/9/41 (i)3,475,0002,786,572Series 2023-LIFE, Class C55.884%, due 2/15/28500,000474,152Series 2021-MFM1, Class A57		865,000	721,903
Series 2023-LIFE, Class C 5.884%, due 2/15/28 500,000 474,152 Series 2021-MFM1, Class A 500,000 474,152			
5.884%, due 2/15/28 500,000 474,152 Series 2021-MFM1, Class A 500,000 474,152		3,475,000	2,786,572
Series 2021-MFM1, Class A			
		500,000	474,152
6.036% (1 Month SOFR + 0.814%), due 1/15/34 (b) 578,717 569,310			
	6.036% (1 Month SOFR + 0.814%), due 1/15/34 (b)	578,717	569,310

Series 2021-LBA, Class DV 1,004,328 9 6.305K (1 Month SOFR + 1.714%), due 2115/36 (b) 2,590,000 2,5 Series 2021-RBL, Class E 7.086% (1 Month SOFR + 1.864%), due 10/15/36 (b) 2,500,000 3,400,000 3,11 Series 2021-RBL, Class E 7.581% (1 Month SOFR + 2.358%), due 10/15/36 (b) 3,400,000 3,11 Series 2021-RBL, Class B 1,505,000 1,4 4,45 Series 2021-RBL, Class A 5,980% (1 Month SOFR + 1.14%), due 8/15/36 1,60,000 1; Series 2021-RBL, Class B 1,505,000 1,4 4,45 Series 2021-RBL, Class A 1,505,000 1,4 Series 2021-RBL, Class B 1,40,000 1; Series 2021-RBL, Class D 1,536,000 1,51 Series 2021-RBL, Class D 1,536,000 1,51 Series 2021-RBL, Class A 1,320,000 1,32 Series 2021-RBL, Class A 1,356,000 9 Series 2021-RBL, Class A 1,356,000 9 Series 2021-RBL, Class A 1,356,000 9 Series 2021-RBL, Class A 1,356,000 1,42 <t< th=""><th></th><th>Principal Amount</th><th>Value</th></t<>		Principal Amount	Value
BXT hold Series 2018-GM, Class C 5.7398 (1 Month SOFR + 1.5178), due 5/15/05 (b) \$ 90,000 \$ 9.8598 (1 Month SOFR + 1.174%), due 2/15/08 (b) 2.9398 (1 Month SOFR + 1.174%), due 2/15/08 (b) 2.9398 (1 Month SOFR + 1.184%), due 1/15/08 (b) 2.9398 (1 Month SOFR + 1.184%), due 1/15/08 (b) 2.9398 (1 Month SOFR + 1.23998), due 10/15/36 (b) 2.9398 (1 Month SOFR + 1.23998), due 10/15/36 (b) 3.400,000 3.11 BXPP Truck (abs) 5.9688 (2) (1 Month SOFR + 1.23998), due 10/15/36 (b) 3.400,000 3.11 BXPP Truck (abs) 5.9688 (1 Month SOFR + 1.04%), due 8/15/36 1.505,000 1.4 Series 2021-FILM, Class A 1.508 (1 Month SOFR + 1.04%), due 8/15/36 1.745,000 1.1 Series 2021-FILM, Class A 1.505,000 1.51 1.555,000 1.1 Series 2021-FILM, Class B 1.508 (0 Month SOFR + 1.64%), due 8/15/36 1.745,000 1.1 Series 2021-FILM, Class B 1.550,000 1.55,000 1.1 Series 2021-FILM, Class B 1.550,000 1.1 1.550,000 1.1 Series 2021-FILM, Class B 1.550,000 1.31 1.320,000 1.31 Series 2021-FILM, Class A 1.500,000 9 1.32 1.32<	Mortgage-Backed Securities		
Series 2018-GM, Qass C \$ 94,0000 \$ 9 9,0000 \$ 9 9,0000 \$ 9 9,0000 \$ 9 9,0000 \$ 9 9,0000 \$ 2,55 9,0000 \$ 2,55 9,0000 \$ 2,55 5,0000 \$ 2,55 5,0000 \$ 2,55 5,0000 \$ 2,55 5,0000 \$ 2,55 5,0000 \$ 2,55 5,0000 \$ 3,11 5,005,000 \$ 3,11,11,11,11,11,11,11,11,11,11,11,11,11	Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
6.739% (I Month SOFR + 1.517%), due 5/15/36 (b) \$ 940,000 \$ 936 Series 2021-H&L, Class D 1.004,325 9 7.085% (I Month SOFR + 1.714%), due 2/15/36 (b) 2.590,000 2.590,000 3.400,000 Series 2021-HBL, Class D 3.400,000 3.10 3.400,000 3.11 MOPP Trust (gh) 3.400,000 3.11 3.400,000 3.11 Series 2021-HBL, Class A 1.505,000 1.4 5.986% (I Month SOFR + 1.214%), due 8/15/36 1.40,000 1.1 Series 2021-HBL, Class A 1.505,000 1.4 5.866% (I Month SOFR + 1.014%), due 8/15/36 1.40,000 1.1 Series 2021-HBL, Class D 1.355,000 1.745,000 1.5 1.5 Series 2021-HBL, Class D 1.355,000 1.745,000 1.3 1.3 Series 2021-HBL, Class D 1.355,000 1.3 1.3 1.3 Series 2021-HBL, Class D 1.350,000 1.3 1.3 1.3 Series 2021-HBL, Class A 1.350,000 1.3 1.3 1.3 Series 2021-HBL, Class A 1.350,000 1.3 1.3	BX Trust (a)		
Series 2021-LEA, Class D 1,004,328 9 6.936% (1 Month SOFR + 1.714%), due 2/15/36 (b) 2,690,000 2,5 Series 2021-REI, Class D 3,400,000 3,11 Series 2021-REI, Class D 3,400,000 3,11 BWPP Trust (a)D 3,400,000 3,11 Series 2021-FLM, Class A 1,505,000 1,4 Series 2021-FLM, Class B 1,505,000 1,4 Series 2021-FLM, Class B 1,40,000 1,1 Series 2021-FLM, Class C 1,40,000 1,1 Series 2021-FLM, Class B 1,350,000 1,0 Series 2021-FLM, Class B 1,320,000 1,3 Series 2021-FLM, Class A 1,30,000 </td <td>Series 2018-GW, Class C</td> <td></td> <td></td>	Series 2018-GW, Class C		
6.939% (I Month SOFR + 1.714%), due 2/15/36 (b) 1,004,328 9 Series 2021-NBK, Class D 2,590,000 2,590,000 2,5 Y.DBK% (I Month SOFR + 2.35%), due 10/15/36 (b) 3,400,000 3,11 WAPP Trust (Wohth SOFR + 2.35%), due 10/15/36 (b) 3,400,000 3,11 Series 2021-RLM, Class A 5 5 5,936% (I Month SOFR + 7.074%), due 8/15/36 1,505,000 1,4 Series 2021-RLM, Class A 1 5 1,40,000 11 Series 2021-RLM, Class A 1 1,745,000 1,5 6.236% (I Month SOFR + 1.014%), due 8/15/36 1,745,000 1,5 Series 2021-RLM, Class D 1,745,000 1,1 Series 2021-RLM, Class D 1,356,000 1,1 Series 2021-RLM, Class D 1,320,000 1,32 Series 2021-RLM, Class D 1,320,000 1,32 Series 2021-RLM, Class A 1,320,000 1,32 Series 2021-RLM, Class A 1,320,000 1,32 Series 2021-SER, Class D 1,320,000 1,32 Series 2021-SER, Class D 1,320,000 1,32 Se	6.739% (1 Month SOFR + 1.517%), due 5/15/35 (b)	\$ 940,000	\$ 927,019
Series 2021-H3E, Class D 2,590,000 2,5 7.086% (1 Month SOFR + 1.864%), due 10/15/36 (b) 3,400,000 3,11 BXHPP Trust (a)(b) 3,400,000 3,11 BXHPP Trust (a)(b) 3,400,000 1,1 Sares 2021-HLM, Class A 1,505,000 1,4 Sares 2021-HLM, Class A 1,605,000 1,4 Sares 2021-HLM, Class B 1,745,000 1,5 6.236% (1 Month SOFR + 1.014%), due 8/15/36 1,745,000 1,5 Sares 2021-HLM, Class C 1,745,000 1,5 Sares 2021-HLM, Class C 1,745,000 1,5 Sares 2021-HLM, Class C 1,850,000 1,10 Sares 2021-HLM, Class C 1,850,000 1,320,000 1,32 Commoral Mortage Trust 1,320,000 1,32 1,320,000 1,32 Sares 2021-VEM, Class A 1,950,000 1,32 1,320,000 1,32 Sares 2021-VEM, Class A 1,950,000 1,32 1,32 1,320,000 1,32 Sares 2021-VEST, Class A 1,950,000 1,32 1,32 1,32 1,32 1,32 <td>Series 2021-LBA, Class DV</td> <td></td> <td></td>	Series 2021-LBA, Class DV		
7.086% (1 Month SOFR + 1.864%), due 11/15/36 (b) 2.590,000 2.5 Senies 2021-ARA, Class E 3.400,000 3.11 SSRME (1 Month SOFR + 2.359%), due 10/15/36 (b) 3.400,000 3.11 BXHPP Trust (a)(b) 5.886% (1 Month SOFR + 2.359%), due 10/15/36 (b) 1.505,000 1.4 Senies 2021-FLM, Class A 5.886% (1 Month SOFR + 1.014%), due 8/15/36 1.505,000 1.5 Senies 2021-FLM, Class D 6.436% (1 Month SOFR + 1.1214%), due 8/15/36 1.745,000 1.5 Senies 2021-FLM, Class D 6.836% (1 Month SOFR + 1.214%), due 8/15/36 1.365,000 1.1 BXSSE (2 Month SOFR + 1.214%), due 8/15/36 1.365,000 1.1 1.5 Senies 2021-FLM, Class D 6.836% (1 Month SOFR + 1.214%), due 8/15/36 (a)(b) 1.320,000 1.3 Senies 2021-FLM, Class D 8.36% (1 Month SOFR + 3.124%), due 8/15/36 (a)(b) 1.320,000 1.3 Senies 2021-KS, Class D 1.345%, due 8/15/36 (a)(b) 1.320,000 1.3 Senies 2021-KS, Class A 1.050,000 9 5 Senies 2021-KS, Class A 1.050,000 1.4 Senies 2021-KS, Class A 3.046, 0.02 7.15/38 1.05,691 1.5 Senies 2021-KS, Class C	6.936% (1 Month SOFR + 1.714%), due 2/15/36 (b)	1,004,328	949,312
Series 2021-APIA, Class E 3,400,000 3,11 7.581 #(1 Month SOFH = 2.359%), due 10/15/36 (b) 3,400,000 3,11 Series 2021-FLM, Class A 5,9496% (1 Month SOFH = 0.764%), due 8/15/36 1,505,000 1,4 5.8496% (1 Month SOFH = 0.764%), due 8/15/36 140,000 11 5.8496% (1 Month SOFH = 1.014%), due 8/15/36 1,745,000 1,55 6.438% (1 Month SOFH = 1.614%), due 8/15/36 1,745,000 1,55 5.8496% (1 Month SOFH = 1.614%), due 8/15/36 1,305,000 1,55 Series 2021-FLML, Class D 1,305,000 1,31 Series 2022-WSS, Class D 1,320,000 1,31 Series 2022-WSS, Class D 1,320,000 1,32 Series 2022-WSS, Class D 1,320,000 9 Series 2022-WSS, Class D 1,925,000 1,4 DFOP Mortgage Trust 5 5 3,03,000 9 Series 2022-WSS, Class D 1,925,000 1,4 5 DFOP Mortgage Trust 5 5 5 Series 2021-KSH, Class A 3,636,717 3,51 Series 2021-KSH, Class D 1,700,000 <td>Series 2021-RISE, Class D</td> <td></td> <td></td>	Series 2021-RISE, Class D		
7.581% (1 Month SOFR + 2.359%), due 10/15/36 (b) 3,400,000 3,11 BXHPP Trust (a)(b) 5.986% (1 Month SOFR + 0.764%), due 8/15/36 1,505,000 1,4 Series 2021 -FLM, Class B 12.000 1,1 Series 2021 -FLM, Class B 140,000 11: Series 2021 -FLM, Class C 140,000 11: Series 2021 -FLM, Class C 1,745,000 1,5 Ga36% (1 Month SOFR + 1.214%), due 8/15/36 1,745,000 1,5 Series 2021 -FLM, Class C 1,355,000 1,11 BXSC Commercial Mortgage Trust 2 3,41% (1 Month SOFR + 1.614%), due 8/15/36 (a)(b) 1,320,000 1,31 Commercial Mortgage Trust 2 3,41% (1 Month SOFR + 3.188%), due 3/15/35 (a)(b) 1,320,000 9 CSMC WEST Trust 2 3,435,000 1,325,000 1,31 Series 2012-CRA (Class A 1,55,000 1,455,000 1,455,000 9 Series 2012-CRA (Class A 1,55,000 1,455,000 1,455,000 1,455,000 1,455,000 1,455,000 1,455,000 1,455,000 1,455,000 1,55,691 1,105,691 11 Series 2017-KR1, Class B 3,7526, 00 1,275,000	7.086% (1 Month SOFR + 1.864%), due 11/15/36 (b)	2,590,000	2,513,754
BXHPP Trust (a)(b) Series 2021-FLM, Class A 1,505,000 1,4 Series 2021-FLM, Class B 1,000,000 1,1 Series 2021-FLM, Class C 1,040,000 1,1 Series 2021-FLM, Class C 1,45,000 1,5 Series 2021-FLM, Class C 1,745,000 1,5 Series 2021-FLM, Class D 1,745,000 1,15 Series 2021-FLM, Class D 1,355,000 1,11 Series 2021-FLM, Class D 1,350,000 1,31 Series 2021-FLM, Class A 1,320,000 1,32,0000 1,31 Series 2022-WSS, Class D 1,050,000 9 9 Series 2012-CFL, Class A 1,050,000 9 1,40 DROP Mortgage Trust 1,250,000 1,40 1,40 Series 2021-FLE, Class A 1,50,000 1,50 1,50 Series 2021-FLE, Class D 1,700,000 1,50	Series 2021-ARIA, Class E		
Series 2021-FILM, Class A 1,505,000 1,4 Series 2021-FILM, Class B 14,0000 11 Series 2021-FILM, Class C 14,0000 11 Series 2021-FILM, Class C 14,0000 11 Series 2021-FILM, Class C 1,745,000 1,75 6.436% (1 Month SOFR + 1,124%), due 8/15/36 1,745,000 1,71 Series 2021-FILM, Class D 1,355,000 1,11 Series 2021-FILM, Class D 1,355,000 1,11 Series 2021-WEN, Class D 1,325,000 1,31 Series 2022-WES, Class D 1,325,000 1,31 Series 2021-CR4, Class AM 3,251%, due 1/15/35 (a)(b) 1,305,000 9 CSMC WEST Trust 2,251%, due 1/15/45 (a) 1,050,000 9 Series 2021-CR4, Class A 1,925,000 1,4 Series 2021-CR4, Class C 1,70,00,001 1,5	7.581% (1 Month SOFR + 2.359%), due 10/15/36 (b)	3,400,000	3,161,485
5.986% (1 Month SOFR + 0.764%), due 8/15/36 1,505,000 1,4 Series 2021-FLM, Class B 140,000 11 6.236% (1 Month SOFR + 1.014%), due 8/15/36 1,745,000 1,745,000 6.436% (1 Month SOFR + 1.114%), due 8/15/36 1,355,000 1,11 Series 2021-FLM, Class D 6.36% (1 Month SOFR + 1.114%), due 8/15/36 1,320,000 1,31 Series 2021-FLM, Class D 1,320,000 1,320,000 1,31 Series 2021-FLM, SOFR + 3.188%), due 3/15/35 (a)(b) 1,320,000 1,32 Commercial Mortgage Trust 3 3,251%, due 1/15/35 (a)(b) 1,320,000 1,33 Commercial Mortgage Trust 3.04%, due 2/15/35 (a)(b) 1,925,000 1,44 Series 2020-WEST, Class A 3.04%, due 2/15/35 (a) 1,925,000 1,44 Series 2020-WEST, Class A 3.04%, due 2/15/35 (a)(b) 1,44 1,445,000 1,55 Series 2021-FLE, Class A 1,925,000 1,45 1,55 1,55 Series 2021-FLE, Class A 1,925,000 1,45 1,55 1,55 1,55 1,55 1,55 1,55 1,55 1,55 1,56 1,55 1,55 1,55 1,56 1,70,000 <td>BXHPP Trust (a)(b)</td> <td></td> <td></td>	BXHPP Trust (a)(b)		
Series 2021-FLLM, Class B 140.000 11 Series 2021-FLLM, Class C 140.000 11 Series 2021-FLLM, Class C 1,745.000 1,55 Series 2021-FLLM, Class D 1,745.000 1,55 Series 2021-FLLM, Class D 1,355.000 1,11 SSC Commercial Mortgage Tust 2 2 Series 2022-WSS, Class D 1,320.000 1,420.000 1,420.00	Series 2021-FILM, Class A		
6.236% (1 Month SOFR + 1.014%), due 8/15/36 140,000 11 Series 2021 - FLM, Class C 1,745,000 1,745,000 1,55 6.436% (1 Month SOFR + 1.614%), due 8/15/36 1,355,000 1,11 1,85 Series 2021 - FLM, Class D 1,320,000 1,31 1,31 Series 2021 - FLM, Class D 1,320,000 1,320,000 1,32 Series 2022 - WSS, Class D 8,41% (1 Month SOFR + 3.188%), due 3/15/35 (a)(b) 1,320,000 1,32 Commercial Mortgage Trust 3,251%, due 10/15/45 1,050,000 9 Series 2012 - CPA, Class A 3,04%, due 2/15/35 (a) 1,050,000 9 Series 2020 - WEST, Class A 3,04%, due 2/15/35 (a) 1,25,000 1,4 DROP Mortgage Trust 5 5 5 5 Series 2021 - LE, Class A 1,200,000 1,55 5 Series 2021 - LE, Class A 105,691 1 1 Series 2021 - LE, Class A 105,691 1 1 Series 2021 - LE, Class B 3,636,717 3,53 5 Series 2021 - LE, Class B 1,275,000 1,75 3,53 Series 2017 - K71, Class B 3,878	5.986% (1 Month SOFR + 0.764%), due 8/15/36	1,505,000	1,419,011
Series 2021-FLIM, Class C 1,745,000 1,75 6.436% (1 Month SOFR + 1.614%), due 8/15/36 1,355,000 1,15 Series 2021-FLIM, Class D 1,355,000 1,11 BXSC Commercial Mortgage Trust 1,320,000 1,31 Series 2022-WSS, Class D 1,320,000 1,31 Commercial Mortgage Trust 1,320,000 1,31 Commercial Mortgage Trust 1,320,000 1,31 Series 2012-CR4, Class AM 1,050,000 9 3.251%, due 10/15/45 1,050,000 9 Series 2012-CR4, Class AM 1,925,000 1,4 BCM WISS Trust 9 1,4 Series 2020-WEST, Class A 1,925,000 1,4 ROP Mortgage Trust 9 1,200,000 1,5 Series 2021-KEH, Class A 1,070,000 1,5 Series 2021-KEH, Class A 1,070,000 1,5 Series 2021-KEH, Class C 7,368% (Month SOFR + 1,814%), due 7/15/38 3,636,717 3,5 Series 2017-KCH, Class B 3,752%, due 11/25/50 1,275,000 1,4 Series 2017-KCH, Class B 1,275	Series 2021-FILM, Class B		
6.436% (1 Month SOFR + 1.214%), due 8/15/36 1,745,000 1,51 Series 2021-FLLM, Class D 1,355,000 1,11 SSC Commercial Mortgage Tust 1,320,000 1,320,000 1,31 Series 2022-WSS, Class D 1,320,000 1,320,000 1,320,000 1,320,000 1,320,000 1,320,000 1,320,000 1,320,000 1,320,000 1,320,000 1,320,000 1,320,000 9 56/16 3,05/16, due 10/15/45 1,050,000 9 9 56/16 3,05/16, due 10/15/45 1,050,000 9 9 56/16 3,04%, due 10/15/45 (a) (b) 1,45,000 1,41 56/16 3,04%, due 10/15/35 (a) (b) 1,45,000 1,45,000 1,45,000 1,45,000 1,45,000 1,45,000 1,45,000 1,45,000 1,45,000 1,45,000 1,50,500 1,50,500 1,50,501 1,50,501 1,50,501 1,50,501 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000 1,51,55,000	6.236% (1 Month SOFR + 1.014%), due 8/15/36	140,000	128,618
Series 2021-FILM, Class D 1,355,000 1,11 EXSC Commercial Mortgage Trust 1,320,000 1,31 Series 2022-WSS, Class D 1,320,000 1,31 Commercial Mortgage Trust 1,320,000 1,31 Series 2022-WSS, Class A 1,050,000 9 Series 2021-CR4, Class AM 1,050,000 9 Series 2020-WEST, Class A 1,925,000 1,925,000 3.04%, due 2/15/35 (a) 1,925,000 1,925,000 DPOP Mortgage Trust 1,925,000 1,925,000 Series 2020-WEST, Class A 1,925,000 1,50 Series 2021-FILE, Class A 1,925,000 1,50 Series 2021-FILE, Class A 1,900,000 1,50 Series 2021-FILE, Class A 1,700,000 1,50 Series 2021-FILE, Class C 1,700,000 1,50 7.36% (f Month SOFR + 1.814%), due 7/15/38 3,637,17 3,51 Series 2021-FSH, Class C 1,750,000 1,41 Series 2017-K32, Class C 1,275,000 1,41 Series 2017-K43, Class B 1,275,000 1,41 Series 20	Series 2021-FILM, Class C		
6.836% (1 Month SOFR + 1.614%), due 8/15/36 1,315,000 1,11 BXSC commercial Mortgage Trust 1,320,000 1,320 8.41% (1 Month SOFR + 3.188%), due 3/15/35 (a)(b) 1,320,000 1,320 Commercial Mortgage Trust 1,320,000 9 Series 2012-CR4, Class AM 1,050,000 9 Scries 2012-CR4, Class A 1,050,000 9 Scries 2020-WEST, Class A 1,925,000 1,4 BOP Mortgage Trust 1,000,000 1,51 Series 2020-WEST, Class A 1,000,000 1,51 Series 2020-WEST, Class A 1,000,000 1,51 Series 2021-FLE, Class A 1,000,000 1,51 Extended Stay America Trust (a)(b) 1,000,000 1,51 Series 2021-ESH, Class C 7,035% (1 Month SOFF + 1.814%), due 7/15/38 3,636,717 3,53 Series 2021-ESH, Class D 3,756%, due 11/25/50 3,636,717 3,53 Series 2017-K63, Class C 3,755%, due 11/25/50 1,275,000 1,41 Series 2017-K63, Class C 3,755%, due 11/25/50 1,275,000 1,41 Series 2017-K63, Class B 1,275,000 1,41 5 4,129%, due	6.436% (1 Month SOFR + 1.214%), due 8/15/36	1,745,000	1,572,321
BXSC Commercial Mortgage Trust Series 2022-WSS, Class D 8.41% (1 Month SOFR + 3.188%), due 3/15/35 (a)(b) 1,320,000 1,33 Commercial Mortgage Trust 1,050,000 9 Series 2012-CP4, Class AM 1,050,000 9 Scries 2020-WEST Trust 1,050,000 9 Series 2012-CP4, Class A 1,925,000 1,4 DROP Mortgage Trust 5 5 Series 2012-CP4, Class A 1,925,000 1,4 DROP Mortgage Trust 5 5 Series 2012-TEL, Class A 1,700,000 1,51 Series 2021-FLE, Class A 1,700,000 1,51 Series 2021-FSH, Class D 105,691 11 Series 2021-FSH, Class D 105,691 11 Series 2011-FSH, Class D 3,636,717 3,51 7.586% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,51 Series 2011-FSH, Class D 1 7.586%, due 11/25/50 475,000 44 Series 2011-K27, Class B 3,752%, due 11/25/50 1,275,000 1,14 Series 2017-K36, Class B 1	Series 2021-FILM, Class D		
Series 2022-WSS, Class D 8.41% (1 Month SOFR + 3.188%), due 3/15/35 (a)(b) 1,320,000 1,31 Commercial Mortgage Trust 3251%, due 10/15/45 1,050,000 9 Series 2012-CR4, Class AM 3,251%, due 10/15/45 1,050,000 9 CSMC WEST Trust 3,04%, due 2/15/25 (a) 1,925,000 1,4 DROP Mortgage Trust 5 5 5 Series 2021-FLE, Class A 1,700,000 1,55 Series 2021-FLE, Class A 1,700,000 1,55 Series 2021-FLE, Class A 1,700,000 1,55 Series 2021-FLE, Class A 105,691 11 Series 2021-FLE, Class C 7,036% (1 Month SOFR + 1,814%), due 7/15/38 105,691 11 Series 2021-FLE, Class B 3,752%, due 11/25/50 3,636,717 3,55 Series 201-FLE, Class B 3,752%, due 11/25/50 4,75,000 4,4 Series 2017-FLE, Class B 1,275,000 1,41 Series 2017-FLE, Class B 1,275,000 1,41 Series 2017-FLE, Class B 1,275,000 1,41 Series 2017-FLE, Class B 1,275,000	6.836% (1 Month SOFR + 1.614%), due 8/15/36	1,355,000	1,188,198
8.41% (1 Month SOFR + 3.188%), due 3/15/35 (a)(b) 1,320,000 1,32 Commercial Mortgage Trust 3 Series 2012-CF4, Class AM 1,050,000 9 3.251%, due 10/15/45 1,050,000 9 CSMC WEST Trust 5 5 Series 2020-WEST, Class A 1,925,000 1,4 DROP Mortgage Trust 1,700,000 1,51 Series 2021-FELE, Class A 1,700,000 1,51 Series 2021-FSH, Class C 7,036% (1 Month SOFR + 1.814%), due 7/15/38 105,691 11 Series 2021-FSH, Class D 3,636,717 3,53 7,586% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,53 Series 2017-K71, Class B 3,752%, due 11/25/50 4,75,000 4,14 Series 2017-K71, Class B 1,275,000 1,14 Series 2018-K154, Class B 1,275,000 1,44 Series 2018-K154, Glass B 1,250,000 1,44 Series 2018-K78, Class B 1,250,000 <td< td=""><td>BXSC Commercial Mortgage Trust</td><td></td><td></td></td<>	BXSC Commercial Mortgage Trust		
Commercial Mortgage Trust series 2012-CR4, Class AM	Series 2022-WSS, Class D		
Series 2012-CR4, Class AM 3.251%, due 10/15/45 1,050,000 9 CSMC WEST Trust 1,925,000 1,4 Series 2020-WEST, Class A 1,925,000 1,4 DROP Mortgage Trust 5 1,925,000 1,4 Series 2021-FLE, Class A 1,700,000 1,51 6.486% (1 Month SOFR + 1.264%), due 10/15/43 (a)(b) 1,700,000 1,55 Extended Stay America Trust (a)(b) 5 5 Series 2021-ESH, Class C 7,036% (1 Month SOFR + 1.814%), due 7/15/38 105,691 11 Series 2021-ESH, Class D 7,586% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,53 FEMMF Mortgage Trust (a)(0) 5 5 5 5 Series 2017-K71, Class B 3,636,717 3,53 5 Series 2017-K71, Class B 3,752%, due 11/25/50 475,000 44 Series 2017-K71, Class B 1,275,000 1,11 Series 2017-K71, Class B 1,275,000 1,11 <td>8.41% (1 Month SOFR + 3.188%), due 3/15/35 (a)(b)</td> <td>1,320,000</td> <td>1,304,294</td>	8.41% (1 Month SOFR + 3.188%), due 3/15/35 (a)(b)	1,320,000	1,304,294
3.251%, due 10/15/45 1,050,000 9 CSMC WEST Trust	Commercial Mortgage Trust		
CSMC WEST Trust Series 2020-WEST, Class A 3.04%, due 2/15/35 (a) 1,925,000 1,4 DROP Mortgage Trust 5 Series 2021-FILE, Class A 6 6.486% (1 Month SOFR + 1.264%), due 10/15/43 (a)(b) 1,700,000 1,51 Extended Stay America Trust (a)(b) 5 5 Series 2021-ESH, Class C 7 7.036% (1 Month SOFR + 1.814%), due 7/15/38 105,691 10 Series 2021-ESH, Class D 7 7.586% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,55 FREMF Mortgage Trust (a)(0) 5 5 5 5 Series 2017-K71, Class B 3,752%, due 11/25/50 475,000 42 Series 2017-K74, Class B 3,752%, due 11/25/50 1,750,000 1,14 Series 2017-K74, Class B 1,750,000 1,14 5 Series 2017-K74, Class B 1,750,000 1,44 Series 2018-K78, Class B 1,750,000 1,44 Series 2018-K78, Class B 970,000 9 4.129%, due 6/25/51 970,000 9 Series 2018-K78, Class C 1,410,400,400 1,33 4.133%, due 9/25/28	Series 2012-CR4, Class AM		
Series 2020-WEST, Class A 1,925,000 1,4 3.04%, due 2/15/35 (a) 1,925,000 1,4 DROP Mortgage Trust 5 5 Series 2021-FILE, Class A 1,700,000 1,51 6.486% (1 Month SOFR + 1.264%), due 10/15/43 (a)(b) 1,700,000 1,51 Extended Stay America Trust (a)(b) 5 5 Series 2021-ESH, Class C 7,036% (1 Month SOFR + 1.814%), due 7/15/38 105,691 11 Series 2021-ESH, Class D 7,566% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,55 T7.566% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,55 Series 2017-K51, Class B 3,752%, due 11/25/50 475,000 475 Series 2017-K53, Class C 3,752%, due 11/25/50 1,275,000 1,17 Series 2017-K53, Class C 3,878%, due 2/25/50 1,275,000 1,14 Series 2018-K154, Class B 1,275,000 1,44 Series 2018-K154, Class B 970,000 94 Series 2018-K78, Class B 970,000 94 Series 2018-K78, Class B 970,000 94 Series 2018-K78, Class C 970,000 94 Series 2018-K78	3.251%, due 10/15/45	1,050,000	910,875
3.04%, due 2/15/35 (a) 1,925,000 1,4 DROP Mortgage Trust	CSMC WEST Trust		
DDPO Mortgage Trust Series 2021-FILE, Class A 6.486% (1 Month SOFR + 1.264%), due 10/15/43 (a)(b) 1,700,000 1,55 Extended Stay America Trust (a)(b) Series 2021-ESH, Class C 7 7.036% (1 Month SOFR + 1.814%), due 7/15/38 105,691 11 Series 2021-ESH, Class D 7 7.586% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,53 FREMF Mortgage Trust (a)(i) 3 3,636,717 3,53 Series 2017-K71, Class B 3,752%, due 11/25/50 475,000 443 Series 2017-K63, Class C 3,878%, due 2/25/50 1,275,000 1,11 Series 2018-K154, Class B 1,275,000 1,143 1,402,400 1,750,000 1,445 Series 2018-K154, Class B 4.024%, due 11/25/32 1,750,000 1,445 1,402,000 1,445 Series 2018-K78, Class B 4.129%, due 6/25/51 970,000 90 90 90 Series 2018-K482, Class C 4.133%, due 9/25/28 1,485,000 1,33	Series 2020-WEST, Class A		
Series 2021-FILE, Class A 6.486% (1 Month SOFR + 1.264%), due 10/15/43 (a)(b) 1,700,000 1,51 Extended Stay America Trust (a)(b) Series 2021-ESH, Class C 7.036% (1 Month SOFR + 1.814%), due 7/15/38 105,691 11 Series 2021-ESH, Class D 7.586% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,53 T.586% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,53 FREMF Mortgage Trust (a)(b) Series 2017-K71, Class B 3,752%, due 11/25/50 475,000 44 Series 2017-K63, Class C 3,878%, due 2/25/50 1,275,000 1,11 Series 2018-K154, Class B 1 4.024%, due 11/25/32 1,750,000 1,44 Series 2018-K78, Class B 1 970,000 90 Series 2018-K78, Class B 1 970,000 90 Series 2018-K78, Class C 1,129%, due 6/25/51 970,000 90 Series 2018-K82, Class C 1,133%, due 9/25/28 1,485,000 1,33	3.04%, due 2/15/35 (a)	1,925,000	1,417,305
6.486% (1 Month SOFR + 1.264%), due 10/15/43 (a)(b) 1,700,000 1,51 Extended Stay America Trust (a)(b) 105,691 100,691 Series 2021-ESH, Class C 105,691 100,691 7.036% (1 Month SOFR + 1.814%), due 7/15/38 3,636,717 3,53 Series 2021-ESH, Class D 3,636,717 3,53 7.586% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,53 FREMF Mortgage Trust (a)(i) 3,636,717 3,53 Series 2017-K71, Class B 3,636,717 3,53 3.752%, due 11/25/50 475,000 44 Series 2017-K63, Class C 1,275,000 1,14 Series 2018-K154, Class B 1,275,000 1,44 Series 2018-K154, Class B 1,20%, due 6/25/51 970,000 99 Series 2018-K82, Class C 1,485,000 1,33 1,33%, due 9/25/28 1,485,000 1,33	DROP Mortgage Trust		
Extended Stay America Trust (a)(b) Series 2021-ESH, Class C 7.036% (1 Month SOFR + 1.814%), due 7/15/38 105,691 10 Series 2021-ESH, Class D 3,636,717 3,53 7.586% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,53 FREMF Mortgage Trust (a)(i) 3,636,717 3,53 Series 2017-K71, Class B 3,752%, due 11/25/50 475,000 44 Series 2017-K63, Class C 3,878%, due 2/25/50 1,275,000 1,14 Series 2018-K154, Class B 1,275,000 1,44 Series 2018-K154, Class B 1,4024%, due 11/25/32 1,750,000 1,44 Series 2018-K78, Class B 1,129%, due 6/25/51 970,000 90 Series 2018-K82, Class C 1,133%, due 9/25/28 1,485,000 1,33	Series 2021-FILE, Class A		
Series 2021-ESH, Class C 105,691 10 7.036% (1 Month SOFR + 1.814%), due 7/15/38 305,691 10 Series 2021-ESH, Class D 3,636,717 3,536 7.586% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,536 FREMF Mortgage Trust (a)(I) 3,636,717 3,536 Series 2017-K71, Class B 475,000 475,000 3.752%, due 11/25/50 475,000 475,000 Series 2017-K63, Class C 1,275,000 1,148 Series 2018-K154, Class B 1,275,000 1,48 4.024%, due 11/25/32 1,750,000 1,48 Series 2018-K78, Class B 970,000 99 4.129%, due 6/25/51 970,000 99 Series 2018-K82, Class C 1,485,000 1,33 4.133%, due 9/25/28 1,485,000 1,33	6.486% (1 Month SOFR + 1.264%), due 10/15/43 (a)(b)	1,700,000	1,555,120
7.036% (1 Month SOFR + 1.814%), due 7/15/38 105,691 10 Series 2021-ESH, Class D 3,636,717 3,53 7.586% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,53 FREMF Mortgage Trust (a)(i) 5 5 5 Series 2017-K71, Class B 475,000 475,000 475,000 3.752%, due 11/25/50 475,000 475,000 475,000 3.878%, due 2/25/50 1,275,000 1,12 Series 2018-K154, Class B 1 5 4.024%, due 11/25/32 1,750,000 1,45 Series 2018-K78, Class B 970,000 90 4.129%, due 6/25/51 970,000 90 Series 2018-K82, Class C 1,485,000 1,35	Extended Stay America Trust (a)(b)		
Series 2021-ESH, Class D 3,636,717 3,53 7.586% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,53 FREMF Mortgage Trust (a)(i) Series 2017-K71, Class B 475,000 445 3.752%, due 11/25/50 475,000 447 475,000 445 Series 2017-K63, Class C 1,275,000 1,11 1,11 Series 2018-K154, Class B 1,275,000 1,41 4.024%, due 11/25/32 1,750,000 1,44 Series 2018-K78, Class B 970,000 90 4.129%, due 6/25/51 970,000 90 Series 2018-K82, Class C 1,485,000 1,34 4.133%, due 9/25/28 1,485,000 1,34	Series 2021-ESH, Class C		
7.586% (1 Month SOFR + 2.364%), due 7/15/38 3,636,717 3,53 FREMF Mortgage Trust (a)(i) Series 2017-K71, Class B 475,000 447 3.752%, due 11/25/50 475,000 447 Series 2017-K63, Class C 1,275,000 1,11 Series 2018-K154, Class B 1,275,000 1,11 Series 2018-K154, Class B 1,275,000 1,445 4.024%, due 11/25/32 1,750,000 1,445 Series 2018-K78, Class B 970,000 90 4.129%, due 6/25/51 970,000 90 Series 2018-K82, Class C 1,485,000 1,33 4.133%, due 9/25/28 1,485,000 1,33	7.036% (1 Month SOFR + 1.814%), due 7/15/38	105,691	103,373
FREMF Mortgage Trust (a)(i) Series 2017-K71, Class B 3.752%, due 11/25/50 475,000 47 Series 2017-K63, Class C 1,275,000 1,14 Series 2018-K154, Class B 1,275,000 1,44 4.024%, due 11/25/32 1,750,000 1,44 Series 2018-K78, Class B 970,000 90 4.129%, due 6/25/51 970,000 90 Series 2018-K82, Class C 1,485,000 1,34 4.133%, due 9/25/28 1,485,000 1,34	Series 2021-ESH, Class D		
Series 2017-K71, Class B 3.752%, due 11/25/50 475,000 43 Series 2017-K63, Class C 1,275,000 1,13 Series 2018-K154, Class B 1,250,000 1,41 4.024%, due 11/25/32 1,750,000 1,44 Series 2018-K78, Class B 970,000 90 4.129%, due 6/25/51 970,000 90 Series 2018-K82, Class C 1,485,000 1,33	7.586% (1 Month SOFR + 2.364%), due 7/15/38	3,636,717	3,554,690
3.752%, due 11/25/50 475,000 43 Series 2017-K63, Class C 1,275,000 1,14 3.878%, due 2/25/50 1,275,000 1,14 Series 2018-K154, Class B 1,750,000 1,44 4.024%, due 11/25/32 1,750,000 1,44 Series 2018-K78, Class B 970,000 90 4.129%, due 6/25/51 970,000 90 Series 2018-K82, Class C 1,485,000 1,34	FREMF Mortgage Trust (a)(i)		
Series 2017-K63, Class C 3.878%, due 2/25/50 1,275,000 1,14 Series 2018-K154, Class B 4.024%, due 11/25/32 1,750,000 1,44 Series 2018-K78, Class B 970,000 90 4.129%, due 6/25/51 970,000 90 Series 2018-K82, Class C 1,485,000 1,33	Series 2017-K71, Class B		
3.878%, due 2/25/50 1,275,000 1,14 Series 2018-K154, Class B 1,750,000 1,44 4.024%, due 11/25/32 1,750,000 1,44 Series 2018-K78, Class B 970,000 90 4.129%, due 6/25/51 970,000 90 Series 2018-K82, Class C 1,485,000 1,33	3.752%, due 11/25/50	475,000	436,670
Series 2018-K154, Class B 4.024%, due 11/25/32 1,750,000 1,44 Series 2018-K78, Class B 4.129%, due 6/25/51 970,000 99 Series 2018-K82, Class C 4.133%, due 9/25/28 1,485,000 1,33	Series 2017-K63, Class C		
4.024%, due 11/25/32 1,750,000 1,49 Series 2018-K78, Class B 970,000 90 4.129%, due 6/25/51 970,000 90 Series 2018-K82, Class C 1,485,000 1,33 4.133%, due 9/25/28 1,485,000 1,33	3.878%, due 2/25/50	1,275,000	1,183,471
Series 2018-K78, Class B 4.129%, due 6/25/51 970,000 90 Series 2018-K82, Class C 4.133%, due 9/25/28 1,485,000 1,38	Series 2018-K154, Class B		
4.129%, due 6/25/51 970,000 96 Series 2018-K82, Class C 1,485,000 1,38 4.133%, due 9/25/28 1,485,000 1,38	4.024%, due 11/25/32	1,750,000	1,493,500
Series 2018-K82, Class C 4.133%, due 9/25/28 1,485,000 1,33	Series 2018-K78, Class B		
4.133%, due 9/25/28 1,485,000 1,33	4.129%, due 6/25/51	970,000	904,138
	Series 2018-K82, Class C		
Series 2018-K155, Class B	4.133%, due 9/25/28	1,485,000	1,356,542
	Series 2018-K155, Class B		
4.166%, due 4/25/33 2,135,000 1,84	4.166%, due 4/25/33	2,135,000	1,846,719

	Principal Amount	Valu
Mortgage-Backed Securities		
Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
REMF Mortgage Trust (a)(i)		
Series 2018-K81, Class B		
4.173%, due 9/25/51	\$ 465,000	\$ 433,68
Series 2018-K81, Class C		
4.173%, due 9/25/51	1,385,000	1,277,99
Series 2018-K84, Class C		
4.186%, due 10/25/28	475,000	436,52
Series 2018-K76, Class C		
4.208%, due 6/25/51	400,000	370,21
Series 2018-K80, Class C		
4.232%, due 8/25/50	1,000,000	924,79
Series 2018-K86, Class C		
4.294%, due 11/25/51	950,000	875,22
Series 2019-K88, Class C	,	,
4.383%, due 2/25/52	1,505,000	1,386,66
ludson Yards Mortgage Trust		.,,
Series 2019-30HY, Class A		
3.228%, due 7/10/39 (a)	2,775,000	2,395,90
.P. Morgan Chase Commercial Mortgage Securities Trust	2,110,000	2,000,00
Series 2019-0SB, Class A		
3.397%, due 6/5/39 (a)	1,155,000	993,89
Janhattan West Mortgage Trust	1,100,000	000,00
Series 2020-1MW, Class A		
2.13%, due 9/10/39 (a)	2,301,000	1,972,76
Jultifamily Connecticut Avenue Securities Trust (a)(b)	2,501,000	1,012,10
Series 2019-01, Class M10		
	3,275,112	3,224,05
8.433% (SOFR 30A + 3.364%), due 10/25/49	5,275,112	3,224,00
Series 2020-01, Class M10	2,810,000	0 700 16
8.933% (SOFR 30A + 3.864%), due 3/25/50	2,810,000	2,702,15
Ine Bryant Park Trust		
Series 2019-OBP, Class A	0.405.000	0 700 7
2.516%, due 9/15/54 (a)	3,425,000	2,790,74
LG Office Trust (a)		
Series 2021-0VA, Class A	0.45,000	510.00
2.585%, due 7/15/41	645,000	519,98
Series 2021-0VA, Class F	1 510 000	
2.851%, due 7/15/41	1,510,000	1,045,10
MRT		
Series 2022-MINI, Class D		
7.172% (1 Month SOFR + 1.95%), due 1/15/39 (a)(b)	2,650,000	2,530,50
Vells Fargo Commercial Mortgage Trust		
Series 2018-AUS, Class A		
4.058%, due 8/17/36 (a)(i)	1,985,000	1,790,82
/FRBS Commercial Mortgage Trust		
Series 2014-C21, Class AS		
3.891%, due 8/15/47	2,175,000	2,066,50
		71,156,57

	Principal Amount	Value
Mortgage-Backed Securities		
Whole Loan (Collateralized Mortgage Obligations) 15.0%		
Alternative Loan Trust		
Series 2005-31, Class 1A1		
5.692% (1 Month SOFR + 0.674%), due 8/25/35 (b)	\$ 1,632,461	\$ 1,449,130
CIM Trust		
Series 2021-J2, Class AS		
0.21%, due 4/25/51 (a)(h)(j)	47,828,617	461,168
Connecticut Avenue Securities Trust (a)(b)		
Series 2021-R03, Class 1M2		
6.719% (SOFR 30A + 1.65%), due 12/25/41	1,200,924	1,177,070
Series 2022-R01, Class 1M2		
6.969% (SOFR 30A + 1.90%), due 12/25/41	675,000	664,479
Series 2020-R02, Class 2M2		
7.183% (SOFR 30A + 2.114%), due 1/25/40	1,232,504	1,234,056
Series 2021-R01, Class 1B1		
8.169% (SOFR 30A + 3.10%), due 10/25/41	4,195,000	4,219,347
Series 2022-R04, Class 1M2		
8.169% (SOFR 30A + 3.10%), due 3/25/42	820,000	834,867
Series 2022-R01, Class 1B1		
8.219% (SOFR 30A + 3.15%), due 12/25/41	1,480,000	1,487,792
Series 2020-SBT1, Class 1M2		
8.833% (SOFR 30A + 3.764%), due 2/25/40	1,870,000	1,945,380
Series 2022-R02, Class 2B1		
9.569% (SOFR 30A + 4.50%), due 1/25/42	2,955,000	3,049,937
Series 2020-SBT1, Class 1B1		
11.933% (SOFR 30A + 6.864%), due 2/25/40	2,300,000	2,331,401
FHLMC STACR REMIC Trust (a)(b)		
Series 2021-DNA6, Class M2		
6.569% (SOFR 30A + 1.50%), due 10/25/41	1,041,000	1,023,435
Series 2022-DNA1, Class M1B		
6.919% (SOFR 30A + 1.85%), due 1/25/42	1,650,000	1,617,000
Series 2020-DNA6, Class M2		
7.069% (SOFR 30A + 2.00%), due 12/25/50	2,602,497	2,621,209
Series 2021-HQA2, Class M2		
7.119% (SOFR 30A + 2.05%), due 12/25/33	3,665,000	3,605,517
Series 2021-HQA3, Class M2		
7.169% (SOFR 30A + 2.10%), due 9/25/41	2,615,000	2,562,700
Series 2021-HQA1, Class M2		
7.319% (SOFR 30A + 2.25%), due 8/25/33	2,690,574	2,681,127
Series 2020-HQA1, Class B1		
7.533% (SOFR 30A + 2.464%), due 1/25/50	1,815,000	1,790,572
Series 2022-DNA1, Class M2		
7.569% (SOFR 30A + 2.50%), due 1/25/42	1,435,000	1,417,250
Series 2020-DNA2, Class B1		
7.683% (SOFR 30A + 2.614%), due 2/25/50	3,015,000	3,014,980
Series 2021-DNA1, Class B1		
7.719% (SOFR 30A + 2.65%), due 1/25/51	2,185,000	2,141,977
Series 2021-HQA1, Class B1		

Mortgage-Backed Securities Whole Loan (Collateralized Mortgage Obligations) FHLMC STACR REMIC Trust (a)(b) Series 2020-DNA6, Class B1 8.069% (SOFR 30A + 3.00%), due 12/25/50 Series 2021-DNA5, Class B1 8.119% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-HQA2, Class B1 8.210% (SOFR 30A + 3.15%), due 12/25/22	\$	Amount 1,805,000 3,395,000	\$	Value
Whole Loan (Collateralized Mortgage Obligations) FHLMC STACR REMIC Trust (a)(b) Series 2020-DNA6, Class B1 8.069% (SOFR 30A + 3.00%), due 12/25/50 Series 2021-DNA5, Class B1 8.119% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-HQA2, Class B1	\$		\$	
FHLMC STACR REMIC Trust (a)(b) Series 2020-DNA6, Class B1 8.069% (SOFR 30A + 3.00%), due 12/25/50 Series 2021-DNA5, Class B1 8.119% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-HQA2, Class B1	\$		\$	4 700 000
Series 2020-DNA6, Class B1 8.069% (SOFR 30A + 3.00%), due 12/25/50 Series 2021-DNA5, Class B1 8.119% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-HQA2, Class B1	\$		\$	4 700 055
8.069% (SOFR 30A + 3.00%), due 12/25/50 Series 2021-DNA5, Class B1 8.119% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-HQA2, Class B1	\$		\$	1 700 055
Series 2021-DNA5, Class B1 8.119% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-HQA2, Class B1	Ŷ		Ψ	1,786,950
8.119% (SOFR 30A + 3.05%), due 1/25/34 Series 2021-HQA2, Class B1		3,395,000		1,100,000
Series 2021-HQA2, Class B1		0,000,000		3,405,626
				0,100,020
8.219% (SOFR 30A + 3.15%), due 12/25/33		2,955,000		2,930,049
Series 2021-HQA3, Class B1		,,		,,-
8.419% (SOFR 30A + 3.35%), due 9/25/41		2,870,000		2,859,297
Series 2021-DNA6, Class B1				
8.469% (SOFR 30A + 3.40%), due 10/25/41		3,545,000		3,562,725
Series 2022-DNA1, Class B1				
8.469% (SOFR 30A + 3.40%), due 1/25/42		3,690,295		3,692,586
Series 2021-DNA3, Class B1				
8.569% (SOFR 30A + 3.50%), due 10/25/33		2,860,000		2,947,279
Series 2021-DNA7, Class B1				
8.719% (SOFR 30A + 3.65%), due 11/25/41		2,790,000		2,826,311
Series 2022-DNA2, Class M2				
8.819% (SOFR 30A + 3.75%), due 2/25/42		2,145,000		2,200,706
Series 2020-HQA1, Class B2				
10.283% (SOFR 30A + 5.214%), due 1/25/50		1,665,000		1,664,984
FHLMC STACR Trust (a)(b)				
Series 2019-DNA3, Class B1				
8.433% (SOFR 30A + 3.364%), due 7/25/49		2,125,000		2,185,978
Series 2019-DNA2, Class B1				
9.533% (SOFR 30A + 4.464%), due 3/25/49		895,000		950,934
Series 2019-DNA1, Class B1				
9.833% (SOFR 30A + 4.764%), due 1/25/49		1,320,000		1,425,442
Series 2018-HQA2, Class B2				
16.183% (SOFR 30A + 11.114%), due 10/25/48		2,220,000		2,778,810
FHLMC Structured Agency Credit Risk Debt Notes				
Series 2021-DNA2, Class B1				
8.469% (SOFR 30A + 3.40%), due 8/25/33 (a)(b)		1,365,000		1,392,300
FNMA (b)				
Series 2021-R02, Class 2M2				
7.069% (SOFR 30A + 2.00%), due 11/25/41 (a)		505,000		495,976
Series 2021-R02, Class 2B1				
8.369% (SOFR 30A + 3.30%), due 11/25/41 (a)		1,450,000		1,452,685
Series 2018-C01, Class 1B1				
8.733% (SOFR 30A + 3.664%), due 7/25/30		3,460,000		3,641,018
Series 2017-C07, Class 1B1				
9.183% (SOFR 30A + 4.114%), due 5/25/30		3,190,000		3,412,580
Series 2018-C06, Class 2B1				
9.283% (SOFR 30A + 4.214%), due 3/25/31		2,015,000		2,171,612
Series 2018-C04, Class 2B1				
9.683% (SOFR 30A + 4.614%), due 12/25/30		2,237,000		2,427,610

	Principal Amount	Value
Mortgage-Backed Securities		
Whole Loan (Collateralized Mortgage Obligations)		
Galton Funding Mortgage Trust		
Series 2018-2, Class A51		
4.50%, due 10/25/58 (a)(j)	\$ 363,440	\$ 344,335
GreenPoint Mortgage Funding Trust		
Series 2007-AR3, Class A1		
5.852% (1 Month SOFR + 0.554%), due 6/25/37 (b)	353,500	312,935
VASTR Alternative Loan Trust		
Series 2005-6, Class 1A2		
5.50%, due 12/25/35	1,211,277	854,905
Series 2005-5, Class 3A1		
5.75%, due 8/25/35	1,444,454	766,434
New Residential Mortgage Loan Trust (a)		
Series 2019-5A, Class B7		
4.337%, due 8/25/59 (i)	2,339,855	1,382,558
Series 2019-4A, Class B6		
4.636%, due 12/25/58 (j)	2,375,059	1,431,199
Series 2019-2A, Class B6		
4.843%, due 12/25/57 (j)	1,069,734	682,072
Sequoia Mortgage Trust (a)		
Series 2021-4, Class A1		
0.166%, due 6/25/51 (h)(i)	35,161,890	290,975
Series 2018-7, Class B3		
4.254%, due 9/25/48 (j)	1,346,572	1,133,397
STACR Trust		
Series 2018-HRP2, Class B1		
9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(b)	2,995,000	3,197,961
NaMu Mortgage Pass-Through Certificates Trust		
Series 2006-AR9, Class 2A		
5.262% (12 Month Monthly Treasury Average Index + 1.048%), due 8/25/46 (b)	528,441	435,076
		106,117,517
Tetal Martagan Baalad Coguritian		
Total Mortgage-Backed Securities		000 105 000
(Cost \$236,373,512)		229,105,986
Municipal Bond 0.3%		

California 0.3%

Regents of the University of California Medical Center, Pooled		
Revenue Bonds		
Series N		
3.006%, due 5/15/50	2,760,000	1,912,805
Total Municipal Bond		
(Cost \$2,760,000)		1,912,805

	Principal Amount	Value
U.S. Government & Federal Agencies 12.7%	Amount	Value
Federal Home Loan Mortgage Corporation (Mortgage Pass-Through Securities) 0.5%		
UMBS Pool, 20 Year		
5.00%, due 7/1/43	\$ 2,915,848	\$ 2,867,572
UMBS Pool, 30 Year	· · · · · · ·	• ,,-
5.50%, due 7/1/53	755,000	750,183
		3,617,755
Federal National Mortgage Association (Mortgage Pass-Through Securities) 4.1%		
JMBS, 30 Year		
4.00%, due 6/1/52	9,674,462	9,034,660
4.00%, due 7/1/52	3,165,033	2,955,716
5.00%, due 11/1/52	12,499,160	12,216,228
5.00%, due 3/1/53	142,459	139,151
5.00%, due 3/1/53	665,720	650,805
5.50%, due 11/1/52	953,839	950,168
5.50%, due 2/1/53	943,622	937,104
5.50%, due 6/1/53	434,397	431,667
6.00%, due 3/1/53	1,650,263	1,660,119
		28,975,618
Inited States Treasury Bonds 0.4%		
J.S. Treasury Bonds		
3.875%, due 5/15/43 (c)	3,150,000	3,011,203
United States Treasury Notes 7.7%		
U.S. Treasury Notes		
3.375%, due 5/15/33	13,540,000	12,915,890
4.75%, due 7/31/25	41,575,000	41,484,055
		54,399,945
Total U.S. Government & Federal Agencies		
(Cost \$91,198,209)		90,004,521
Total Long-Term Bonds		
(Cost \$747,161,844)		698,411,720
	Shares	
Common Stocks 0.0% ‡		
Commercial Services & Supplies 0.0% ‡	14	00
Quad/Graphics, Inc. (k)	14	83
Говассо 0.0% ‡		
Furning Point Brands, Inc.	6,802	162,228
īotal Common Stocks		
(Cost \$0)		162,311

	Shares	Value
Short-Term Investments 1.1%		
Affiliated Investment Company 0.9%		
MainStay U.S. Government Liquidity Fund, 5.075% (I)	6,731,138	\$ 6,731,138
Unaffiliated Investment Company 0.2%		
Goldman Sachs Financial Square Government Fund, 5.307% (I)(m)	1,292,897	1,292,897
Total Short-Term Investments		
(Cost \$8,024,035)		8,024,035
Total Investments		
(Cost \$755,185,879)	99.7%	706,598,066
Other Assets, Less Liabilities	0.3	1,941,065
Net Assets	100.0%	\$ 708,539,131

- + Percentages indicated are based on Fund net assets.
- ^ Industry classifications may be different than those used for compliance monitoring purposes.
- ‡ Less than one-tenth of a percent.
- (a) May be sold to institutional investors only under Rule 144A or securities offered pursuant to Section 4(a)(2) of the Securities Act of 1933, as amended.
- (b) Floating rate—Rate shown was the rate in effect as of July 31, 2023.
- (c) All or a portion of this security was held on loan. As of July 31, 2023, the aggregate market value of securities on loan was \$4,261,894; the total market value of collateral held by the Fund was \$4,379,911. The market value of the collateral held included non-cash collateral in the form of U.S. Treasury securities with a value of \$3,087,014. The Fund received cash collateral with a value of \$1,292,897.
- (d) Fixed to floating rate—Rate shown was the rate in effect as of July 31, 2023.
- (e) Security is perpetual and, thus, does not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.
- (f) Illiquid security—As of July 31, 2023, the total market value deemed illiquid under procedures approved by the Board of Trustees was \$663,000, which represented 0.1% of the Fund's net assets.
- (g) Step coupon-Rate shown was the rate in effect as of July 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 prevailing 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 July 31, 2023.
- (i) Coupon rate may change based on changes of the underlying collateral or prepayments of principal. Rate shown was the rate in effect as of July 31, 2023.
- (k) Non-income producing security.
- (I) Current yield as of July 31, 2023.
- (m) Represents a security purchased with cash collateral received for securities on loan.

Investments in Affiliates (in 000's)

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

Affiliated Investment Companies	Value, Beginning of Period	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ (Depreciation)	Value, End of Period	Dividend Income	Other Distributions	Shares End of Period
MainStay U.S. Government Liquidity Fund	\$ 10,062	\$ 186,976	\$ (190,307)	\$ —	\$ —	\$ 6,731	\$ 219	\$ —	6,731

Futures Contracts

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

Туре	Number of Contracts	Expiration Date	Value at Trade Date	Current Notional Amount	Unrealized Appreciation (Depreciation) ²
Long Contracts U.S. Treasury 10 Year Ultra Bonds U.S. Treasury Long Bonds U.S. Treasury Ultra Bonds Total Long Contracts	639 66 28	September 2023 September 2023 September 2023	\$ 76,219,685 8,367,855 3,790,951	\$ 74,753,016 8,212,875 3,702,125	\$ (1,466,669) (154,980) (88,826) (1,710,475)
Short Contracts U.S. Treasury 2 Year Notes U.S. Treasury 5 Year Notes U.S. Treasury 10 Year Notes Total Short Contracts Net Unrealized Appreciation	(794) (648) (162)	September 2023 September 2023 September 2023	(162,801,374) (70,534,063) (18,310,000)	(161,206,812) (69,219,563) (18,047,813)	1,594,562 1,314,500 262,187 3,171,249 \$ 1,460,774

1. As of July 31, 2023, cash in the amount of \$1,271,836 was on deposit with a broker or futures commission merchant for futures transactions.

2. Represents the difference between the value of the contracts at the time they were opened and the value as of July 31, 2023.

Abbreviation(s):

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

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

Description	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Asset Valuation Inputs				
Investments in Securities (a) Long-Term Bonds Asset-Backed Securities Corporate Bonds Foreign Government Bonds Loan Assignments Mortgage-Backed Securities Municipal Bond U.S. Government & Federal Agencies	\$	 \$ 110,287,968 252,763,505 13,367,323 969,612 229,105,986 1,912,805 90,004,521 	\$ 	\$ 110,287,968 252,763,505 13,367,323 969,612 229,105,986 1,912,805 90,004,521
Total Long-Term Bonds		698,411,720		698,411,720
Common Stocks Short-Term Investments Affiliated Investment Company Unaffiliated Investment Company	162,311 6,731,138 1,292,897		-	162,311 6,731,138 1,292,897
Total Short-Term Investments	8,024,035			8,024,035
Total Investments in Securities Other Financial Instruments	8,186,346	698,411,720		706,598,066
Futures Contracts (b)	3,171,249		_	3,171,249
Total Investments in Securities and Other Financial Instruments	\$ 11,357,595	\$ 698,411,720	\$	\$ 709,769,315
Liability Valuation Inputs				
Other Financial Instruments Futures Contracts (b)	<u>(1,710,475)</u>	\$	\$	\$ (1,710,475)

(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.