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

	Principal Amount	Value
Long-Term Bonds 97.6% Asset-Backed Securities 10.8%		
Automobile Asset-Backed Securities 4.3%		
American Credit Acceptance Receivables Trust		
Series 2022-1, Class D		
2.46%, due 3/13/28 (a)	\$ 1,885,000	\$ 1,749,110
Avis Budget Rental Car Funding AESOP LLC		
Series 2020-2A, Class A		
2.02%, due 2/20/27 (a)	1,435,000	1,311,776
CPS Auto Receivables Trust		
Series 2021-C, Class E		
3.21%, due 9/15/28 (a)	800,000	696,572
Drive Auto Receivables Trust		
Series 2021-2, Class D		
1.39%, due 3/15/29	1,990,000	1,861,863
Flagship Credit Auto Trust (a)		
Series 2020-1, Class E		
3.52%, due 6/15/27	1,950,000	1,773,651
Series 2019-2, Class E		
4.52%, due 12/15/26	1,910,000	1,797,206
GLS Auto Receivables Issuer Trust (a)		
Series 2021-3A, Class C		
1.11%, due 9/15/26	2,700,000	2,549,441
Series 2021-2A, Class D		
1.42%, due 4/15/27	1,010,000	931,042
Series 2021-4A, Class C		
1.94%, due 10/15/27	1,310,000	1,222,670
Series 2020-1A, Class D		
3.68%, due 11/16/26	440,000	422,998
Hertz Vehicle Financing III LP (a)		
Series 2021-2A, Class B		
2.12%, due 12/27/27	1,010,000	888,217
Series 2021-2A, Class D		
4.34%, due 12/27/27	2,910,000	2,527,891
Hertz Vehicle Financing LLC (a)		
Series 2021-1A, Class B		
1.56%, due 12/26/25	870,000	805,736
Series 2021-1A, Class C		
2.05%, due 12/26/25	890,000	817,481
JPMorgan Chase Bank NA		
Series 2020-1, Class B		
0.991%, due 1/25/28 (a)	105,144	103,713
		19,459,367
Other Asset-Backed Securities 6.5%		
American Airlines Pass-Through Trust		
Series 2019-1, Class AA		
3.15%, due 2/15/32	1,166,979	1,015,157
Series 2016-2, Class A		
3.65%, due 6/15/28	1,439,000	1,217,206

	Principal Amount	Value
Asset-Backed Securities		
Other Asset-Backed Securities		
American Airlines Pass-Through Trust		
Series 2019-1, Class B		
3.85%, due 2/15/28	\$ 971,463	\$ 859,361
AMSR Trust		
Series 2020-SFR4, Class A		
1.355%, due 11/17/37 (a)	2,130,000	1,936,402
British Airways Pass-Through Trust		
Series 2021-1, Class A		
2.90%, due 3/15/35 (a)	1,835,200	1,509,491
CF Hippolyta Issuer LLC (a)		
Series 2021-1A, Class A1		
1.53%, due 3/15/61	1,985,861	1,750,287
Series 2020-1, Class A1	, , , , , , , , , , , , , , , , , , , ,	,, -
1.69%, due 7/15/60	1,315,854	1,189,105
Series 2021-1A, Class B1	.,	,,,,,,,,,
1.98%, due 3/15/61	1,924,394	1,653,502
CVS Pass-Through Trust	.,62.,66	1,000,002
5.789%, due 1/10/26 (a)	23,807	23,845
DB Master Finance LLC (a)	20,001	20,010
Series 2021-1A, Class A23		
2.791%, due 11/20/51	1,910,700	1,582,849
Series 2019-1A, Class A23	1,010,700	1,002,010
4.352%, due 5/20/49	310,568	296,538
FirstKey Homes Trust (a)	010,000	230,000
Series 2020-SFR2, Class A		
1.266%, due 10/19/37	632,442	574,846
Series 2020-SFR1, Class A	002,442	37 4,040
1.339%, due 8/17/37	945,496	863,253
Series 2021-SFR1, Class B	340,430	003,233
	2 020 000	1,802,324
1.788%, due 8/17/38	2,030,000	1,002,324
JetBlue Pass-Through Trust Series 2019-1, Class AA		
•	0.055.614	1 000 010
2.75%, due 5/15/32 Navient Private Education Refi Loan Trust	2,255,614	1,892,212
Series 2020-HA, Class B		
•	2 520 000	0.105.577
2.78%, due 1/15/69 (a)	2,580,000	2,105,577
New Economy Assets Phase 1 Sponsor LLC (a)		
Series 2021-1, Class A1	0.500.000	0.477.470
1.91%, due 10/20/61	2,500,000	2,177,170
Series 2021-1, Class B1	1.040.000	1 005 510
2.41%, due 10/20/61	1,240,000	1,035,519
PFS Financing Corp.		
Series 2022-D, Class A		
4.27%, due 8/15/27 (a)	965,000	954,641
Progress Residential Trust (a)		
Series 2021-SFR1, Class B		
1.303%, due 4/17/38	800,000	702,193

	Principal Amount	Value
Asset-Backed Securities		
Other Asset-Backed Securities		
Progress Residential Trust (a)		
Series 2021-SFR4, Class B		
1.808%, due 5/17/38	\$ 1,215,000	\$ 1,085,432
Taco Bell Funding LLC		
Series 2021-1A, Class A23		
2.542%, due 8/25/51 (a)	2,410,650	1,945,956
United Airlines Pass-Through Trust		
Series 2020-1, Class A		
5.875%, due 10/15/27	1,503,785	1,521,657
		29,694,523
Total Asset-Backed Securities		
(Cost \$54,954,582)		49,153,890
Corporate Bonds 39.6%		
Agriculture 0.8%		
Altria Group, Inc.		
2.45%, due 2/4/32	1,850,000	1,445,46
4.80%, due 2/14/29	285,000	281,910
BAT Capital Corp.		
3.734%, due 9/25/40	1,500,000	1,086,076
BAT International Finance plc		
4.448%, due 3/16/28	945,000	904,456
		3,717,903
Airlines 1.5%		
American Airlines, Inc. (a)		
5.50%, due 4/20/26	1,445,000	1,416,569
5.75%, due 4/20/29	860,000	831,811
Delta Air Lines, Inc. (a)		
4.50%, due 10/20/25	1,021,002	1,008,813
4.75%, due 10/20/28	1,855,000	1,807,347
Mileage Plus Holdings LLC		
6.50%, due 6/20/27 (a)	1,620,000	1,636,702
		6,701,242
Auto Manufacturers 2.1%		
Ford Motor Credit Co. LLC		
2.30%, due 2/10/25	755,000	700,083
4.125%, due 8/17/27	1,445,000	1,332,695
6.95%, due 3/6/26	775,000	792,500
General Motors Co.	,	
5.60%, due 10/15/32	410,000	405,041
General Motors Financial Co., Inc.	,	•
2.70%, due 6/10/31	1,600,000	1,289,694
4.30%, due 4/6/29	940,000	878,89
Nissan Motor Acceptance Co. LLC (a)	3 10,000	,50
NISSAII IVIULUI ACCEDIANCE CU. LLC (a)		

	Principal Amount	Value
Corporate Bonds		
Auto Manufacturers		
Nissan Motor Acceptance Co. LLC (a)		
1.85%, due 9/16/26	\$ 2,915,000	\$ 2,517,928
Volkswagen Group of America Finance LLC		
4.60%, due 6/8/29 (a)	645,000	631,884
		9,489,637
Banks 15.3%		
Banco Santander SA		
5.294%, due 8/18/27	1,400,000	1,405,602
Bank of America Corp.	.,,	1,100,002
2.087%, due 6/14/29 (b)	1,110,000	967,362
2.496%, due 2/13/31 (b)	1,755,000	1,492,848
2.687%, due 4/22/32 (b)	305,000	257,497
3.419%, due 12/20/28 (b)	283,000	264,686
3.593%, due 7/21/28 (b)	1,385,000	1,308,553
3.705%, due 4/24/28 (b)	1,275,000	1,215,766
4.25%, due 10/22/26	1,550,000	1,519,713
Series MM	1,000,000	1,010,710
4.30%, due 1/28/25 (b)(c)	1,045,000	973,156
Barclays plc (c)(d)	1,040,000	370,100
4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28	2,405,000	1,954,852
8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29	625,000	627,594
BNP Paribas SA (a)(d)	020,000	027,001
4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 (c)	2,135,000	1,746,448
5.125% (1 Year Treasury Constant Maturity Rate + 1.45%), due 1/13/29	1,040,000	1,048,673
7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 (c)	640,000	662,400
BPCE SA	210,000	002,100
5.125%, due 1/18/28 (a)	915,000	921,178
Citigroup, Inc.	010,000	021,170
2.52%, due 11/3/32 (b)	915,000	749,060
3.887%, due 1/10/28 (b)	2,099,000	2,015,581
Series Y	2,000,000	2,010,001
4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (c)(d)	870,000	774,300
5.30%, due 5/6/44	994,000	976,890
Citizens Bank NA	33.,000	0.0,000
6.064%, due 10/24/25 (b)	860,000	872,482
Credit Agricole SA	333,033	0.2,.02
4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(c)(d)	2,030,000	1,726,312
Credit Suisse Group AG	2,000,000	1,7.20,012
3.091%, due 5/14/32 (a)(b)	2,070,000	1,564,932
Deutsche Bank AG	2,070,000	.,551,552
3.035%, due 5/28/32 (b)	890,000	727,407
5.556% (SOFR + 1.219%), due 11/16/27 (d)	1,515,000	1,429,781
First Horizon Bank	1,010,000	., 120,101
5.75%, due 5/1/30	1,606,000	1,627,026
First Horizon Corp.	1,000,000	1,021,020
4.00%, due 5/26/25	2,320,000	2,267,180
	2,020,000	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,

	Principal Amount	Value
Corporate Bonds		
Banks		
Goldman Sachs Group, Inc. (The)		
1.948%, due 10/21/27 (b)	\$ 1,305,000	\$ 1,168,144
1.992%, due 1/27/32 (b)	1,460,000	1,168,600
2.615%, due 4/22/32 (b)	1,010,000	843,912
6.75%, due 10/1/37	955,000	1,070,237
HSBC Holdings plc	,	
3.973%, due 5/22/30 (b)	1,265,000	1,166,586
Intesa Sanpaolo SpA		
7.00%, due 11/21/25 (a)	435,000	449,214
JPMorgan Chase & Co.		
2.182%, due 6/1/28 (b)	1,030,000	923,543
3.782%, due 2/1/28 (b)	1,565,000	1,504,288
4.005%, due 4/23/29 (b)	2,405,000	2,305,830
Series HH		
4.60%, due 2/1/25 (b)(c)	687,000	645,780
5.513% (SOFR + 1.18%), due 2/24/28 (d)	1,590,000	1,573,946
Lloyds Banking Group plc		
4.582%, due 12/10/25	2,643,000	2,580,208
4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (d)	680,000	664,088
Macquarie Group Ltd.	,	•
2.871%, due 1/14/33 (a)(b)	1,770,000	1,431,789
Mizuho Financial Group, Inc.		
3.261% (1 Year Treasury Constant Maturity Rate + 1.25%), due 5/22/30 (d)	610,000	551,664
Morgan Stanley		
2.484%, due 9/16/36 (b)	2,195,000	1,701,487
2.511%, due 10/20/32 (b)	510,000	421,187
3.591%, due 7/22/28 (b)	1,255,000	1,187,205
5.00%, due 11/24/25	1,940,000	1,950,751
NatWest Group plc		
3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 (d)	1,985,000	1,834,068
Societe Generale SA (a)(d)		
3.337% (1 Year Treasury Constant Maturity Rate + 1.60%), due 1/21/33	1,440,000	1,199,160
4.75% (5 Year Treasury Constant Maturity Rate + 3.931%), due 5/26/26 (c)	1,585,000	1,410,016
5.375% (5 Year Treasury Constant Maturity Rate + 4.514%), due 11/18/30 (c)	1,515,000	1,302,793
SVB Financial Group		
Series C		
4.00% (5 Year Treasury Constant Maturity Rate + 3.202%), due 5/15/26 (c)(d)	1,285,000	1,028,795
UBS Group AG (a)(d)		
4.375% (5 Year Treasury Constant Maturity Rate + 3.313%), due 2/10/31 (c)	1,520,000	1,246,248
4.751% (1 Year Treasury Constant Maturity Rate + 1.75%), due 5/12/28	770,000	756,945
Wachovia Corp.		
5.50%, due 8/1/35	735,000	755,409
Wells Fargo & Co. (b)		
2.879%, due 10/30/30	1,455,000	1,287,665
3.35%, due 3/2/33	700,000	617,261
3.526%, due 3/24/28	1,430,000	1,359,934
Wells Fargo Bank NA		
5.85%, due 2/1/37	335,000	359,799

Sealing Companies Compan		Principal Amount	Value
Westpace Barking Corp. \$ 2,538,000 \$ 1,828,005 \$ 6,0546,466 \$ 6,0546,46	Corporate Bonds		
\$ 1.982,630 (9ear freeaury Constant Maturity Rate + 1.53%), due 11/18/36 (9)	Banks		
Chemicals 0.756 Chemicals	Westpac Banking Corp.		
Chemicals 0.7% Parasient Metheriands Finance BV 1,135,000 1,073,142 1,050%, due 1/10/28 (a) 1,135,000 1,073,142 1,050%, due 5/1/29 1,964,000 1,841,651 2,914,783	3.02% (5 Year Treasury Constant Maturity Rate + 1.53%), due 11/18/36 (d)	\$ 2,538,000	\$ 1,982,635
Braskem Metherlands Finance BV 4.5%, doe 1/10/26 (g) 1,735,000 1,073,142 Hutstrasma International LC 1,964,000 1,841,651 2,914,733 Commercial Services 0.3% Services 0.3% (a) 685,000 813,446 24,054 24,0			69,546,466
Braskem Metherlands Finance BV 4.5%, doe 1/10/26 (g) 1,735,000 1,073,142 Hutstrasma International LC 1,964,000 1,841,651 2,914,733 Commercial Services 0.3% Services 0.3% (a) 685,000 813,446 24,054 24,0	Chemicals 0.7%		
4.50%, due 1/10/28 (a) 1,185,000 1,073,142 Hurtsman International LIC 4.50%, due 5/1/29 1,984,000 1,184,081 2,914,783 2,914,784 2,914,78			
######################################		1 135 000	1 073 142
1,840,60		1,100,000	1,070,112
Commercial Services 0.3% S		1 964 000	1 841 651
Commercial Services 0.3%	4.00 %, ddc 5/ 1/25	1,304,000	
Ashtead Capital, Inc. 4.00%, due 5/1/26 (e) 685.00 813.466 California Institute of Technology 3.65%, due 9/1/19 772.00 549.054 3.65%, due 9/1/19 772.00 1.362,500 Computers 1.2% Dell Infernational LLC 3.375%, due 12/15/41 (a) 1,450.000 1,044,046 4.90%, due 10/1/26 1,912.000 1,901,266 5.30%, due 10/1/29 765.000 772,267 5.75%, due 2/1/33 630.000 629,505 5.10%, due 10/1/28 (a) 603.000 657,156 NCR Corp. 5.00%, due 10/1/28 (a) 603.000 531,158 6.5453.888 Diversified Financial Services 3.2% Arcastle Ltd. 2.45%, due 10/29/26 2,300.000 2,185,300 Ally Financial, Inc. Series C 4.70% (7 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(d) 2,665,000 1,327,123 8.00%, due 11/1/31 1,205,000 1,327,123 8.00%, due 11/1/31 1,205,000 1,338,005 Avoiden Holdings Funding Ltd. (a) 2.1,55%, due 2/12/26 1,330,000 1,233,980 3.25%, due 1/30/26 (a) 1,385,000 1,233,980 3.25%, due 1/30/26 (a) 1,350,000 1,233,980 3.25%, due 2/12/26 1,385,000 1,385,000 1,239,980 3.25%, due 1/10/26 (a) 1,350,000 1,387,047 8.00%, due 1/10/174 (a) 1,500,000 1,327,123 8.00%, due 1/10/174 (a) 1,350,000 1,383,005 Avoiden Holdings Funding Ltd. (a) 2.175%, due 2/11/26 (a) 1,315,000 1,335,000 1,328,980 3.25%, due 2/11/26 (a) 1,350,000 1,335,000 1,335,000 1,329,980 3.25%, due 2/11/26 (a) 1,350,000 1,335,000 1,335,000 1,350,00			2,914,793
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California Institute of Technology 549,054 3,65%, due 9/1/19 772,000 549,054 Computers 1.2% California Institute of Technology But International LLC 3,375%, due 12/15/41 (a) 1,450,000 1,904,066 4,90%, due 10/1/26 169,000 672,266 5,30%, due 10/1/29 600,000 667,126 NCR Corp. 600,000 531,158 0,50%, due 10/1/28 (a) 600,000 531,158 0,50%, due 10/1/28 (a) 600,000 531,158 Diversified Financial Services 3.2% Diversified Financial Services 3.2% Acrosp (reland Capital DAC 2,45%, due 10/1/28 (a) 2,000,00 2,069,003 Acrosp (reland Capital DAC 2,45%, due 10/29/26 2,665,000 2,185,300 All Financial, Inc. 2,25%, due 10/29/26 2,665,000 2,185,300 All Financial, Inc. 3,000 2,665,000 2,185,300 All Financial, Inc. 1,250,000 1,300,000 771,337 8,00%, due 11/1/31 1,205,000 1,300,000 771,337		005 000	040 440
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Computers 1.2% Dell International LLC 3.37%, due 12/15/41 (g) 1,450,000 1,044,046 4.90%, due 10/1/26 1,912,000 1,026,006 5.03%, due 10/1/29 630,000 629,505 5.15%, due 21/133 630,000 629,505 8.10%, due 70/15/36 570,000 667,126 NCR Corp. 603,000 531,158 5,50%, due 10/1/28 (a) 603,000 531,158 5,50%, due 10/1/28 (a) 603,000 531,158 Diversified Financial Services 3.2% AerCap Ireland Capital DAC 2,45%, due 10/29/26 2,300,000 2,069,083 Aircastie Ltd. 2,200,000 2,185,300 Ally Financial, Inc. 3 2,250,000 2,185,300 Ally Financial, Inc. 3 3 1,300,000 2,185,300 Ally Financial, Inc. 3 3 1,300,000 1,327,123 8.0 Yes a Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (c)(d) 1,050,000 771,337 8.0 Yes (5 Year Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (c)(770,000	E 40.0E 4
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3.375%, due 12/15/41 (a) 1,040,046 4.90%, due 10/1/26 5.30%, due 10/1/29 5.75%, due 2/133 6.30,00 10/129 6.10%, due 10/1/28 6.10%, due 10/1/28 6.10%, due 10/1/28 (a) 603,000 629,505 8.10%, due 10/1/28 (a) 603,000 629,505 8.10%, due 10/1/28 (a) 603,000 629,505 8.10%, due 10/1/28 (a) 603,000 520,506 8.00%, due 10/1/28 (a) 603,000 531,158 5.00%, due 10/1/28 (a) 603,000 531,158 5.00%, due 10/1/28 (a) 603,000 2,069,082 Diversified Financial Services 3.2% AerCap Ireland Capital DAC 2.45%, due 10/29/26 2,000,000 2,069,083 Aircastle Ltd. 5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(d) 2,665,000 2,185,300 Ally Financial, Inc. Series G 4.70% (7 Year Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (c)(d) 1,005,000 771,337 8.00%, due 11/1/31 1,055,000 1,327,123 Aviation Capital Group LLC 1.95%, due 1/30/26 (a) 1,330,000 1,327,123 Aviation Capital Group LLC 1.95%, due 1/30/26 (a) 1,330,000 1,238,960 3.25%, due 2/15/27 1,740,000 1,570,407 Banco BTG Pactual SA 2.75%, due 1/11/26 (a) 1,150,000 1,047,650 Capital One Financial Corp. 5.247%, due 7/26/30 (b) 535,00 526,103 Nomura Holdings, Inc.	Computers 1.2%		
4.90%, due 10/1/26 1,912,000 1,901,266 5.30%, due 10/1/29 765,000 772,267 5.75%, due 2/1/33 630,000 629,505 8.10%, due 7/15/36 570,000 667,126 NCR Corp. 5.00%, due 10/1/28 (a) 603,000 531,158 5.00%, due 10/1/28 (a) 603,000 531,158 5.00%, due 10/29/26 2,300,000 2,300,000 2,065,000 2,065,000 2,065,000 2,185,300 4/17 (rowspan="2">8 ries urb. 2,2665,000 2,185,300 4/20% (rowspan="2">4/20% (rowspan="2">2,20%,000 2,065,000 2,065,000 2,065,000 2,065,000 2,185,300 4/20% (rowspan="2">4/20% (rowspan="2">2,20% (rowspa	Dell International LLC		
5.30%, due 10/1/29 765,000 772,267 5.75%, due 2/1/33 630,000 629,505 8.10%, due 7/15/36 570,000 667,126 NCR Corp. 603,000 51,158 5.00%, due 10/1/28 (a) 603,000 51,158 Diversified Financial Services 3.2% AerCap Ireland Capital DAC 2.45%, due 10/29/26 2,300,000 2,069,083 Aircastle Ltd. 5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(d) 2,665,000 2,185,300 4lly Financial, Inc. 2 2,200,000 771,337 Series C 4.70% (7 Year Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (c)(d) 1,005,000 771,337 8.00%, due 11/1/31 1,205,000 1,327,123 Aviation Capital Group LLC 1.95%, due 2/15/26 (a) 1,330,000 1,183,055 Avlosh Holdings Funding Ltd. (a) 1,238,960 2.125%, due 2/21/26 1,740,000 1,570,407 Banco BTG Pactual SA 1,150,000 1,047,650 2.75%, due 1/11/26 (a) 55,000 50,6103 Capital One Financial Corp.	3.375%, due 12/15/41 (a)	1,450,000	1,044,046
5.75%, due 2/1/33 630,000 629,505 8.10%, due 7/15/36 570,000 667,126 NCR Corp. 5.00%, due 10/1/28 (a) 603,000 531,158 5.00%, due 10/1/28 (a) 603,000 531,158 5.25%, due 10/29/26 2,300,000 2,069,083 Alicastel Lid. 2,25%, (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(d) 2,665,000 2,185,300 Alicastel Lid. 3,25%, (5 Year Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (c)(d) 1,050,000 2,185,300 Alicaste Lid. 3,00%, due 11/1/31 1,005,000 771,337 8,00%, due 11/1/31 1,300,000 1,330,000 771,337 8,00%, due 11/1/31 1,330,000 1,133,055 4,00%, due 11/1/32 1,330,000 1,133,055 4,00%, due 11/1/32 1,330,000 1,133,055 4,00%, due 11/1/32 1,330,000 1,238,000 <t< td=""><td>4.90%, due 10/1/26</td><td>1,912,000</td><td>1,901,266</td></t<>	4.90%, due 10/1/26	1,912,000	1,901,266
8.10%, due 7/15/36 \$ 570,000 \$ 667,126 \$ NCR Corp. 5.00%, due 10/1/28 (a) \$ 603,000 \$ 531,158 \$ 5,545,368 \$ \$ 5,5478, due 7/26/30 (b) \$ 5,5478,	5.30%, due 10/1/29	765,000	772,267
NCR Corp. 603,00%, due 10/1/28 (a) 603,00% 531,158 5.00%, due 10/1/28 (a) 603,00% 531,158 Diversified Financial Services 3.2% AerCap Ireland Capital DAC 2.45%, due 10/29/26 2,300,000 2,069,008 Aircastle Ltd. 5.25% (6 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(d) 2,665,000 2,185,300 Ally Financial, Inc. Series C 4.70% (7 Year Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (c)(d) 1,005,000 771,337 8.00%, due 11/1/31 1,205,000 1,73,72 1,327,123 Aviation Capital Group LLC 1,95%, due 1/30/26 (a) 1,330,000 1,183,055 Avoiton Holdings Funding Ltd. (a) 1,385,00 1,238,960 3.25%, due 2/21/26 1,385,00 1,238,960 3.25%, due 2/15/27 1,150,00 1,570,407 Banco BIG Pactual SA 2,75%, due 1/11/26 (a) 1,150,00 1,047,650 Capital One Financial Corp. 5,247%, due 7/26/30 (b) 535,00 526,103 Noura Holdings, Inc.	5.75%, due 2/1/33	630,000	629,505
NCR Corp. 603,00%, due 10/1/28 (a) 603,00% 531,158 5.00%, due 10/1/28 (a) 603,00% 531,158 Diversified Financial Services 3.2% AerCap Ireland Capital DAC 2.45%, due 10/29/26 2,300,000 2,069,008 Aircastle Ltd. 5.25% (6 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(d) 2,665,000 2,185,300 Ally Financial, Inc. Series C 4.70% (7 Year Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (c)(d) 1,005,000 771,337 8.00%, due 11/1/31 1,205,000 1,73,72 1,327,123 Aviation Capital Group LLC 1,95%, due 1/30/26 (a) 1,330,000 1,183,055 Avoiton Holdings Funding Ltd. (a) 1,385,00 1,238,960 3.25%, due 2/21/26 1,385,00 1,238,960 3.25%, due 2/15/27 1,150,00 1,570,407 Banco BIG Pactual SA 2,75%, due 1/11/26 (a) 1,150,00 1,047,650 Capital One Financial Corp. 5,247%, due 7/26/30 (b) 535,00 526,103 Noura Holdings, Inc.	8.10%, due 7/15/36	570,000	667,126
Diversified Financial Services 3.2% Provided Financial Capital DAC	NCR Corp.		
Diversified Financial Services 3.2% AerCap Ireland Capital DAC 2.45%, due 10/29/26 2,300,000 2,069,083 2.25%, due 10/29/26 2.665,000 2,185,300 2.55% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(d) 2.665,000 2,185,300 2.185	5.00%, due 10/1/28 (a)	603,000	531,158
AerCap Ireland Capital DAC 2.45%, due 10/29/26 2,300,000 2,069,083 Aircastle Ltd. 5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(d) 2,665,000 2,185,300 Ally Financial, Inc. Series C 4.70% (7 Year Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (c)(d) 1,005,000 771,337 8.00%, due 11/1/31 1,205,000 1,327,123 Aviation Capital Group LLC 1.95%, due 1/30/26 (a) 1,330,000 1,183,055 Avolon Holdings Funding Ltd. (a) 1,385,000 1,288,960 3.25%, due 2/21/26 1,385,000 1,289,960 3.25%, due 2/15/27 1,740,000 1,570,407 Banco BTG Pactual SA 2.75%, due 1/11/26 (a) 1,150,000 1,047,650 Capital One Financial Corp. 5.247%, due 7/26/30 (b) 535,000 526,103 Nomura Holdings, Inc.			5,545,368
2.45%, due 10/29/26 2,300,000 2,069,083 Aircastle Ltd. 2,2665,000 2,185,300 5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(d) 2,665,000 2,185,300 Ally Financial, Inc. 5eries C 5eries C 5eries C 5eries C 1,005,000 771,337 8.00%, due 11/1/31 1,205,000 1,327,123 1,327,123 Aviation Capital Group LLC 5eries C 1,330,000 1,183,055 Avolon Holdings Funding Ltd. (a) 1,385,000 1,238,960 3.25%, due 2/21/26 1,385,000 1,570,407 Banco BTG Pactual SA 1,150,000 1,047,650 Capital One Financial Corp. 5.247%, due 7/26/30 (b) 535,000 526,103 Nomura Holdings, Inc. 535,000 526,103	Diversified Financial Services 3.2%		
2.45%, due 10/29/26 2,300,000 2,069,083 Aircastle Ltd. 2,2665,000 2,185,300 5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(d) 2,665,000 2,185,300 Ally Financial, Inc. 5eries C 5eries C 5eries C 1,005,000 771,337 8.00%, due 11/1/31 1,205,000 1,327,123 1,327,123 Aviation Capital Group LLC 1,95%, due 1/30/26 (a) 1,330,000 1,183,055 Avolon Holdings Funding Ltd. (a) 1,285,000 1,238,960 3.25%, due 2/21/26 1,385,000 1,570,407 Banco BTG Pactual SA 2.75%, due 1/11/26 (a) 1,150,000 1,047,650 Capital One Financial Corp. 5.247%, due 7/26/30 (b) 535,000 526,103 Nomura Holdings, Inc.	AerCap Ireland Capital DAC		
Aircastle Ltd. 5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(d) Ally Financial, Inc. Series C 4.70% (7 Year Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (c)(d) 8.00%, due 11/1/31 Aviation Capital Group LLC 1.95%, due 1/30/26 (a) 1.330,000 1.183,055 Avolon Holdings Funding Ltd. (a) 2.125%, due 2/21/26 3.25%, due 2/15/27 Banco BTG Pactual SA 2.75%, due 1/11/26 (a) 2.75%, due 1/11/26 (a) 3.35%, due 7/26/30 (b) 5.247%, due 7/26/30 (b) Nomura Holdings, Inc.		2,300,000	2,069,083
Ally Financial, Inc. Series C 4.70% (7 Year Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (c)(d) 8.00%, due 11/1/31 Aviation Capital Group LLC 1.95%, due 1/30/26 (a) 1.330,000 1.183,055 Avolon Holdings Funding Ltd. (a) 2.125%, due 2/21/26 3.25%, due 2/21/27 3.25%, due 2/15/27 Banco BTG Pactual SA 2.75%, due 1/11/26 (a) 1.150,000 1.047,650 Capital One Financial Corp. 5.247%, due 7/26/30 (b) Nomura Holdings, Inc.			
Series C 4.70% (7 Year Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (c)(d) 1,005,000 771,337 8.00%, due 11/1/31 1,205,000 1,327,123 Aviation Capital Group LLC 1,330,000 1,183,055 Avolon Holdings Funding Ltd. (a) 1,385,000 1,238,960 3.25%, due 2/21/26 1,385,000 1,570,407 Banco BTG Pactual SA 1,150,000 1,047,650 Capital One Financial Corp. 535,000 526,103 Nomura Holdings, Inc. 535,000 526,103	5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(d)	2,665,000	2,185,300
4.70% (7 Year Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (c)(d)1,005,000771,3378.00%, due 11/1/311,205,0001,327,123Aviation Capital Group LLC	Ally Financial, Inc.		
8.00%, due 11/1/31 1,205,000 1,327,123 Aviation Capital Group LLC 1.95%, due 1/30/26 (a) 1,330,000 1,183,055 Avolon Holdings Funding Ltd. (a) 1,385,000 1,238,960 3.25%, due 2/21/26 1,740,000 1,570,407 Banco BTG Pactual SA 1,150,000 1,047,650 Capital One Financial Corp. 5.247%, due 7/26/30 (b) 535,000 526,103 Nomura Holdings, Inc. 535,000 526,103	Series C		
Aviation Capital Group LLC 1.95%, due 1/30/26 (a) 1,330,000 1,183,055 Avolon Holdings Funding Ltd. (a) 2.125%, due 2/21/26 3.25%, due 2/15/27 1,740,000 1,570,407 Banco BTG Pactual SA 2.75%, due 1/11/26 (a) 1,310,000 1,047,650 Capital One Financial Corp. 5.247%, due 7/26/30 (b) Nomura Holdings, Inc.	4.70% (7 Year Treasury Constant Maturity Rate + 3.481%), due 5/15/28 (c)(d)	1,005,000	771,337
1.95%, due 1/30/26 (a) 1,330,000 1,183,055 Avolon Holdings Funding Ltd. (a) 1,385,000 1,238,960 2.125%, due 2/15/27 1,740,000 1,570,407 Banco BTG Pactual SA 2.75%, due 1/11/26 (a) 1,150,000 1,047,650 Capital One Financial Corp. 5.247%, due 7/26/30 (b) 535,000 526,103 Nomura Holdings, Inc. 50,000	8.00%, due 11/1/31	1,205,000	1,327,123
Avolon Holdings Funding Ltd. (a) 2.125%, due 2/21/26 3.25%, due 2/15/27 Banco BTG Pactual SA 2.75%, due 1/11/26 (a) Capital One Financial Corp. 5.247%, due 7/26/30 (b) Nomura Holdings, Inc.	Aviation Capital Group LLC		
2.125%, due 2/21/26 1,385,000 1,238,960 3.25%, due 2/15/27 1,740,000 1,570,407 Banco BTG Pactual SA 2.75%, due 1/11/26 (a) 1,150,000 1,047,650 Capital One Financial Corp. 5.247%, due 7/26/30 (b) 535,000 526,103 Nomura Holdings, Inc.	1.95%, due 1/30/26 (a)	1,330,000	1,183,055
3.25%, due 2/15/27 1,740,000 1,570,407 Banco BTG Pactual SA 1,150,000 1,047,650 Capital One Financial Corp. 5.247%, due 7/26/30 (b) 535,000 526,103 Nomura Holdings, Inc. 526,103 526,103	Avolon Holdings Funding Ltd. (a)		
Banco BTG Pactual SA 1,150,000 1,047,650 2.75%, due 1/11/26 (a) 1,150,000 1,047,650 Capital One Financial Corp. 5247%, due 7/26/30 (b) 535,000 526,103 Nomura Holdings, Inc. 535,000 526,103		1,385,000	1,238,960
2.75%, due 1/11/26 (a) 1,150,000 1,047,650 Capital One Financial Corp. 5.247%, due 7/26/30 (b) 535,000 526,103 Nomura Holdings, Inc. 526,103 535,000 526,103	3.25%, due 2/15/27	1,740,000	1,570,407
Capital One Financial Corp. 5.247%, due 7/26/30 (b) 535,000 526,103 Nomura Holdings, Inc.	Banco BTG Pactual SA		
5.247%, due 7/26/30 (b) 535,000 526,103 Nomura Holdings, Inc.		1,150,000	1,047,650
Nomura Holdings, Inc.	Capital One Financial Corp.		
		535,000	526,103
5.099%, due 1/3/25 1,415,000 1,410,442	Nomura Holdings, Inc.		
	5.099%, due 7/3/25	1,415,000	1,410,442

Comparise Binds Comparise Principe Comparise		Principal Amount	Value
DreeMain Finance Corp. \$ 1,145,000 \$ 985,825 14,325,289 Bleetrie 3.3% L 14,325,289 14,325,289 AFP Freesa, Inc. 915,000 911,359 AFP Freesa, Inc. 3,00%, die 915,002 915,000 945,226 Albahara Power Co. 3,00%, die 911,502 1,255,000 945,226 Albahara Power Co. 1,255,000 1,402,235 3,00%, die 91,950 1,100,411 Albahara Power Co. 2,20%, die 91,5750 1,765,000 1,402,235 3,00%, die 91,950 1,100,411 Albahara Power Co. 3,30%, die 91,5752 (g) 560,000 511,857 Boules Energy Cardiant Maturity Rate (g) 990,000 901,056 Edison International Series (g) 2,440,000 2,189,380 Series GG 3,50%, die 91,756,33 80,000 894,980 Newtach Power Co. 3,50%, die 91,756,3 80,000 461,027 Series GG 3,50%, die 91,756,3 80,000 461,027 Poulls (g) Fiver Treasury Constant Maturity Rate (g) 3,000 40,000 40,000 40,000 40,000 40,000	Corporate Bonds		
\$ 1,145,000 \$ 998,825 \$ 1,43525 \$8 \$ 1,45,000 \$ 1,43,252,285 \$1 1,43,252,285 \$1 1,43,252,285 \$1 1,43,252,285 \$1 1,43,252,285 \$1 1,43,252,285 \$1 1,43,252,285 \$1 1,259	Diversified Financial Services		
14,325,285	OneMain Finance Corp.		
	3.50%, due 1/15/27	\$ 1,145,000	\$ 995,825
AEP Texas, Inc. 4.70%, due 5/15/32 4.70%, due 15/15/32 A1,350, due 5/15/32 A1,350, due 3/15/32 A1,350, due 3/15/32 A1,350, due 3/15/32 A1,3250, due 3/15/32 A1,3250, due 5/15/30 A1,402,235 A1,402,23			14,325,285
AEP Texas, Inc. 4.70%, due 5/15/32 4.70%, due 15/15/32 A1,350, due 5/15/32 A1,350, due 3/15/32 A1,350, due 3/15/32 A1,350, due 3/15/32 A1,3250, due 3/15/32 A1,3250, due 5/15/30 A1,402,235 A1,402,23	Flectric 3 3%		
4.70%, due 5/15/32 Alabama Power Co. Alabama Power So. Alabama Power Co. 2.20%, due 17/15/31 1.765,000 1.402,235 3.30%, due 17/15/31 1.765,000 1.402,235 3.30%, due 17/15/31 1.765,000 1.402,235 3.30%, due 17/15/31 3.30%, due 17/15/31 3.30%, due 17/15/38 3.00%, due 17/15/38 3.00%, due 17/15/38 3.00%, due 17/15/39 3.00%, due			
Alabama Power Co. 3.00%, due 9/15/52 1.325.000 945.226 3.00%, due 9/15/52 1.765.000 1.402.205 3.00%, due 12/15/51 1.765.000 1.402.205 3.05%, due 12/15/59 1.625.000 1.160.411 5.125%, due 5/15/50 1.625.000 5.11.657 5.125%, due 5/15/58 600.000 5.11.657 5.125%, due 5/15/58 600.000 5.11.657 5.125%, due 13/15/52 600.000 5.125%, due 13/15/53 560.000 5.11.657 5.125%, due 13/15/53 560.000 5.125%, due 13/15/53 560.000 5.125%, due 13/15/53 5.125%		915.000	911.359
Arizona Public Service Co. 2 20%, due 12/15/231 1,765,000 1,402,235 3,35%, due 5/15/50 1,625,000 1,625,000 1,160,441 Calpine Corp. 5 .125%, due 3/15/28 (a) 565,000 511,557 Due Energy Carolinas LLC 5 .35%, due 1/15/33 560,000 591,644 Dueuesne Light Holdings, Inc. 3 .616%, due 3/17/27 (a) 990,000 994,056 Edison International Series B 5 .50% (Sver Treasury Constant Maturity Rate + 3,901%), due 12/15/26 (c)(d) 2,440,000 2,169,380 National Rural Utilities Cooperative Finance Corp. 5 .50% (sver Treasury Constant Maturity Rate + 3,901%), due 12/15/26 (c)(d) 2,440,000 3,440,000	Alabama Power Co.	,	,,,,,
Arizona Public Service Co. 2 20%, due 12/15/231 1,765,000 1,402,235 3,35%, due 5/15/50 1,625,000 1,625,000 1,160,441 Calpine Corp. 5 .125%, due 3/15/28 (a) 565,000 511,557 Due Energy Carolinas LLC 5 .35%, due 1/15/33 560,000 591,644 Dueuesne Light Holdings, Inc. 3 .616%, due 3/17/27 (a) 990,000 994,056 Edison International Series B 5 .50% (Sver Treasury Constant Maturity Rate + 3,901%), due 12/15/26 (c)(d) 2,440,000 2,169,380 National Rural Utilities Cooperative Finance Corp. 5 .50% (sver Treasury Constant Maturity Rate + 3,901%), due 12/15/26 (c)(d) 2,440,000 3,440,000		1,325,000	945,226
2.20%, due 12/15/31 1,766,000 1,402,235 3.30%, due 5/15/50 1,625,000 1,160,441 Calpine Corp. 5.125%, due 3/15/28 (a) 566,000 511,557 Unixe Energy Carolinas LLC 5.125%, due 3/15/28 (a) 566,000 591,644 Unixe Energy Carolinas LC 5.30%, due 1/15/53 566,000 591,644 Unixe Energy Carolinas LC 5.30%, due 1/15/53 560,000 591,644 Unixe Energy Carolinas LC 5.80%, due 1/127 (a) 90,000 904,056 Edition Inherinational Series B 5.00%, (5 Year Treasury Constant Maturity Rate + 3,901%), due 12/15/26 (e)(d) 2,440,000 2,169,380 National Funzi Unitidise Cooperative Finance Corp. 5.80%, due 1/15/33 830,000 894,980 Norada Power Co. Series GG 5.90%, due 5/1/53 415,000 461,027 Ohio Power Co. Series R 2.90%, due 1/1/51 900,000 633,600 Pacific Gas and Electric Ca. 3.50%, due 1/1/51 3.50%, due 1/1/51 3.50%, due 1/1/51 3.50%, due 1/1/51 5.50%, due 1/1/53 5.50%, due 1/1/51 5.50%, due 1/1/53 5.50%, due 1/1/51 5.50%, due 1/1/53 5.50%, due 1/1/51 5.50%, due 1/1/52 5.50%, due 1/1/51 5.50%, due		, , , , , , ,	,
3.35%, due 5/15/50 1,625,000 1,160,441 Calpine Corp. 5.125%, due 3/15/28 (a) 566,000 511,557 Duke Energy Carolinas LLC 5.35%, due 1/15/53 50,000 50,640 Duke Energy Carolinas LLC 5.35%, due 1/15/53 990,000 904,056 Edison International Series B 5.00% (5 Year Treasury Constant Maturity Rate + 3,901%), due 12/15/26 (c)(d) 2,440,000 2,169,380 National Rural Utilities Cooperative Finance Corp. 5.80%, due 1/15/33 30,000 894,980 National Rural Utilities Cooperative Finance Corp. 5.90%, due 5/15/52 415,000 475,300 40,000 473,906 NSTAR Electric Co. 4.95%, due 9/15/52 450,000 461,027 Ohlo Power Co. Series B 2.90%, due 10/1/51 900,000 633,600 Paclific Sas and Electric Co. 3.50%, due 8/1/50 2,000 40,000 350,000 Paclific Sas and Electric Co. 3.50%, due 8/1/50 2,000 40		1,765,000	1,402,235
Calpine Corp. 5.129%, due 3/15/28 (a) 565,000 511,557 Duke Energy Carolinas LLC 560,000 591,644 Duquesne Light Holdings, Inc. 3616%, due 8/1/27 (a) 990,000 904,056 Edison International 2 3616%, due 8/1/27 (a) 990,000 904,056 Edison International 3 360,000 2,440,000 2,169,380 Mational Rural Utilities Cooperative Finance Corp. 3 380,000 894,980 Senies G 5.90%, due 5/1/5/3 80,000 461,027 Newada Power Co. 3 450,000 461,027 Series G 5.90%, due 9/15/52 450,000 461,027 Dio Power Co. 3 300,000 633,600 Public Sarand Electric Co. 3.25%, due 9/15/53 340,000 350,600 Public Service Co. of Oklahoma 5.25%, due 1/15/33 340,000 350,006 Southwestern Electric Power Co. 3.25%, due 1/1/5/33 1,060,000 750,589 Southwestern Electric Power Co. 3.25%, due 1/1/5/3 1,060,000 750,589 Entertainment 0.2% 4.279%, due 3/15/32 (a) 1,045,000 930,003 <tr< td=""><td></td><td></td><td></td></tr<>			
5.125%, due 3/15/28 (a) \$65,000 \$511,557 Duke Energy Carolinas LLC \$60,000 \$591,644 Ducquesne Light Holdings, Inc. \$60,000 \$94,056 3.616%, due 8/1/27 (a) 990,000 904,056 Ediston International \$616%, due 8/1/27 (a) 2,440,000 2,169,380 Series B \$5.00%, (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 2,440,000 2,169,380 Nevada Power Co. \$80,000 894,980 Series G \$1,50%, due 61/15/33 415,000 473,906 NSTAR Electric Co. 4,95%, due 91/5/52 450,000 461,027 Onlow Power Co. \$81,000 450,000 461,027 Series R \$90,000 633,600 Public Search Co. 4,95%, due 101/151 90,000 633,600 Public Search Co. 2,235,000 1,508,363 Public Service Co. of Oklahoma 5,25%, due 1/15/33 340,000 352,006 Southwestern Electric Power Co. 3,25%, due 1/15/51 1,060,000 75,569 Southwestern Electric Power Co. 3,25%, due 1/15/52 (a) 1,045,000 930,003 Entertainment 0,2%<			
Duke Energy Carolinas LLC 5.35%, due 1/15/53 560,000 591,644 5.35%, due 1/15/53 990,000 904,056 Edison International Series B 990,000 2,440,000 2,169,380 National Rural Utilities Cooperative Finance Corp. 5.80%, due 1/15/33 830,000 894,980 Nevada Power Co. Series B G 9.90%, due 5/1/53 415,000 473,906 NSTAR Electric Co. 4,95%, due 9/15/52 450,000 461,027 Ohio Power Co. Series R 2,290%, due 10/1/51 900,000 633,600 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,508,363 Public Service Co. of Oklahoma 2,25%, due 1/1/51/533 340,000 352,006 Southern Califomia Edison Co. 4.00%, due 4/1/47 1,235,000 1,036,481 Southwestern Electric Power Co. 3.25%, due 1/1/51 1,060,000 750,569 14,706,830 2,25%, due 1/1/52 1,045,000 930,003 Entertainment 0.2% 3.25%, due 1/1/52 1,045,000 930,003 Entertainment 0.2% 3.000 3.000 <td></td> <td>565,000</td> <td>511,557</td>		565,000	511,557
5.35%, due 1/15/53 560,000 591,644 Duquesne Light Holdings, Inc. 3.616%, due 8/1/27 (a) 990,000 904,056 Edison International Series B 5.00%, (6, Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 2,440,000 2,169,380 National Rural Utilities Cooperative Finance Corp. 5.80%, due 1/15/33 830,000 894,980 Nevada Power Co. Series GG 5.90%, due 5/1/53 415,000 473,906 NSTAR Electric Co. 4.95%, due 9/15/52 450,000 461,027 Ohio Power Co. Series R 2.90%, due 10/1/51 900,000 633,600 Peaffic Gas and Electric Co. 3.25%, due 11/15/33 340,000 352,006 Southern California Edison Co. 4.00%, due 4/147 1,235,000 1,335,000 Southern California Edison Co. 4.00%, due 4/147 1,606,000 750,569 Southwestern Electric Power Co. 3.25%, due 11/1/51 1,060,000 750,569 Southwestern Electric Power Co. 3.25%, due 11/1/51 1,060,000 930,003 Entertainment 0.2% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 (a) 1,045,000 930,003 Entertainment Control 0.1% Entertonmental Control 0.1% Entertonmental Control 0.1% Entertonmental Control 0.1% Entertonmental Control 0.1% Electric Power Co. 500,000 9		,	•
Duquesne Light Holdings, Inc. 990,000 904,056		560,000	591,644
3.616%, due 8/1/27 (a) 990,000 904,056 Edison International Series B 5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 2.440,000 2.169,380 National Rural Utilities Cooperative Finance Corp. 5.80%, due 1/15/33 830,000 894,980 Nevada Power Co. Series G 5.90%, due 5/1/53 415,000 473,906 5.90%, due 5/1/53 450,000 461,027 Ohio Power Co. Series R 2.90%, due 9/15/52 97.00% (3.90%) 97.00%			
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5.80%, due 1/15/33 830,000 894,980 Nevada Power Co. Series GG 415,000 473,906 S.90%, due 5/1/53 415,000 473,906 NSTAR Electric Co. 4,95%, due 9/15/52 450,000 461,027 Ohio Power Co. Series R 2,90%, due 10/1/51 900,000 633,600 Pacific Gas and Electric Co. 3,50%, due 8/1/50 2,235,000 1,508,363 Public Service Co. of Oklahoma 3,25%, due 1/15/33 340,000 352,006 Southern California Edison Co. 1,235,000 1,036,481 Southwestern Electric Power Co. 1,060,000 750,569 3,25%, due 1/11/51 1,060,000 750,569 1,4706,830 1,4706,830 Entertainment 0.2% Warrermedia Holdings, Inc. 4,279%, due 3/15/32 (a) 1,045,000 930,003			
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NSTAR Electric Co. 4.95%, due 9/15/52 450,000 461,027 Ohio Power Co. Series R 2.90%, due 10/1/51 900,000 633,600 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,508,363 Public Service Co. of Oklahoma 5.25%, due 1/15/33 340,000 352,006 Southern California Edison Co. 4.00%, due 4/1/47 1,235,000 1,036,481 Southwestern Electric Power Co. 3.25%, due 11/1/51 1,060,000 750,569 14,706,830 Entertainment 0.2% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 (a) 1,045,000 930,003	5.90%, due 5/1/53	415,000	473,906
450,000 461,027 Ohio Power Co. Series R 2.90%, due 10/1/51 900,000 633,600 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,508,363 Public Service Co. of Oklahoma 5.25%, due 1/15/33 340,000 352,006 Southern California Edison Co. 4.00%, due 4/1/47 1,235,000 1,036,481 Southwestern Electric Power Co. 3.25%, due 11/1/51 1,060,000 750,569 14,706,830 Entertainment 0.2% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 (a) 1,045,000 930,003 Entvironmental Control 0.1% Clean Harbors, Inc.		,	•
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Series R 2.90%, due 10/1/51 900,000 633,600 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,508,363 Public Service Co. of Oklahoma 35,25%, due 1/15/33 340,000 352,006 Southern California Edison Co. 3,25%, due 4/1/47 1,235,000 1,036,481 Southwestern Electric Power Co. 3,25%, due 11/1/51 1,060,000 750,569 14,706,830 Entertainment 0.2% Warnermedia Holdings, Inc. 4,279%, due 3/15/32 (a) 1,045,000 930,003 Environmental Control 0.1% Clean Harbors, Inc.		,	•
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Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,508,363 Public Service Co. of Oklahoma 5.25%, due 1/15/33 340,000 352,006 Southern California Edison Co. 4.00%, due 4/1/47 1,235,000 1,036,481 Southwestern Electric Power Co. 3.25%, due 11/1/51 1,060,000 750,569 14,706,830 Entertainment 0.2% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 (a) 1,045,000 930,003		900.000	633.600
3.50%, due 8/1/50 2,235,000 1,508,363 Public Service Co. of Oklahoma 5.25%, due 1/15/33 340,000 352,006 Souther California Edison Co. 4.00%, due 4/1/47 1,235,000 1,036,481 Southwestern Electric Power Co. 3.25%, due 11/1/51 1,060,000 750,569 14,706,830 Entertainment 0.2% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 (a) 1,045,000 930,003		,	,
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Southern California Edison Co. 4.00%, due 4/1/47 50uthwestern Electric Power Co. 3.25%, due 11/1/51 1,060,000 750,569 14,706,830 Entertainment 0.2% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 (a) 1,045,000 930,003 Environmental Control 0.1% Clean Harbors, Inc.	Public Service Co. of Oklahoma	,,	,,
Southern California Edison Co. 4.00%, due 4/1/47 50uthwestern Electric Power Co. 3.25%, due 11/1/51 1,060,000 750,569 14,706,830 Entertainment 0.2% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 (a) 1,045,000 930,003 Environmental Control 0.1% Clean Harbors, Inc.		340.000	352,006
Southwestern Electric Power Co. 3.25%, due 11/1/51 1,060,000 750,569 14,706,830 Entertainment 0.2% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 (a) 1,045,000 930,003 Environmental Control 0.1% Clean Harbors, Inc.	Southern California Edison Co.	,	•
Southwestern Electric Power Co. 3.25%, due 11/1/51 1,060,000 750,569 14,706,830 Entertainment 0.2% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 (a) 1,045,000 930,003 Environmental Control 0.1% Clean Harbors, Inc.	4.00%, due 4/1/47	1,235,000	1,036,481
Entertainment 0.2% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 (a) Environmental Control 0.1% Clean Harbors, Inc.	Southwestern Electric Power Co.		
Entertainment 0.2% Warnermedia Holdings, Inc. 4.279%, due 3/15/32 (a) Environmental Control 0.1% Clean Harbors, Inc.	3.25%, due 11/1/51	1,060,000	750,569
Warnermedia Holdings, Inc. 4.279%, due 3/15/32 (a) 1,045,000 930,003 Environmental Control 0.1% Clean Harbors, Inc.			14,706,830
Warnermedia Holdings, Inc. 4.279%, due 3/15/32 (a) 1,045,000 930,003 Environmental Control 0.1% Clean Harbors, Inc.	Entertainment 0.2%		
4.279%, due 3/15/32 (a) 1,045,000 930,003 Environmental Control 0.1% Clean Harbors, Inc.			
Environmental Control 0.1% Clean Harbors, Inc.		1,045,000	930,003
Clean Harbors, Inc.			<u> </u>
	Environmental Control 0.1%		
6.375%, due 2/1/31 (a) 500,000 509,350	Clean Harbors, Inc.		
	6.375%, due 2/1/31 (a)	500,000	509,350

	Principal Amount	Value
Corporate Bonds		
Food 1.1%		
JBS USA LUX SA		
5.75%, due 4/1/33 (a)	\$ 1,395,000	\$ 1,367,881
Kraft Heinz Foods Co.		
5.00%, due 7/15/35	731,000	732,221
MARB BondCo plc		
3.95%, due 1/29/31 (a)(e)	1,520,000	1,197,122
Smithfield Foods, Inc. (a)		
4.25%, due 2/1/27	1,190,000	1,114,346
5.20%, due 4/1/29	580,000	541,803
		4,953,373
Gas 0.5%		
National Fuel Gas Co.		
2.95%, due 3/1/31	1,820,000	1,474,049
Piedmont Natural Gas Co., Inc.	7	, , , , , , , , , , , , , , , , , , , ,
5.05%, due 5/15/52	835,000	807,619
	,	2,281,668
Home Builders 0.3%		
Lennar Corp.		
4.75%, due 11/29/27	331,000	326,508
Toll Brothers Finance Corp.		
3.80%, due 11/1/29	1,093,000	981,841
		1,308,349
Insurance 0.7%		
Athene Global Funding		
2.50%, due 3/24/28 (a)	285,000	248,034
Liberty Mutual Group, Inc.		-,
3.951%, due 10/15/50 (a)	1,610,000	1,249,148
Nippon Life Insurance Co.	, ,	
3.40% (5 Year Treasury Constant Maturity Rate + 2.612%), due 1/23/50 (a)(d)	540,000	478,875
Willis North America, Inc.	,	,
2.95%, due 9/15/29	1,165,000	1,030,895
	,,	3,006,952
Internet 0.2%		
Expedia Group, Inc.		
3.25%, due 2/15/30	1,040,000	914,235
Lodging 0.2%		
Las Vegas Sands Corp.		
3.20%, due 8/8/24	1,070,000	1,029,748
Media 0.2%		
DISH DBS Corp.		
5.75%, due 12/1/28 (a)	885,000	724,092
5.7 5 70, auto 121 1720 (a)	000,000	124,032

	Principal Amount	Value
Corporate Bonds		
Media		
Grupo Televisa SAB		
5.25%, due 5/24/49	\$ 370,000	\$ 347,149
		1,071,241
Miscellaneous—Manufacturing 0.3%		
Textron Financial Corp.		
6.341% (3 Month LIBOR + 1.735%), due 2/15/42 (a)(d)	1,685,000	1,303,769
Oil & Gas 0.6%		
Gazprom PJSC Via Gaz Capital SA		
4.95%, due 2/6/28 (a)(f)	1,521,000	1,110,330
Marathon Petroleum Corp.	.,62.,666	.,,
6.50%, due 3/1/41	1,605,000	1,757,866
	77	
		2,868,196
Packaging & Containers 0.1%		
Berry Global, Inc.		
4.875%, due 7/15/26 (a)	2,000	1,948
Owens-Brockway Glass Container, Inc.		
6.625%, due 5/13/27 (a)	651,000	638,242
		640,190
Pharmaceuticals 0.5%		
Teva Pharmaceutical Finance Netherlands III BV		
3.15%, due 10/1/26	2,533,000	2,272,557
Pipelines 3.1%		
Cheniere Corpus Christi Holdings LLC		
2.742%, due 12/31/39	1,385,000	1,135,119
DT Midstream, Inc.		
4.30%, due 4/15/32 (a)	1,125,000	1,033,458
Energy Transfer LP		
4.95%, due 6/15/28	582,000	578,685
5.35%, due 5/15/45	940,000	856,378
Enterprise Products Operating LLC		
3.95%, due 1/31/60	1,530,000	1,210,177
4.20%, due 1/31/50	380,000	324,161
Flex Intermediate Holdco LLC		
3.363%, due 6/30/31 (a)	2,120,000	1,728,678
Hess Midstream Operations LP (a)		
4.25%, due 2/15/30	565,000	494,831
5.50%, due 10/15/30	440,000	410,348
5.625%, due 2/15/26	726,000	718,827
Kinder Morgan, Inc.		
5.20%, due 6/1/33	625,000	622,802
Sabine Pass Liquefaction LLC		
5.875%, due 6/30/26	1,160,000	1,186,178

	Principal Amount	Value
Corporate Bonds		
Pipelines		
Targa Resources Corp.		
4.20%, due 2/1/33	\$ 640,000	\$ 580,000
Venture Global Calcasieu Pass LLC		
6.25%, due 1/15/30 (a)	900,000	916,902
Western Midstream Operating LP		
5.50%, due 2/1/50 (g)	1,240,000	1,075,700
Williams Cos., Inc. (The)		
3.50%, due 10/15/51	1,400,000	1,033,701
		13,905,945
Real Estate 0.1%		
Realogy Group LLC		
	045,000	622.750
5.25%, due 4/15/30 (a)	845,000	633,750
Real Estate Investment Trusts 1.0%		
Alexandria Real Estate Equities, Inc.		
3.375%, due 8/15/31 (e)	1,255,000	1,136,759
Invitation Homes Operating Partnership LP	1,200,000	1,100,700
2.00%, due 8/15/31	1,490,000	1,156,392
ron Mountain, Inc. (a)	1,450,000	1,100,002
4.875%, due 9/15/29	185,000	167,080
5.25%, due 7/15/30	1,240,000	1,122,125
Office Properties Income Trust	1,240,000	1,122,120
2.40%, due 2/1/27	1,180,000	907,117
2.1076, 440 2.1727	1,100,000	4,489,473
D-4-:I 0 00/		4,100,170
Retail 0.9%		
AutoNation, Inc.	1 720 000	1 610 700
4.75%, due 6/1/30	1,720,000	1,613,709
Nordstrom, Inc.	1 265 000	1 004 000
4.25%, due 8/1/31	1,365,000	1,024,992
QVC, Inc. 4.375%, due 9/1/28	1 265 000	000 204
4.575%, due 9/1/26 Victoria's Secret & Co.	1,365,000	880,394
4.625%, due 7/15/29 (a)	780,000	647,977
4.02070, add 7710720 (a)	700,000	
		4,167,072
Software 0.1%		
Fidelity National Information Services, Inc.		
5.10%, due 7/15/32	505,000	506,354
Felecommunications 1.0%		
Altice France SA		
5.125%, due 7/15/29 (a)	1,340,000	1,051,793
3.123 %, due 7/13/29 (a)	1,340,000	1,001,730
3.85%, due 6/1/60	1,262,000	957,488
Sprint Spectrum Co. LLC	1,202,000	901,400
4.738%, due 3/20/25 (a)	2 112 102	2,095,340
4.1 00 //, uue 0/20/20 (a)	2,112,193	2,090,340

10tal Corporate Bonds 179,000		Principal Amount	Value
T-Mobile US, Inc. 2 (20%), uie 2/15/29 \$ 45,000 \$ 30 4 497 Total Carporate Bonds (Cost \$201,257,637) 179,000 Foreign Government Bonds 2.1% Chile 0.3% Empress Nacional del Petroleo 3 45%, uie 9/16/31 (a) 1,615,000 1,376 Colombia Government Bond 3 25%, uie 4/12/32 1,885,000 2,25%, uie 4/22/32 1,85,000 2,165 Mexico 1.5% Comission Federal del Electricidad 3 25%, uie 4/22/32 1,85,000 2,25%, uie 4/21/31 2,85%, uie 4/19/11 2,85	Corporate Bonds		
2.625%, due 2/15/29 \$ 450,000 \$.336	Telecommunications		
Cost Cost Service	T-Mobile US, Inc.		
Total Corporate Bonds (Cest \$201,257,637) 179,600 Foreign Government Bonds 2.1% Chile 0.3% Empress Nacional del Petroleo 3,46%, due 9/16/31 (a) 1,615,000 1,376 Colombia 0.3% Mexico 1.5% Mexico 1.5	2.625%, due 2/15/29	\$ 450,000	\$ 393,300
Cols \$201,257,637 179,600			4,497,921
Foreign Government Bonds 2.1% Chile 0.3% Empress Nacional del Petroleo 3.45%, due 9/16/31 (e) 1.615,000 1.576 Colombia 0.3% Colombia 0.0% Colo	Total Corporate Bonds		
Chile 0.3% Empresa Nacional del Petroleo 3.45%, due 9/16/31 (a) 1.615.000 1.376 1.376 1.615.000 1.376	(Cost \$201,257,637)		179,600,170
Empresa Nacional del Petroleo 3,45%, due 9/16/31 (a) 1,615,000 1,376 Colombia 0,3% Colombia Government Bond 3,25%, due 4/22/32 1,485,000 1,092 Mexico 1,5% Comision Federal de Electricidad 3,875%, due 7/26/33 (a) 2,725,000 2,153 Mexico Government Bond 3,25%, due 4/19/71 1,630,000 1,092 Petroleos Mexicanos 6,50%, due 3/13/27 2,730,000 2,577 6,75%, due 9/21/47 1,635,000 1,134 6,556 Total Foreign Government Bonds (Cost \$11,868,041) 9,426 Loan Assignments 0,1% Therefore LP First Lien Second Perinancing Term Loan 8,57% (1 Month LIBOR + 4,00%), due 11/2/27 (d) 600,901 556 Mortgage-Backed Securifies 27.8% Agency (Collateralized Mortgage Obligations) 9,7% FIHLMC REMIC, Series 5021, Class SA (Revo coupon) (SOFR 30.4 + 3,55%), due 10/25/50 (d)(h) 2,406,825 88 REMIC, Series 5020, Class SA (Revo coupon) (Sores 30.4 - 3,55%), due 10/25/50 (d)(h) 2,406,825 88 REMIC, Series 5200, Class SA (Revo coupon) (Sores 30.4 - 3,55%), due 10/25/50 (d)(h) 2,406,825 88 REMIC, Series 5200, Class SA (Revo coupon) (Sores 30.4 - 3,55%), due 10/25/50 (d)(h) 2,406,825 88 REMIC, Series 5200, Class SA (Revo coupon) (Sores 30.4 - 3,55%), due 10/25/50 (d)(h) 2,406,825 88	Foreign Government Bonds 2.1%		
3.45%, due 9/16/31 (a) 1,615,000 1,376 Colombia 0.3% Colombia Government Bond 3.25%, due 4/22/32 1,485,000 1,093 Mexico 1.5% Comision Federal de Electricidad 3.875%, due 7/26/33 (a) 2,725,000 2,153 Mexico Government Bond 3.75%, due 4/19/71 1,630,000 1,093 Petroleos Mexicanos 6.50%, due 3/13/27 2,730,000 2,577 6.75%, due 9/21/47 1,635,000 1,134 6.356 Constant Foreign Government Bonds (Cost \$11,868,041) 9,425 Loan Assignments 0.1% Diversified/Conglomerate Service 0.1% Trugreen LP First Lien Second Refinancing Term Loan 8.57% (1 Month LIBOR + 4.00%), due 11/2/27 (d) 600,901 556 Total Loan Assignments (Cost \$596,761) 600,901 556 Mortgage-Backed Securities 27.8% Mortgage-Backed Securities 27.8% Agency (Collateralized Mortgage Obligations) 9.7% PHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) 2,406,825 88 REMIC, Series 5020, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) 2,406,825 88	Chile 0.3%		
Colombia 0.3% Colombia Government Bond 3.25%, due 4/22/32 1,485,000 1,095 Mexico 1.5% Comision Federal de Electricidad 3.875%, due 7/26/33 (a) 2,725,000 2,155 Moviso Government Bond 3.75%, due 4/19/71 1,630,000 1,096 Petroless Mexicanos 6.50%, due 3/13/27 6.75%, due 9/21/47 2,730,000 2,577 6.75%, due 9/21/47 1,635,000 1,137 6.75%, due 9/21/47 2,730,000 2,577 6.75%, due 9/21/47 2,730,000 2,577 6.75%, due 9/21/47 2,730,000 2,577 6.75%, due 9/21/47 3,996 Total Foreign Government Bonds (Cost \$11,868,041) 9,426 Loan Assignments 0.1% Diversified/Conglomerate Service 0.1% TruGreen LP First Lien Second Refinancing Term Loan 8,57%, (1 Month LIBOR + 4,00%), due 11/2/27 (d) 600,901 556 Total Loan Assignments (Cost \$596,761) 556 Mortgage-Backed Securities 27.8% Agency (Collateralized Mortgage Obligations) 9.7% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3,55%), due 10/25/50 (d)(f)) 2,406,825 88	Empresa Nacional del Petroleo		
Colombia Government Bond 3.25%, due 4/22/32	3.45%, due 9/16/31 (a)	1,615,000	1,376,915
Mexico 1.5% Mexico 1.5% Comision Federal de Electricidad Superior 1.5%	Colombia 0.3%		
Mexico 1.5% Comision Federal de Electricidad 3.875%, due 7/26/33 (a) 2,725,000 2,153 2,725,000 2,153 2,725,000 3,75%, due 4/19/71 1,630,000 1,096 3,75%, due 4/19/71 1,630,000 1,096 3,75%, due 4/19/71 1,630,000 2,577 6,75%, due 9/13/27 2,730,000 2,577 6,75%, due 9/21/47 1,635,000 1,134 6,956 3,656	Colombia Government Bond		
Comision Federal de Electricidad 3.875%, due 7/26/33 (a) 2,725,000 2,150 Mexico Government Bond 1,630,000 1,092 Petroleos Mexicanos 2,730,000 2,577 6.50%, due 3/13/27 2,730,000 2,577 6.75%, due 9/21/47 1,635,000 1,132 Total Foreign Government Bonds 9,426 (Cost \$11,868,041) 9,426 Loan Assignments 0.1% Diversified/Conglomerate Service 0.19 TirusGreen LP First Lien Second Refinancing Term Loan 8.57% (1 Month LIBOR + 4.00%), due 11/2/27 (d) 600,901 556 Mortgage-Backed Securities 27.8% Agency (Collateralized Mortgage Obligations) 9.7% FIRLINC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) 2,406,825 88 REMIC, Series 5200, Class SA	3.25%, due 4/22/32	1,485,000	1,092,505
3.875%, due 7/26/33 (a) 2,725,000 2,155 Mexico Government Bond 3.75%, due 4/19/71 1,630,000 1,092 Petroleos Mexicanos 6.50%, due 3/13/27 2,730,000 2,577 6.75%, due 9/21/47 1,635,000 1,134 6,956 Total Foreign Government Bonds (Cost \$11,868,041) 9,426	Mexico 1.5%		
Mexico Government Bond 1,630,000 1,032 3.75%, due 4/19/71 1,630,000 2,577 6.50%, due 3/13/27 2,730,000 2,577 6.75%, due 9/21/47 1,635,000 1,134 6.956 Total Foreign Government Bonds (Cost \$11,868,041) 9,426 Loan Assignments 0.1% 5 Diversified/Conglomerate Service 0.1% 5 TruGreen LP First Lien Second Refinancing Term Loan 558 8.57% (1 Month LIBOR + 4.00%), due 11/2/27 (d) 600,901 558 Total Loan Assignments 558 (Cost \$596,761) 558 Mortgage-Backed Securities 27.8% 558 Mertgage-Backed Securities 27.8% 88 REMIC, Series 5021, Class SA 2,406,825 88 (zero coupon) (SORR 30A + 3.55%), due 10/25/50 (d)(h) 2,406,825 88 REMIC, Series 5200, Class SA 88	Comision Federal de Electricidad		
3.75%, due 4/19/71 1,630,000 1,092 Petroleos Mexicanos 6.50%, due 3/13/27 2,730,000 2,577 6.75%, due 9/21/47 1,635,000 1,134 6.956 Total Foreign Government Bonds (Cost \$11,868,041) 9,426 Loan Assignments 0.1% Diversified/Conglomerate Service 0.1% TruGreen LP First Lien Second Refinancing Term Loan 8.57% (1 Month LIBOR + 4.00%), due 11/2/27 (d) 600,901 556 Total Loan Assignments (Cost \$596,761) 556 Mortgage-Backed Securities 27.8% Agency (Collateralized Mortgage Obligations) 9.7% FIHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) 2,406,825 88 REMIC, Series 5200, Class SA	3.875%, due 7/26/33 (a)	2,725,000	2,153,123
Petroleos Mexicanos 2,730,000 2,577 6.50%, due 3/13/27 2,730,000 1,134 6.55%, due 9/21/47 1,635,000 1,134 6.956 10tal Foreign Government Bonds 3,426 (Cost \$11,868,041) 9,426 Loan Assignments 0.1% Diversified/Conglomerate Service 0.1% TruGreen LP First Lien Second Refinancing Term Loan 600,901 558 8.57% (1 Month LIBOR + 4.00%), due 11/2/27 (d) 600,901 558 Mortgage-Backed Securities 27.8% 558 Mortgage Obligations) 9.7% FHLMC REMIC, Series 5021, Class SA 2,406,825 88 (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) 2,406,825 88 REMIC, Series 5200, Class SA 2,406,825 88			
6.50%, due 3/13/27 6.75%, due 9/21/47 1,635,000 1,132 6,956 Total Foreign Government Bonds (Cost \$11,868,041) Diversified/Conglomerate Service 0.1% TruGreen LP First Lien Second Refinancing Term Loan 8.57% (1 Month LIBOR + 4.00%), due 11/2/27 (d) Total Loan Assignments (Cost \$596,761) Solventities 27.8% Agency (Collateralized Mortgage Obligations) 9.7% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) 2,406,825 88 REMIC, Series 5200, Class SA		1,630,000	1,092,270
6.75%, due 9/21/47 1,635,000 1,134 6,956 Total Foreign Government Bonds (Cost \$11,868,041) Loan Assignments 0.1% Diversified/Conglomerate Service 0.1% TruGreen LP First Lien Second Refinancing Term Loan 8.57% (1 Month LIBOR + 4.00%), due 11/2/27 (d) 600,901 556 Total Loan Assignments (Cost \$596,761) 600,901 556 Mortgage-Backed Securities 27.8% Agency (Collateralized Mortgage Obligations) 9.7% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) 2,406,825 88 REMIC, Series 5200, Class SA		0.700.000	0.577.005
Cost \$11,868,041 9,426			2,577,085
Total Foreign Government Bonds (Cost \$11,868,041) Loan Assignments 0.1% Diversified/Conglomerate Service 0.1% TruGreen LP First Lien Second Refinancing Term Loan 8.57% (1 Month LIBOR + 4.00%), due 11/2/27 (d) Total Loan Assignments (Cost \$596,761) 600,901 558 Mortgage-Backed Securities 27.8% Agency (Collateralized Mortgage Obligations) 9.7% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) 2,406,825 88 REMIC, Series 5200, Class SA	0.75%, due 9/21/47	1,055,000	6,956,858
Cost \$11,868,041 9,426	Total Foreign Government Bonds		
Diversified/Conglomerate Service 0.1% TruGreen LP First Lien Second Refinancing Term Loan 8.57% (1 Month LIBOR + 4.00%), due 11/2/27 (d) 600,901 555 Total Loan Assignments (Cost \$596,761) 555 Mortgage-Backed Securities 27.8% Agency (Collateralized Mortgage Obligations) 9.7% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) 2,406,825 85 REMIC, Series 5200, Class SA			9,426,278
TruGreen LP First Lien Second Refinancing Term Loan 8.57% (1 Month LIBOR + 4.00%), due 11/2/27 (d) 600,901 558 Total Loan Assignments (Cost \$596,761) 558 Mortgage-Backed Securities 27.8% Agency (Collateralized Mortgage Obligations) 9.7% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) 2,406,825 88 REMIC, Series 5200, Class SA	Loan Assignments 0.1%		
First Lien Second Refinancing Term Loan 8.57% (1 Month LIBOR + 4.00%), due 11/2/27 (d) 600,901 555 Total Loan Assignments (Cost \$596,761) Mortgage-Backed Securities 27.8% Agency (Collateralized Mortgage Obligations) 9.7% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) REMIC, Series 5200, Class SA			
8.57% (1 Month LIBOR + 4.00%), due 11/2/27 (d) 600,901 555 Total Loan Assignments (Cost \$596,761) 555 Mortgage-Backed Securities 27.8% Agency (Collateralized Mortgage Obligations) 9.7% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) 2,406,825 85 REMIC, Series 5200, Class SA			
Total Loan Assignments (Cost \$596,761) Mortgage-Backed Securities 27.8% Agency (Collateralized Mortgage Obligations) 9.7% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) REMIC, Series 5200, Class SA		600 001	555,083
(Cost \$596,761) 555 Mortgage-Backed Securities 27.8% Securities 27.8% Agency (Collateralized Mortgage Obligations) 9.7% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) 2,406,825 88 REMIC, Series 5200, Class SA 88		000,301	
Mortgage-Backed Securities 27.8% Agency (Collateralized Mortgage Obligations) 9.7% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) REMIC, Series 5200, Class SA			555,083
Agency (Collateralized Mortgage Obligations) 9.7% FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) REMIC, Series 5200, Class SA	(0081 \$330,701)		
FHLMC REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) REMIC, Series 5200, Class SA	Mortgage-Backed Securities 27.8%		
REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) REMIC, Series 5200, Class SA			
(zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(h) REMIC, Series 5200, Class SA			
REMIC, Series 5200, Class SA		2 406 825	89,947
		2,100,020	30,017
(2010 0004poin) (00111 0011 1 0.00 /0), add 2/20/02 (a)(ii)	(zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (d)(h)	2,037,471	68,743

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
FHLMC		
REMIC, Series 4988, Class BA		
1.50%, due 6/25/50	\$ 360,323	\$ 284,485
REMIC, Series 5038, Class KA		
1.50%, due 11/25/50	564,570	440,633
REMIC, Series 4994, Class TS		
1.594% (1 Month LIBOR + 6.10%), due 7/25/50 (d)(h)	1,704,439	206,265
REMIC, Series 5274		
2.50%, due 1/25/51 (h)	3,278,348	517,522
REMIC, Series 4913, Class UA		
3.00%, due 3/15/49	1,333,781	1,236,023
REMIC, Series 5070, Class PI		
3.00%, due 8/25/50 (h)	1,341,375	212,552
REMIC, Series 5011, Class MI		
3.00%, due 9/25/50 (h)	1,457,537	233,821
REMIC, Series 5094, Class IP		
3.00%, due 4/25/51 (h)	1,647,195	252,378
REMIC, Series 5160		
3.00%, due 10/25/51 (h)	1,367,203	154,621
REMIC, Series 5200, Class FA		
4.00% (SOFR 30A + 0.50%), due 2/25/52 (d)	1,074,813	995,782
FHLMC, Strips		
Series 311		
(zero coupon), due 8/15/43	569,975	438,699
Series 311, Class S1		
1.491% (1 Month LIBOR + 5.95%), due 8/15/43 (d)(h)	1,578,460	170,098
Series 389, Class C35		
2.00%, due 6/15/52 (h)	2,445,971	314,209
Series 358		
3.50%, due 10/15/47 (h)	267,523	42,846
FNMA		
REMIC, Series 2022-3, Class YS		
(zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (d)(h)	8,511,004	144,683
REMIC, Series 2022-5, Class SN		4.005
(zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (d)(h)	1,021,343	4,295
REMIC, Series 2022-10, Class SA		044.000
1.44% (SOFR 30A + 5.75%), due 2/25/52 (d)(h)	2,336,660	311,299
REMIC, Series 2021-40, Class SI	4.050.540	000 000
1.444% (1 Month LIBOR + 5.95%), due 9/25/47 (d)(h)	1,956,542	209,808
REMIC, Series 2020-47, Class BD	000.075	050.044
1.50%, due 7/25/50	320,675	253,214
REMIC, Series 2016-57, Class SN	4 044 407	100 475
1.544% (1 Month LIBOR + 6.05%), due 6/25/46 (d)(h)	1,611,487	183,475
REMIC, Series 2020-70, Class SD	4.050.044	017 510
1.744% (1 Month LIBOR + 6.25%), due 10/25/50 (d)(h)	1,659,941	217,518
REMIC, Series 2020-49, Class PB	400 4E7	246 022
1.75%, due 7/25/50	428,457	346,233

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
FNMA		
REMIC, Series 2021-10, Class LI		
2.50%, due 3/25/51 (h)	\$ 715,398	\$ 106,852
REMIC, Series 2021-12, Class JI		
2.50%, due 3/25/51 (h)	1,053,545	157,712
REMIC, Series 2021-34, Class MI		
2.50%, due 3/25/51 (h)	6,550,964	823,606
REMIC, Series 2021-54, Class HI		
2.50%, due 6/25/51 (h)	495,337	61,684
REMIC, Series 2013-77, Class CY		
3.00%, due 7/25/43	2,104,916	1,945,551
REMIC, Series 2021-53, Class GI		
3.00%, due 7/25/48 (h)	7,898,021	1,224,471
REMIC, Series 2019-13, Class PE		
3.00%, due 3/25/49	1,233,716	1,132,181
REMIC, Series 2021-85, Class BI		
3.00%, due 12/25/51 (h)	3,007,489	458,634
REMIC, Series 2021-12, Class GC		
3.50%, due 7/25/50	1,612,164	1,526,792
REMIC, Series 2021-8, Class ID		
3.50%, due 3/25/51 (h)	1,881,268	371,771
FNMA, Strips		
REMIC, Series 427, Class C77		
2.50%, due 9/25/51 (h)	4,010,425	595,124
GNMA		
Series 2019-136, Class YS		
(zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (d)(h)	835,805	14,317
Series 2019-145, Class LS		
(zero coupon) (1 Month LIBOR + 2.83%), due 11/20/49 (d)(h)	10,605	125
Series 2020-1, Class YS		
(zero coupon) (1 Month LIBOR + 2.83%), due 1/20/50 (d)(h)	2,587,036	36,508
Series 2020-5, Class AS		
(zero coupon) (1 Month LIBOR + 2.82%), due 1/20/50 (d)(h)	2,056	19
Series 2020-129, Class SB		
(zero coupon) (1 Month LIBOR + 3.20%), due 9/20/50 (d)(h)	3,735,241	62,530
Series 2021-77, Class SN		
(zero coupon) (1 Month LIBOR + 2.60%), due 5/20/51 (d)(h)	5,767,693	57,401
Series 2021-97, Class SA		
(zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (d)(h)	5,007,779	65,158
Series 2021-158, Class SB		
(zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (d)(h)	2,909,841	131,508
Series 2021-213, Class ES		
(zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (d)(h)	13,797,214	42,807
Series 2022-19, Class SG	. ,	•
(zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (d)(h)	4,685,515	45,292
Series 2022-6, Class AS	. ,	•
(zero coupon) (SOFR 30A + 3.14%), due 1/20/52 (d)(h)	2,197	36
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	Principal Amount	Valu
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2022-24, Class SC		
(zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (d)(h)	\$ 23,984,529	\$ 251,55
Series 2022-34, Class HS		
(zero coupon) (SOFR 30A + 4.10%), due 2/20/52 (d)(h)	4,602,465	166,59
Series 2020-97, Class HB		
1.00%, due 7/20/50	601,790	470,49
Series 2020-115, Class YA		
1.00%, due 8/20/50	1,390,922	1,086,78
Series 2020-129, Class AG		
1.00%, due 9/20/50	2,017,422	1,570,29
Series 2020-166, Class CA		
1.00%, due 11/20/50	990,821	758,03
Series 2020-146, Class SA		
1.814% (1 Month LIBOR + 6.30%), due 10/20/50 (d)(h)	1,924,519	248,54
Series 2021-179, Class SA		
1.814% (1 Month LIBOR + 6.30%), due 11/20/50 (d)(h)	2,666,166	358,47
Series 2020-189, Class SU		
1.814% (1 Month LIBOR + 6.30%), due 12/20/50 (d)(h)	619,971	81,98
Series 2021-46, Class QS		
1.814% (1 Month LIBOR + 6.30%), due 3/20/51 (d)(h)	1,125,831	146,99
Series 2021-57, Class SD		
1.814% (1 Month LIBOR + 6.30%), due 3/20/51 (d)(h)	2,720,856	347,24
Series 2021-122, Class HS		
1.814% (1 Month LIBOR + 6.30%), due 7/20/51 (d)(h)	1,920,739	264,52
Series 2021-41, Class FS		
2.00% (SOFR 30A + 0.20%), due 10/20/50 (d)(h)	2,837,546	287,97
Series 2020-166, Class IC		
2.00%, due 11/20/50 (h)	1,307,281	137,68
Series 2021-97, Class IN		
2.50%, due 8/20/49 (h)	3,379,387	345,96
Series 2022-1, Class IA		
2.50%, due 6/20/50 (h)	487,599	65,29
Series 2021-1, Class Pl		
2.50%, due 12/20/50 (h)	825,246	106,45
Series 2021-25, Class Ll		
2.50%, due 2/20/51 (h)	8,325,539	1,040,03
Series 2021-83, Class FM		
2.50% (SOFR 30A + 0.51%), due 5/20/51 (d)	2,611,936	2,205,30
Series 2021-188		
2.50%, due 10/20/51 (h)	3,022,386	483,58
Series 2022-83		
2.50%, due 11/20/51 (h)	2,299,367	305,9
Series 2021-44, Class IQ		
3.00%, due 3/20/51 (h)	3,096,225	441,34
Series 2021-97, Class FA		
3.00% (SOFR 30A + 0.40%), due 6/20/51 (d)	633,681	551,39

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2021-98, Class IN		
3.00%, due 6/20/51 (h)	\$ 1,150,757	\$ 202,687
Series 2021-98, Class KI		
3.00%, due 6/20/51 (h)	6,362,049	933,951
Series 2022-189, Class AT		
3.00%, due 7/20/51	1,470,555	1,347,963
Series 2021-136, Class TI		
3.00%, due 8/20/51 (h)	1,358,446	192,248
Series 2021-139, Class IA		
3.00%, due 8/20/51 (h)	8,040,845	1,280,148
Series 2022-207, Class NA		
3.00%, due 1/20/52	4,092,312	3,714,933
Series 2022-206, Class CN		
3.00%, due 2/20/52	918,611	834,953
Series 2023-1, Class MA		
3.50%, due 5/20/50	1,783,318	1,692,269
Series 2021-96, Class FG		
3.50% (SOFR 30A + 0.30%), due 6/20/51 (d)	1,488,812	1,340,936
Series 2021-125, Class AF		
3.50% (SOFR 30A + 0.25%), due 7/20/51 (d)	1,420,931	1,284,462
Series 2021-146, Class IN		
3.50%, due 8/20/51 (h)	2,371,704	371,999
Series 2022-6, Class CF		
3.50% (SOFR 30A + 0.36%), due 1/20/52 (d)	2,197	1,994
Series 2023-1, Class HD		
3.50%, due 1/20/52	2,255,000	2,111,429
Series 2022-206, Class WN		
4.00%, due 10/20/49	958,149	 940,575
		44,162,341
Commercial Mortgage Loans (Collateralized Mortgage Obligations) 9.8%		
BAMLL Commercial Mortgage Securities Trust (a)(d)		
Series 2022-DKLX, Class D		
7.479% (1 Month SOFR + 3.00%), due 1/15/39	400,000	380,264
Series 2022-DKLX, Class F	400,000	300,20-
9.436% (1 Month SOFR + 4.957%), due 1/15/39	800,000	748,929
Bayview Commercial Asset Trust	000,000	7 40,520
Series 2006-4A, Class A1		
4.851% (1 Month LIBOR + 0.345%), due 12/25/36 (a)(d)	23,100	21,543
BX Commercial Mortgage Trust (a)	25,100	21,040
Series 2020-VIVA, Class D		
	2,075,000	1,659,826
3.549%, due 3/11/44 (i) Series 2021-VOLT, Class C	۷,013,000	1,008,020
	1 495 000	1 /0/ 100
5.559% (1 Month LIBOR + 1.10%), due 9/15/36 (d)	1,485,000	1,424,128
Series 2021-ACNT, Class D	2 205 000	0 011 000
6.31% (1 Month LIBOR + 1.85%), due 11/15/38 (d)	2,285,000	2,211,009

Commercial Mortgage Loans (Collateralized Mortgage Obligations) EX Commercial Mortgage Trust (a) Series 2021-VOLT, Class E 6.459% (1 Month LIBOR + 2.00%), due 9/15/36 (d) \$2,400,000 \$2,306,880 EX Trust (a) \$2,209,000 \$1,903,760 Series 2019-OC11, Class C \$3,856%, due 12/9/41 \$2,209,000 \$1,903,760 Series 2019-OC11, Class E \$3,944%, due 12/9/41 (f) \$2,394,000 \$1,928,130 Series 2023-LIFE, Class A \$5,045%, due 2/15/28 \$450,000 \$450,000 Series 2023-LIFE, Class B \$3,946, due 2/15/28 \$370,000 \$362,354 Series 2023-LIFE, Class B \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class B \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$3,91%, due 2/15/28 \$375,000 \$375,000 Series 2021-MFM1, Class C \$375,000 \$375,000 \$375,000 Series 2021-MFM1, Class C \$375,000 \$375,000 \$375,000 \$375,000 \$375,000 \$375,000 \$375,000 \$375,000 \$375,000 \$375,000 \$375,000 \$375,000		Principal Amount	Value
RX Commontain Martingser Trast (a) Series 2012 I-VOLI, Class E 6.459% (1 Martin ILBOR + 2.00%), due 9/15/36 (a) RX Trast (a) Series 2012 I-VOLI, Class C 3.859%, due 129/41 2.299,000 1,903,760 3.859%, due 129/41 3.944%, due 129/41 3.944%, due 129/41 3.944%, due 129/41 (b) 3.945%, due 129/42 (b) 3.945%, due 129/41 (b)	Mortgage-Backed Securities		
Series 2021-MDL Class	Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
8.489% (I Month LBOR + 2.00%), due 9/15/36 (d) 8. Tust (g) 8. Series 2019-OC11, class C 3.856%, due 1/28/41 8. 2.090,000 1.903,760 8. 38,96%, due 1/28/41 () 8. 2.394,000 2.394,000 2.394,000 2.394,000 2.394,000 2.394,000 2.394,000 2.394,000 2.394,000 2.394,000 2.394,000 2.394,000 2.394,000 2.395,000 3.375,000 3.3	BX Commercial Mortgage Trust (a)		
String 10	Series 2021-VOLT, Class E		
Series 2019-0C11, Class C 3.889%, oue 12/941 2.209,000 1.903,760 3.890%, oue 12/941 2.209,000 1.903,760 3.904%, oue 12/941 2.394,000 1.928,130 3.904%, oue 12/941 2.394,000 1.928,130 3.904%, oue 12/948 450,000 450,000 450,000 3.903,400	6.459% (1 Month LIBOR + 2.00%), due 9/15/36 (d)	\$ 2,400,000	\$ 2,306,880
3.8565, due 12941	BX Trust (a)		
Series 2019-0011, Class E 3,944,8, tue 12/64/10 2,394,000 1,928,130 3,948,000 2,394,000 450,000 450,000 5,048,000 2,504,000 3,000 362,354 3,048,000 3,000	Series 2019-0C11, Class C		
3.944%, due 12941 (i) 1,9241 (ii) 1,9241 (ii) 1,9241 (ii) 1,9241 (ii) 1,9241 (iii)	3.856%, due 12/9/41	2,209,000	1,903,760
Series 2023-LIFE, Class A	Series 2019-0C11, Class E		
5.045%, due 2/15/28 Series 2021-MPM1, Class A 5.1998 /rt Month LBOR + 0.70%), due 1/15/34 (d) Series 2023-LIFE, Class B 5.391%, due 2/15/28 Series 2023-LIFE, Class B 5.391%, due 2/15/28 Series 2023-LIFE, Class B 5.699% (1 Month LBOR + 1.20%), due 1/15/34 (d) Series 2021-MPM1, Class C 5.699% (1 Month LBOR + 1.20%), due 1/15/39 (d) SERIES 2021-MPM1, Class B 5.171% (1 Month SOFR + 4.693%), due 8/15/39 (d) SERIES 2021-MPM1, Class B 5.399% (1 Month LBOR + 0.90%), due 8/15/39 (d) SERIES 2021-MPM1, Class B 5.399% (1 Month LBOR + 0.90%), due 8/15/36 (a)(d) SERIES 2021-MPM1, Class B 5.399% (1 Month LBOR + 1.09%), due 8/15/36 (a)(d) SERIES 2020-MPST, Class A 3.04%, due 2/15/35 (a) 3.04%, due 2/15/35 (a) 1.171% (1 Month SOFR + 4.693%), due 8/15/36 (a)(d) SERIES 2020-MPST, Class A 3.04%, due 2/15/35 (a) 3.04%, due 2/15/35 (a) 1.171% (1 Month SOFR + 4.693%), due 8/15/36 (a)(d) SERIES 2020-MPST, Class B 5.839% (1 Month LBOR + 1.30%), due 7/15/38 SERIES 2021-SEN, Class B 5.839% (1 Month LBOR + 1.30%), due 7/15/38 SERIES 2021-SEN, Class B 5.61989 (1 Month LBOR + 1.70%), due 7/15/38 SERIES 2021-SEN, Class B 3.645%, due 10/25/52 2.103, 250 SERIES 2019-K90, Class B 3.727%, due 10/25/52 3.728%, due 10/25/52	3.944%, due 12/9/41 (i)	2,394,000	1,928,130
Series 2021-MFM1, Class A	Series 2023-LIFE, Class A		
5.159% (1 Month LIBOR + 0.70%), due 1/15/34 (d) 362,354 Series 2023-LIFL, Class B 5.391%, due 2/15/28 Series 2021-MFM1, Class C 5.659% (1 Month LIBOR + 1.20%), due 1/15/34 (d) 930,000 375,000 Series 2021-MFM1, Class C 5.659% (1 Month LIBOR + 1.20%), due 1/15/34 (d) 930,000 390,882 Series 2022-PSB, Class D 9,171% (1 Month SDFR) + 4.693%), due 8/15/39 (d) 459,682 461,980 BMPP Tust Series 2021-FILM, Class B 5.359% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) 500,000 466,832 CSMC WEST Trust Series 2020-WEST, Class A 3.04%, due 2/15/35 (a) 2,060,000 1,672,806 Extended Stay America Trust (a)(d) Series 2021-ESH, Class B 5.839% (1 Month LIBOR + 1.38%), due 7/15/38 Series 2021-ESH, Class B 5.839% (1 Month LIBOR + 1.70%), due 7/15/38 Series 2021-ESH, Class B 5.839% (1 Month LIBOR + 1.70%), due 7/15/38 Series 2021-ESH, Class B 5.839% (1 Month LIBOR + 1.70%), due 7/15/38 Series 2021-ESH, Class B 5.839% (1 Month LIBOR + 1.70%), due 7/15/38 Series 2011-ESH, Class C 6.159% (1 Month LIBOR + 1.70%), due 7/15/38 Series 2011-ESH, Class C 3.645%, due 10/25/52 Series 2015-K99, Class B 3.727%, due 10/25/52 Series 2015-K99, Class B 3.727%, due 10/25/52 Series 2015-K42, Class C 3.89%, due 10/25/52 Series 2015-K42, Class C 3.89%, due 10/25/52 Series 2015-K42, Class C 3.966%, due 7/25/52 Series 2015-K42, Class C 3.966%, due 7/25/52 Series 2018-K77, Class C 4.161%, due \$225/51 Series 2018-K77, Class C 4.161%, due \$25/25/51 Series 2018-K77, Class C 4.161%, due \$25/25/51 Series 2018-K76, Class B	5.045%, due 2/15/28	450,000	450,000
Series 2023-LIFE, Class B 5.391%, due 2715/28 5.699% (1 Month LIBOR + 1.20%), due 1715/34 (d) 5.669% (1 Month LIBOR + 1.20%), due 1715/34 (d) 5.669% (1 Month LIBOR + 1.20%), due 1715/34 (d) 5.669% (1 Month LIBOR + 1.20%), due 1715/39 (d) 5.669% (1 Month LIBOR + 1.609%), due 18715/39 (d) 5.369% (1 Month LIBOR + 4.693%), due 8/15/36 (a)(d) 5.369% (1 Month LIBOR + 0.00%), due 8/15/36 (a)(d) 5.369% (1 Month LIBOR + 0.00%), due 8/15/36 (a)(d) 5.369% (1 Month LIBOR + 0.00%), due 8/15/36 (a)(d) 5.369% (1 Month LIBOR + 0.00%), due 8/15/36 (a)(d) 5.369% (1 Month LIBOR + 0.00%), due 7/15/36 (a)(d) 5.369% (1 Month LIBOR + 1.38%), due 7/15/38 5.399% (1 Month LIBOR + 1.38%), due 7/15/38 5.6198 (201-ESH, Class B 5.839% (1 Month LIBOR + 1.38%), due 7/15/38 5.6198 (201-ESH, Class C 5.159% (1 Month LIBOR + 1.70%), due 7/15/38 5.6198 (201-ESH, Class C 5.619% (2 Month LIBOR + 1.70%), due 7/15/38 5.6198 (201-ESH, Class C 5.619% (2 Month LIBOR + 1.70%), due 7/15/38 5.6198 (201-ESH, Class C 5.619% (2 Month LIBOR + 1.70%), due 7/15/38 5.6198 (201-ESH, Class C 5.619% (2 Month LIBOR + 1.70%), due 7/15/38 5.6198 (201-ESH, Class C 5.619% (2 Month LIBOR + 1.70%), due 7/15/38 5.6198 (201-ESH, Class C 5.619% (2 Month LIBOR + 1.70%), due 7/15/38 5.6198 (201-ESH, Class C 5.6198 (2 Month LIBOR + 1.70%), due 7/15/38 5.6198 (2 Month LIBOR + 1.70%), due 7/	Series 2021-MFM1, Class A		
5.391%, due 2/15/28 375,000 375,000 56168 2021-MFM1, Class C 5.6196 M (Month LBOR + 1.20%), due 1/15/34 (d) 930,000 300,882 56168 2022-PSB, Class D 930,000 466,832 76168 2022-PSB, Class D 94,77% (1 Month LBOR + 1.60%), due 8/15/39 (d) 461,980 8415/39 (d) 562,000 466,832 76168 2021-FLLM, Class B 5.359% (1 Month LBOR + 0.90%), due 8/15/36 (a)(d) 562,000 466,832 76168 2021-FLLM, Class B 5.359% (1 Month LBOR + 0.90%), due 8/15/36 (a)(d) 562,000 466,832 76168 2021-FLLM, Class B 5.359% (1 Month LBOR + 0.90%), due 8/15/36 (a)(d) 562,000 466,832 76168 2021-FSL, Class B 5.839% (1 Month LBOR + 1.39%), due 7/15/38 76168 2021-FSL, Class B 5.839% (1 Month LBOR + 1.39%), due 7/15/38 76168 2021-FSL, Class B	5.159% (1 Month LIBOR + 0.70%), due 1/15/34 (d)	370,000	362,354
Series 2021-MFM1, Class C 5.659% (1 Month LIBOR + 1.20%), due 1/15/34 (d) 930,000 900,882 Series 2022-PSB, Class D 9.171% (1 Month SOFR + 4.693%), due 8/15/39 (d) 8M-PP Trust Series 2021-FILM, Class B 5.359% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) 5.359% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) 5.359% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) 5.359% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) 5.359% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) 5.459% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) 5.468% (2 CSMC WEST Trust) 5.459% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) 5.468% (2 CSMC WEST Trust) 5.469% (1 Month LIBOR + 1.38%), due 7/15/38 5.469% (1 Month LIBOR + 1.70%), due 7/15/38 5.469% (1 Month LIBOR + 1.	Series 2023-LIFE, Class B		
5.659% (1 Month LIBOR + 1.20%), due 1/15/34 (d) Series 2022-PSB, Class D 930,000 930,862 Series 2022-PSB, Class D 937,11% (1 Month SOFR + 4.693%), due 8/15/39 (d) 8249P Trust Series 2021-FILM, Class B 5.359% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) Series 2021-FILM, Class B 5.359% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) Series 2021-FSH, Class A 3.04%, due 2/15/35 (a) 2,060,000 1,672,806 Extended Stay America Trust (a)(d) Series 2021-ESH, Class B 5.839% (1 Month LIBOR + 1.38%), due 7/15/38 117,143 114,503 Series 2021-ESH, Class C 6.159% (1 Month LIBOR + 1.70%), due 7/15/38 FERIEMF Mortgage Trust (a)(d) Series 2021-ESH, Class C 8.159% (1 Month LIBOR + 1.70%), due 7/15/38 Series 2021-ESH, Class C 8.159% (1 Month LIBOR + 1.70%), due 7/15/38 Series 2021-ESH, Class C 8.159% (1 Month LIBOR + 1.70%), due 7/15/38 Series 2021-ESH, Class C 8.159% (1 Month LIBOR + 1.70%), due 7/15/38 Series 2011-KSB, Class C 8.368%, due 10/25/52 8.368%, due 10/25/52 8.373%, due 10/25/52 8.373%, due 10/25/52 8.373%, due 10/25/52 8.373%, due 10/25/52 8.387%, due 10/25/52 8.387%, due 10/25/52 8.387%, due 10/25/52 8.387%, due 2/25/50 8.387%, due 2/25/50 8.388%, due 10/25/52 8.387%, due 2/25/50 8.387%, due 2/25/50 8.387%, due 2/25/52 8.387%, due 2/25/52 8.396%, due 7/25/52	5.391%, due 2/15/28	375,000	375,000
Series 2022-PSB, Class D 1.171% (1 Month SOFR + 4.693%), due 8/15/39 (d) 8.171% (1 Month SOFR + 4.693%), due 8/15/39 (d) Series 2021-FILM, Class B 5.599% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) Series 2021-FILM, Class B 5.599% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) Series 2020-WEST, Class A 3.04%, due 2/15/35 (a) 2.060,000 1,672,806 Ettended Stay America Trust (a)(d) Series 2021-ESH, Class B 5.839% (1 Month LIBOR + 1.38%), due 7/15/38 Series 2021-ESH, Class B 3.645%, due 10/25/52 2.15,956 2.163,250 FREMF Monthgage Trust (a)(i) Series 2011-K99, Class B 3.645%, due 10/25/52 2.15,000 195,646 Series 2017-K69, Class B 3.727%, due 10/25/52 3.727%, due 10/25/52 Series 2015-K49, Class B 3.849%, due 10/25/52 Series 2015-K42, Class B 3.849%, due 10/25/52 Series 2015-K42, Class B 3.849%, due 10/25/52 Series 2018-K99, Class B 3.949%, due 1/25/52 Series 2018-K94, Class B 3.969%, due 7/25/52 3.969%, due 7/25/52 Series 2018-K94, Class B 3.969%, due 7/25/52 Series 2018-K94, Class C 3.969%, due 7/25/52 Series 2018-K97, Class C 4.161%, due 5/25/51 1.375,000 1,288,485 Series 2018-K76, Class B			
9.171% (1 Month SOFR + 4.693%), due 8/15/39 (d) BXHPP Trust Series 2021-FILM, Class B 3.59% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) CSMC WEST Trust Series 2020-WEST, Class A 3.04%, due 2/15/35 (a) Exeried S203 A, Oue 2/1		930,000	900,882
SAMPP Trust	Series 2022-PSB, Class D		
Series 2021-FILM, Class B 5.359% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) CSMC WEST Trust Series 2020-WEST, Class A 3.04%, due 2/15/35 (a) 2.060,000 1.672,806 Extended Stay America Trust (a)(d) Series 2021-ESH, Class B 5.839% (1 Month LIBOR + 1.38%), due 7/15/38 5.839% (1 Month LIBOR + 1.38%), due 7/15/38 5.839% (1 Month LIBOR + 1.70%), due 7/15/38 5.839% (1 Month LI		459,682	461,980
5.559% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d) CSMC WEST Trust Series 2020-WEST, Class A 3.04%, due 2/15/35 (a) Extended Stay America Trust (a)(d) Series 2021-ESH, Class B 5.839% (1 Month LIBOR + 1.38%), due 7/15/38 5.839% (1 Month LIBOR + 1.38%), due 7/15/38 5.839% (1 Month LIBOR + 1.70%), due 7/15/38 5.6159% (1 Month LIBOR + 1.70%), due 7/15/38 5.715% (1 Month LIBOR + 1.30%), due 7/15/38 5.715% (1 Month	BXHPP Trust		
CSMC WEST Trust Series 2020-WEST, Class A 2,060,000 1,672,806 Extended Stay America Trust (a)(d) Series 2021-ESH, Class B 5.839% (1 Month LIBOR + 1.38%), due 7/15/38 117,143 114,503 Series 2021-ESH, Class C 6.159% (1 Month LIBOR + 1.70%), due 7/15/38 2,215,956 2,163,250 FREMF Mortgage Trust (a)(0) Series 2019-K99, Class B 3.645%, due 10/25/52 215,000 195,646 Series 2017-K69, Class B 3.727%, due 10/25/49 3.727%, due 10/25/49 3.727%, due 10/25/49 3.727%, due 10/25/52 1,200,000 1,074,529 Series 2019-K94, Class B 3.849%, due 1/25/48 400,000 388,930 Series 2017-K63, Class B 3.878%, due 2/25/50 1,200,000 1,613,870 Series 2017-K63, Class B 3.966%, due 7/25/52 1,560,000 1,454,149 Series 2019-K94, Class B 3.966%, due 7/25/52 1,560,000 1,454,149 Series 2019-K94, Class C 3.966%, due 7/25/52 970,000 881,553 Series 2019-K94, Class C 1,375,000 1,288,485			
Series 2020-WEST, Class A 3.04%, due 2/15/35 (a) 2,060,000 1,672,806 Extended Stay America Trust (a)(d) Series 2021-ESH, Class B 5.839% (1 Month LIBOR + 1.38%), due 7/15/38 Series 2021-ESH, Class C 6.159% (1 Month LIBOR + 1.70%), due 7/15/38 Series 2019-K99, Class B 3.645%, due 10/25/52 Series 2019-K99, Class B 3.727%, due 10/25/62 Series 2019-K99, Class B 3.727%, due 10/25/52 Series 2019-K98, Class C 3.738%, due 10/25/52 Series 2019-K98, Class C 3.738%, due 10/25/52 Series 2019-K98, Class C 3.738%, due 10/25/52 Series 2019-K94, Class B 3.849%, due 1/25/48 Series 2017-K63, Class C 3.368%, due 10/25/50 Series 2019-K94, Class B 3.86%, due 7/25/52 Series 2019-K94, Class B 3.96%, due 7/25/52 Series 2018-K77, Class C 4.161%, due 5/25/51 Series 2018-K76, Class B	5.359% (1 Month LIBOR + 0.90%), due 8/15/36 (a)(d)	500,000	466,832
3.04%, due 2/15/35 (a) 2,060,000 1,672,806 Extended Stay America Trust (a)(d) Series 2021-ESH, Class B 5.839% (1 Month LIBOR + 1.38%), due 7/15/38 1114,503 Series 2021-ESH, Class C 6.159% (1 Month LIBOR + 1.70%), due 7/15/38 2,163,250 FREMF Mortgage Trust (a)(0) Series 2019-K99, Class B 3.645%, due 10/25/52 215,000 195,646 Series 2017-K69, Class B 3.727%, due 10/25/49 370,000 346,842 Series 2019-K98, Class B 3.738%, due 10/25/52 1,200,000 1,074,529 Series 2019-K98, Class B 3.849%, due 10/25/52 1,200,000 1,074,529 Series 2019-K94, Class B 3.849%, due 10/25/52 1,200,000 1,074,529 Series 2019-K94, Class B 3.849%, due 10/25/50 1,200,000 1,074,529 Series 2019-K94, Class B 3.966%, due 7/25/52 1,500,000 1,454,149 Series 2019-K94, Class B 3.966%, due 7/25/52 1,500,000 1,454,149 Series 2019-K94, Class C 3.966%, due 7/25/52 1,500,000 1,454,149 Series 2019-K97, Class C 4.161%, due 5/25/51 1,375,000 1,288,485 Series 2018-K77, Class C	CSMC WEST Trust		
Extended Stay America Trust (a)(d) Series 2021-ESH, Class B 117,143 114,503 5.839% (1 Month LIBOR + 1.38%), due 7/15/38 2,215,956 2,163,250 6.159% (1 Month LIBOR + 1.70%), due 7/15/38 2,215,956 2,163,250 FREMF Mortgage Trust (a)(l) FREMF Mortgage Trust (a)(l) 566 2,215,956 2,163,250 FREMF Mortgage Trust (a)(l) 587 2,215,900 195,646 195,646 195,646 195,646 195,646 196,646	Series 2020-WEST, Class A		
Series 2021-ESH, Class B 5.839% (1 Month LIBOR + 1.38%), due 7/15/38 Series 2021-ESH, Class C 6.159% (1 Month LIBOR + 1.70%), due 7/15/38 SEREMF Mortgage Trust (a)() Series 2019-K99, Class B 3.645%, due 10/25/52 3.645%, due 10/25/49 3.727%, due 10/25/49 3.738%, due 10/25/52 Series 2019-K98, Class C 3.738%, due 10/25/52 Series 2015-K42, Class B 3.849%, due 10/25/48 \$86 (2015	3.04%, due 2/15/35 (a)	2,060,000	1,672,806
5.839% (1 Month LIBOR + 1.38%), due 7/15/38 Series 2021-ESH, Class C 6.159% (1 Month LIBOR + 1.70%), due 7/15/38 Series 2019-K99, class B 3.645%, due 10/25/52 Series 2019-K99, Class B 3.727%, due 10/25/49 Series 2019-K98, Class C 3.738%, due 10/25/52 Series 2019-K98, Class C 3.849%, due 1/25/58 Series 2017-K63, Class C 3.878%, due 2/25/50 Series 2019-K94, Class B 3.966%, due 7/25/52 Series 2019-K94, Class C 3.966%, due 7/25/52 Series 2018-K77, Class C 4.161%, due 5/25/51 Series 2018-K76, Class B			
Series 2021-ESH, Class C 4,159% (1 Month LIBOR + 1.70%), due 7/15/38 2,215,956 2,163,250 FREMF Mortgage Trust (a)(i) 5eries 2019-K99, Class B 3,645%, due 10/25/52 215,000 195,646 Series 2017-K69, Class B 3770,000 346,842 Series 2019-K98, Class C 370,000 1,074,529 Series 2019-K98, Class C 1,200,000 1,074,529 Series 2015-K42, Class B 400,000 388,930 Series 2017-K63, Class C 3,878%, due 2/25/50 1,725,000 1,613,870 Series 2019-K94, Class B 3,966%, due 7/25/52 1,560,000 1,454,149 Series 2019-K94, Class C 3,966%, due 7/25/52 970,000 881,553 Series 2018-K77, Class C 4,161%, due 5/25/51 1,375,000 1,288,485 Series 2018-K76, Class B 1,375,000 1,288,485			
6.159% (1 Month LIBOR + 1.70%), due 7/15/38		117,143	114,503
FREMF Mortgage Trust (a)(i) Series 2019-K99, Class B 3.645%, due 10/25/52 215,000 195,646 Series 2017-K69, Class B 3.727%, due 10/25/49 370,000 346,842 Series 2019-K98, Class C 3.738%, due 10/25/52 1,200,000 1,074,529 Series 2015-K42, Class B 3.849%, due 1/25/48 400,000 388,930 Series 2017-K63, Class C 3.878%, due 2/25/50 1,725,000 1,613,870 Series 2019-K94, Class B 3.966%, due 7/25/52 1,560,000 1,454,149 Series 2019-K94, Class C 3.966%, due 7/25/52 970,000 881,553 Series 2018-K77, Class C 4.161%, due 5/25/51 1,375,000 1,288,485 Series 2018-K76, Class B			
Series 2019-K99, Class B 215,000 195,646 Series 2017-K69, Class B 370,000 346,842 Series 2019-K98, Class C 370,000 1,074,529 Series 2015-K42, Class B 1,200,000 1,074,529 Series 2017-K63, Class C 400,000 388,930 Series 2017-K63, Class C 1,725,000 1,613,870 Series 2019-K94, Class B 3,966%, due 7/25/52 1,560,000 1,454,149 Series 2019-K94, Class C 3,966%, due 7/25/52 970,000 881,553 Series 2018-K77, Class C 4,161%, due 5/25/51 1,375,000 1,288,485 Series 2018-K76, Class B 1,375,000 1,288,485		2,215,956	2,163,250
3.645%, due 10/25/52 Series 2017-K69, Class B 3.727%, due 10/25/49 Series 2019-K98, Class C 3.738%, due 10/25/52 Series 2015-K42, Class B 3.849%, due 10/25/52 3.849%, due 1/25/48 Series 2017-K63, Class C 3.878%, due 2/25/50 3.878%, due 2/25/50 3.878%, due 2/25/50 3.878%, due 2/25/50 3.878%, due 7/25/52 Series 2019-K94, Class B 3.966%, due 7/25/52 Series 2018-K77, Class C 4.161%, due 5/25/51 Series 2018-K76, Class B			
Series 2017-K69, Class B 3727%, due 10/25/49 370,000 346,842 Series 2019-K98, Class C 1,200,000 1,074,529 3.738%, due 10/25/52 1,200,000 1,074,529 Series 2015-K42, Class B 400,000 388,930 Series 2017-K63, Class C 3.878%, due 2/25/50 1,725,000 1,613,870 Series 2019-K94, Class B 3.966%, due 7/25/52 1,560,000 1,454,149 Series 2019-K94, Class C 3.966%, due 7/25/52 970,000 881,553 Series 2018-K77, Class C 4.161%, due 5/25/51 1,375,000 1,288,485 Series 2018-K76, Class B 1,375,000 1,288,485			
3.727%, due 10/25/49 Series 2019-K98, Class C 3.738%, due 10/25/52 Series 2015-K42, Class B 3.849%, due 1/25/48 Series 2017-K63, Class C 3.878%, due 2/25/50 3.878%, due 2/25/50 \$1,725,000 \$1,613,870\$ Series 2019-K94, Class B 3.966%, due 7/25/52 \$1,560,000 \$1,454,149\$ Series 2019-K94, Class C 3.966%, due 7/25/52 \$970,000 \$81,553\$ Series 2018-K77, Class C 4.161%, due 5/25/51 \$1,375,000 \$1,288,485\$ Series 2018-K76, Class B		215,000	195,646
Series 2019-K98, Class C 1,200,000 1,074,529 3.738%, due 10/25/52 1,200,000 1,074,529 Series 2015-K42, Class B 400,000 388,930 3.849%, due 1/25/48 400,000 388,930 Series 2017-K63, Class C 1,725,000 1,613,870 Series 2019-K94, Class B 1,560,000 1,454,149 Series 2019-K94, Class C 970,000 881,553 Series 2018-K77, Class C 1,375,000 1,288,485 Series 2018-K76, Class B 1,375,000 1,288,485			
3.738%, due 10/25/52 Series 2015-K42, Class B 3.849%, due 1/25/48 3.849%, due 1/25/48 Series 2017-K63, Class C 3.878%, due 2/25/50 3.878%, due 2/25/50 Series 2019-K94, Class B 3.966%, due 7/25/52 Series 2019-K94, Class C 3.966%, due 7/25/52 Series 2018-K77, Class C 4.161%, due 5/25/51 Series 2018-K76, Class B		370,000	346,842
Series 2015-K42, Class B 400,000 388,930 3.849%, due 1/25/48 400,000 388,930 Series 2017-K63, Class C 1,725,000 1,613,870 3.878%, due 2/25/50 1,560,000 1,454,149 Series 2019-K94, Class B 1,560,000 1,454,149 Series 2019-K94, Class C 970,000 881,553 Series 2018-K77, Class C 1,375,000 1,288,485 Series 2018-K76, Class B 1,375,000 1,288,485			
3.849%, due 1/25/48 Series 2017-K63, Class C 3.878%, due 2/25/50 1,725,000 1,613,870 Series 2019-K94, Class B 3.966%, due 7/25/52 1,560,000 1,454,149 Series 2019-K94, Class C 3.966%, due 7/25/52 970,000 881,553 Series 2018-K77, Class C 4.161%, due 5/25/51 1,375,000 1,288,485 Series 2018-K76, Class B		1,200,000	1,074,529
Series 2017-K63, Class C 3.878%, due 2/25/50 1,725,000 1,613,870 Series 2019-K94, Class B 3.966%, due 7/25/52 1,560,000 1,454,149 Series 2019-K94, Class C 3.966%, due 7/25/52 970,000 881,553 Series 2018-K77, Class C 4.161%, due 5/25/51 1,375,000 1,288,485 Series 2018-K76, Class B			
3.878%, due 2/25/50 1,725,000 1,613,870 Series 2019-K94, Class B 3.966%, due 7/25/52 1,560,000 1,454,149 Series 2019-K94, Class C 3.966%, due 7/25/52 970,000 881,553 Series 2018-K77, Class C 4.161%, due 5/25/51 1,375,000 1,288,485 Series 2018-K76, Class B		400,000	388,930
Series 2019-K94, Class B 1,560,000 1,454,149 3.966%, due 7/25/52 1,560,000 1,454,149 3.966%, due 7/25/52 970,000 881,553 Series 2018-K77, Class C 1,375,000 1,288,485 Series 2018-K76, Class B 1,288,485			
3.966%, due 7/25/52		1,725,000	1,613,870
Series 2019-K94, Class C 3.966%, due 7/25/52 970,000 881,553 Series 2018-K77, Class C 4.161%, due 5/25/51 1,375,000 1,288,485 Series 2018-K76, Class B 1,288,485			
3.966%, due 7/25/52 970,000 881,553 Series 2018-K77, Class C 4.161%, due 5/25/51 1,375,000 1,288,485 Series 2018-K76, Class B 1,375,000 1,288,485		1,560,000	1,454,149
Series 2018-K77, Class C 4.161%, due 5/25/51 1,375,000 1,288,485 Series 2018-K76, Class B			
4.161%, due 5/25/51 1,375,000 1,288,485 Series 2018-K76, Class B		970,000	881,553
Series 2018-K76, Class B			
		1,375,000	1,288,485
4.208%, due 6/25/51 630,000 601,847			
	4.208%, due 6/25/51	630,000	601,847

	Principal Amount	Value
Mortgage-Backed Securities		
Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
FREMF Mortgage Trust (a)(i)		
Series 2018-K76, Class C		
4.208%, due 6/25/51	\$ 2,508,000	\$ 2,357,010
Series 2018-K86, Class C		
4.294%, due 11/25/51	1,105,000	1,037,938
J.P. Morgan Chase Commercial Mortgage Securities Trust (a)		
Series 2021-2NU, Class A		
1.974%, due 1/5/40	1,400,000	1,152,617
Series 2021-410T, Class A		
2.287%, due 3/5/42	2,085,000	1,779,921
Multifamily Connecticut Avenue Securities Trust		
Series 2019-01, Class M10		
7.756% (1 Month LIBOR + 3.25%), due 10/25/49 (a)(d)	2,003,958	1,896,782
One Bryant Park Trust		
Series 2019-OBP, Class A		
2.516%, due 9/15/54 (a)	1,165,000	987,176
SLG Office Trust		
Series 2021-0VA, Class A		
2.585%, due 7/15/41 (a)	925,000	773,381
SMRT		
Series 2022-MINI, Class D		
6.429% (1 Month SOFR + 1.95%), due 1/15/39 (a)(d)	1,050,000	1,000,043
UBS-Barclays Commercial Mortgage Trust		
Series 2013-C6, Class B		
3.875%, due 4/10/46 (a)(j)	2,730,000	2,699,788
Wells Fargo Commercial Mortgage Trust		
Series 2018-AUS, Class A		
4.058%, due 8/17/36 (a)(i)	1,505,000	1,374,903
WFRBS Commercial Mortgage Trust		
Series 2014-C21, Class AS		
3.891%, due 8/15/47	1,815,000	1,744,754
	, ,	44.202.240
Whole Loan (Collateralized Mortgage Obligations) 8.3%		
CIM Trust		
Series 2021-J2, Class AlOS		
0.21%, due 4/25/51 (a)(h)(j)	32,473,805	324,420
Connecticut Avenue Securities Trust (a)(d)		
Series 2020-R02, Class 2M2		
6.506% (1 Month LIBOR + 2.00%), due 1/25/40	293,778	292,745
Series 2022-R04, Class 1M2		
7.41% (SOFR 30A + 3.10%), due 3/25/42	900,000	903,350
FHLMC STACR REMIC Trust (a)(d)		
Series 2022-DNA1, Class M1B		
6.16% (SOFR 30A + 1.85%), due 1/25/42	1,345,000	1,302,673
Series 2020-DNA6, Class M2		

Mortgage-Backed Securities Whole Land (Collateratized Mortgage Obligations) Whole Land (Collateratized	Martaga Daakad Cognities	Principal Amount	Value
HAME SIACR REMIC Trust (allo) Series 2021-HOA2, Class M2 Sories 2021-HOA2, Class M2 Sories 2021-HOA2, Class M2 Sories 2021-HOA2, Class M3 Sories 2021-HOA2, Class M3 Sories 2021-HOA2, Class M3 Sories 2021-HOA2, Class M18 Sories 2022-HOA2, Class M18 Sories 2022-ONA2, Class M18 T 2.11%, SORT 9004 + 2.01%), due 2/25/42 Sories 2022-ONA2, Class M18 T 2.11%, SORT 9004 + 2.01%), due 2/25/42 Sories 2022-ONA2, Class M18 T 2.11%, SORT 9004 + 2.01%), due 2/25/42 Sories 2022-ONA2, Class M18 T 2.11%, SORT 9004 + 2.01%, due 2/25/42 Sories 2022-ONA2, Class M18 T 2.11%, SORT 9004 + 2.01%, due 2/25/42 Sories 2021-ONA2, Class M18 T 2.11%, SORT 9004 + 2.01%, due 1/25/93 Sories 2021-ONA2, Class M18 T 2.61%, SORT 9004 + 3.01%, due 9/25/93 Sories 2021-ONA2, Class M18 T 2.66%, SORT 9004 + 3.01%, due 9/25/93 Sories 2021-ONA2, Class M3 T 2.66%, SORT 9004 + 3.01%, due 9/25/94 Sories 2021-ONA2, Class M3 T 2.66%, SORT 9004 + 3.01%, due 9/25/94 Sories 2021-ONA2, Class M3 B 2.02%, (1 Month LBOR + 3.70%), due 9/25/90 Sories 2018-ONA2, Class M3 B 2.02%, (1 Month LBOR + 3.70%), due 9/25/90 Sories 2019-ONA2, Class M3 B 2.02%, (1 Month LBOR + 3.65%, due 3.025/49 Sories 2019-ONA2, Class M3 B 2.02%, (1 Month LBOR + 3.65%, due 3.025/49 Sories 2019-ONA2, Class M3 B 2.02%, (1 Month LBOR + 3.55%, due 3.025/49 Sories 2019-ONA2, Class M3 B 2.02%, (1 Month LBOR + 3.65%, due 3.025/49 Sories 2019-ONA2, Class M3 B 2.02%, (1 Month LBOR + 3.55%, due 7.025/30 Sories 2019-ONA2, Class M3 B 2.02%, (1 Month LBOR + 2.55%, due 7.025/30 Sories 2019-ONA2, Class M3 B 2.02%, (1 Month LBOR + 2.55%, due 7.025/30 Sories 2019-ONA2, Class M3 B 2.02%, (1 Month LBOR + 2.55%, due 7.025/30 Sories 2019-ONA2, Class M3 B 2.02%, (1 Month LBOR + 2.55%, due 7.025/30 Sories 2019-ONA2, Class M3 B 2.02%, (1 Month LBOR + 2.55%, due 7.025/30 Sories 2019-ONA2, Class M3 B 2.02%, (1 Month LBOR + 2.55%, due 7.025/30 Sories 2019-ONA2, Class M3 B 2.02%, (1 Month LBOR + 2.55%, due 7.025/30 Sories 2019-ONA2, Class M3 B 2.02%, (1 Month LBOR + 2.55%, due 7.025/30 Sories 2019-ONA2, Class M3 B 2.02%, (
Series 2021-HOA2, Class H2			
6.38% (SQFR 30A + 2.075), due 12/25/33 Series 2021-HQA7, Class M18 Scries 2022-DNA2, Class M18 Scries 2022-DNA2, Class M18 Scries 2022-DNA3, Class M18 Scries 2022-DNA4, Class M2 Scries 2022-DNA3, Class M2 Scries 2022-DNA3, Class M18 Scries 2021-DNA4, Class M2 Scries 2021-DNA4, Class M3 Scries 2021-DNA4, Cla			
Senies 2021-HOA1, Clases M2 6.50% SOFR 30A + 2.26%), due 8/25/33 1,871,713 Senies 2022-DNA2, Clases M1B 7.21% SOFR 30A + 2.26%), due 8/25/42 2,50% SORR 30A + 2.26%), due 8/25/42 2,50% SORR 30A + 2.26%), due 4/25/42 2,50% SORR 30A + 2.36%), due 4/25/42 2,50% SORR 30A + 2.36%), due 1/25/33 2,50% SORR 30A + 2.36%), due 1/25/33 2,50% SORR 30A + 3.56%), due 1/25/33 2,50% SORR 30A + 3.36%), due 1/25/31 2,50% SORR 30A + 3.36%), due 1/25/31 2,50% SORR 30A + 3.36%), due 1/25/31 2,50% SORR 30A + 3.36%), due 1/25/30 2,50% SORR 30A + 3.36%), due 1/25/30 2,50% SORR 30A + 3.36%), due 1/25/30 2,50% SORR 30A + 3.36%), due 3/25/48 2,50% SORR 30A + 3.36%), due 3/25/48 2,50% SORR 30A + 3.36%), due 3/25/49 2,50% SORR 30A + 3.36%), due 3/25/30 2,50% SORR 30A + 3		\$ 1575,000	\$ 1.506.151
6.56% (SCPR 30A + 2.28%), due 8/25/33 Suries 2022-(NA)-C. Class MT8 6.71% (SCPR 30A + 2.40%), due 2/25/42 Saries 2022-(NA)-C. Class MT8 7.46% (SCPR 30A + 2.40%), due 4/25/42 Saries 2022-(NA)-C. Class MT8 7.46% (SCPR 30A + 2.30%), due 4/25/42 Saries 2021-(NA)-C. Class BT9 7.46% (SCPR 30A + 3.15%), due 1/25/33 Saries 2021-(NA)-C. Class BT9 7.66% (SCPR 30A + 3.15%), due 1/25/33 Saries 2021-(NA)-C. Class BT9 7.66% (SCPR 30A + 3.15%), due 1/25/41 375.00 368.125 FILMO STACR Trust (a)(d) Saries 2021-(NA)-C. Class BT9 7.66% (SCPR 30A + 3.35%), due 1/25/41 375.00 3		Ψ 1,073,000	ψ 1,500,151
Series 2029-DMA2, Class M1B 6.71% (SOFFI 30A - 2.90%), due 425422 265,000 260,217 Series 2002-DMA3, Class M1B 7.21% (SOFFI 30A - 2.90%), due 425422 1,256,000 1,259,101 Series 2021-HOA2, Class B1 1,256,000 741,713 Series 2021-HOA3, Class B1 2,980,000 2,678,385 Series 2021-HOA3, Class B1 2,980,000 2,678,385 Series 2021-DMA6, Class B1 2,980,000 3,551,25 HUMO STAGE TISK (SOFFI 30A - 3.15%), due 10/25/41 375,000 3,551,25 HUMO STAGE TISK (SOFFI 30A - 3.00%), due 10/25/41 3,75,000 3,551,25 HUMO STAGE TISK (SOFFI 30A - 3.00%), due 10/25/41 3,253,792 Series 2018-DMA2, Class B1 2,206% (1 Mornth LBOR + 3.70%), due 12/25/30 2,276,414 2,323,792 Series 2018-DMA2, Class B1 3,266% (1 Mornth LBOR + 3.45%), due 17/25/30 2,276,414 2,323,792 Series 2019-DMA2, Class B1 3,55% (1 Mornth LBOR + 3.45%), due 17/25/49 1,585,000 1,682,047 HUMO STAGE TISK (1 Mornth LBOR + 3.45%), due 17/25/49 1,585,000 1,682,047 HUMO STAGE TISK (1 Mornth LBOR + 3.15%), due 7/25/30 680,676 685,775 Series 2018-DMA1, Class B1 6,66% (1 Mornth LBOR + 3.15%), due 7/25/30 9,000,000 9,006,649 HUMO STAGE TISK (1 Mornth LBOR + 3.15%), due 7/25/30 9,000,000 9,006,649 HUMO STAGE TISK (1 Mornth LBOR + 3.55%), due 7/25/30 9,000,000 9,000,649 HUMO STAGE TISK (1 Mornth LBOR + 3.55%), due 7/25/30 9,000,000 9,000,000 9,000,000 Series 2018-DMA1, Class B1 9,056% (1 Mornth LBOR + 3.56%), due 1/25/30 9,000,000 9,000,000 9,000,000 Series 2018-DMA1, Class B1 9,056% (1 Mornth LBOR + 3.56%), due 1/25/30 9,000,000 9,000,000 Series 2018-DMA1, Class B1 9,056% (1 Mornth LBOR + 3.56%), due 1/25/30 9,000,000 9,000,000 Series 2018-DMA1, Class B1 9,056% (1 Mornth LBOR + 3.56%), due 1/25/30 9,000,000 9,000,000 Series 2017-DMA1, Class B1 9,000,000 9,000,000 9,000,000 Series 2017-DMA1, Class B1 9,000,000 9,000,000 9,000,000 9,000,000 Series 2017-DMA1, Class B1 9,000,00	,	1 925 000	1 871 713
6.71% (SQFH 30A + 2.40%), due 2/25/42 265.00 260.217 Serlies 2022-DNAS, Class MH 8 7.21% (SQFH 30A + 2.90%), due 4/25/42 1.255.00 1.259.101 Serlies 2021-HOA2, Class B1 7.46% (SQFH 30A + 3.15%), due 12/25/33 855.00 741,713 Serlies 2021-HOA2, Class B1 7.66% (SQFH 30A + 3.35%), due 9/25/41 2.980,00 2.676,985 Serlies 2021-DNAS, Class B1 7.71% (SQFH 30A + 3.40%), due 10/25/41 375,00 358,125 FHLMG STACR Trust (a)(6) Serlies 2021-DNAS, Class B1 8.206% (I Month LBOR + 3.70%), due 10/25/49 Serlies 2021-DNAS, Class B1 8.206% (I Month LBOR + 3.5%), due 3/25/49 2,925,00 3,055,981 Serlies 2019-DNAS, Class B1 8.56% (I Month LBOR + 4.55%), due 3/25/49 8.156% (I Month LBOR + 4.55%), due 17/25/49 FNAMS (I Month LBOR + 2.20%), due 19/25/30 Serlies 2018-DNAS, Class B1 8.56% (I Month LBOR + 3.15%), due 7/25/30 Serlies 2018-DNAM, Class B1 8.56% (I Month LBOR + 3.5%), due 7/25/30 Serlies 2018-DNAM, Class B1 8.56% (I Month LBOR + 3.5%), due 7/25/30 Serlies 2018-DNAM, Class B1 8.56% (I Month LBOR + 3.5%), due 7/25/30 Serlies 2018-DNAM, Class B1 8.56% (I Month LBOR + 3.5%), due 7/25/30 Serlies 2018-DNAM, Class B1 8.56% (I Month LBOR + 3.5%), due 7/25/30 Serlies 2018-DNAM, Class B1 8.56% (I Month LBOR + 3.5%), due 7/25/30 Serlies 2018-DNAM, Class B1 8.56% (I Month LBOR + 3.5%), due 7/25/30 Serlies 2017-CO7, Class 1B1 8.56% (I Month LBOR + 3.5%), due 7/25/30 Serlies 2017-CO7, Class 1B1 8.56% (I Month LBOR + 3.5%), due 7/25/29 3.36% (I Month LBOR + 4.8%), due 5/25/30 Serlies 2017-CO7, Class 1B1 8.56% (I Month LBOR + 3.5%), due 7/25/29 3.36% (I Month LBOR +		1,023,000	1,071,710
Series 2022-DM3, Class M1B 7.21% (SOFH 30A + 2.90%), due 4/25/42 8.25,000 1,259,101 8.25,000 2,259,101 8.25,000 2,259,101 8.25,000 2,269,905 8.26,902,11,104, Class B1 7.46% (SOFH 30A + 3.36%), due 1/25/33 8.26,906 (SOFH 30A + 3.36%), due 1/25/41 8.26% (SOFH 30A + 3.36%), due 1/25/40 8.26% (SOFH 30A + 3.36%), due 1/25/30 8.26% (SOFH 30		265.000	260.217
7.21% (SOFR 30A + 2.90%), due 4/25/42 Series 2021-H0A2, Class B1 7.46% (SOFR 30A + 3.15%), due 1/25/33 Series 2021-H0A3, Class B1 7.66% (SOFR 30A + 3.15%), due 1/25/33 Series 2021-H0A3, Class B1 7.76% (SOFR 30A + 3.35%), due 9/25/41 37.500 38.125 FHLMS STAGR Tirast (a)(a) Series 2021-H0A3, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/41 37.500 38.125 FHLMS STAGR Tirast (a)(a) Series 2013-H0A2, Class B1 8.206% (1 Mornth LBOR + 3.70%), due 12/25/30 Series 2013-H0A2, Class B1 8.206% (1 Mornth LBOR + 3.5%), due 12/25/30 Series 2013-H0A1, Class B1 9.156% (1 Mornth LBOR + 3.5%), due 12/25/30 Series 2013-H0A1, Class B1 9.156% (1 Mornth LBOR + 3.5%), due 1/25/49 Series 2013-H0A1, Class M2 6.806% (1 Mornth LBOR + 3.5%), due 7/25/30 Series 2013-H0A1, Class M2 6.806% (1 Mornth LBOR + 3.5%), due 7/25/30 Series 2013-H0A1, Class M2 6.806% (1 Mornth LBOR + 3.5%), due 7/25/30 Series 2013-H0A1, Class M2 6.806% (1 Mornth LBOR + 3.5%), due 7/25/30 Series 2013-H0A1, Class M2 6.806% (1 Mornth LBOR + 3.5%), due 7/25/30 Series 2013-H0A1, Class M2 6.806% (1 Mornth LBOR + 3.5%), due 7/25/30 Series 2013-H0A1, Class M2 6.806% (1 Mornth LBOR + 3.5%), due 7/25/30 Series 2013-H0A1, Class M2 6.806% (1 Mornth LBOR + 3.5%), due 7/25/30 Series 2013-H0A1, Class M2 6.806% (1 Mornth LBOR + 3.5%), due 7/25/30 Series 2017-C07, Class 1B1 8.056% (1 Mornth LBOR + 3.5%), due 7/25/30 Series 2017-C07, Class 1B1 9.356% (1 Mornth LBOR + 3.5%), due 7/25/30 Series 2017-C07, Class 1B1 10.256% (1 Mornth LBOR + 3.6%), due 10/25/29 Series 2017-C07, Class 1B1 10.256% (1 Mornth LBOR + 3.6%), due 7/25/29 JP. Morgan Mortpage Trust (a)) Series 2017-C07, Class A1 2.519%, due 8/25/52 Series 2017-CO7, Class A3 3.956, due 8/25/52 Series 2017-CO7, Class B87 3.434%, due 8/25/53 (1 Mornth LBOR + 3.6%), due 7/25/20 Series 2019-5A, Class B87 3.434%, due 8/25/53 (1 Mornth LBOR + 3.6%), due 7/25/20 Series 2019-5A, Class B87		,	,
Series 2021-H0A2, Class B1 7.46% (SOFR 30A + 3.15%), due 12/25/33		1,255,000	1,259,101
Series 2021-H0A3, Class B1 7.69%, SOFR 30A + 3.35%), due 9/25/41 5.69%, SOFR 30A + 3.35%), due 9/25/41 7.71% (SOFR 30A + 3.40%), due 10/25/41 8.206% (I Month LIBOR + 3.70%), due 12/25/30 8.206% (I Month LIBOR + 3.70%), due 12/25/30 8.256% (2018-DNA2, Class B1 8.206% (I Month LIBOR + 4.35%), due 3/25/49 8.856% (I Month LIBOR + 4.35%), due 3/25/49 8.856% (I Month LIBOR + 4.35%), due 1/25/49 8.916% (I Month LIBOR + 4.35%), due 1/25/49 8.916% (I Month LIBOR + 2.30%), due 9/25/30 8.916% (I Month LIBOR + 3.5%), due 7/25/30 8.916% (I Month LIBOR + 3.6%), due 1/25/30 8.916% (I Month LIBOR + 4.00%), due 1/25/30 8.916% (I Month LIBOR + 5.75%), due 7/25/30 8.916% (I Month LIBOR + 4.00%), due 5/25/30 8.916% (I Month LIBOR + 4.00%), due 5/25/30 8.916% (I Month LIBOR + 5.75%), due 7/25/29 8.916			
7.66% (SOFR 30A + 3.35%), due 9/25/41 Series 2021-DNAG, Class B1 7.71% (SOFR 30A + 3.40%), due 10/25/41 FHLMC STAGR Tirost (q)(q) Series 2019-DNA2, Class B1 8.266% (1 Month LBOR + 3.70%), due 12/25/30 Series 2019-DNA2, Class B1 8.266% (1 Month LBOR + 4.35%), due 3/25/49 8.856% (1 Month LBOR + 4.45%), due 3/25/49 8.91.66% (1 Month LBOR + 4.65%), due 3/25/49 8.91.66% (1 Month LBOR + 4.56%), due 3/25/49 8.91.66% (1 Month LBOR + 2.30%), due 9/25/30 8.91.66% (1 Month LBOR + 2.30%), due 9/25/30 8.91.66% (1 Month LBOR + 2.30%), due 9/25/30 8.91.66% (1 Month LBOR + 3.15%), due 7/25/30 8.91.66% (1 Month LBOR + 3.55%), due 1/25/30 8.91.66% (1 Month LBOR + 4.60%), due 1/25/30 8.91.66% (1 Month LBOR + 4.60%), due 5/25/30 8.91.66% (1 Month LBOR + 4.60%), due 5/25/30 8.91.66% (1 Month LBOR + 4.55%), due 1/25/30 8.91.66% (1 Month LBOR	7.46% (SOFR 30A + 3.15%), due 12/25/33	855,000	741,713
Series 2021-DNA6, Class B1 7.71%, EORT 304 A, 30%), due 10/25/41 7.71%, EORT 304 A, 30%), due 10/25/41 8.70%, EORT 304 A, 30%), due 10/25/30 Series 2018-DNA2, Class B1 8.20% (I Month LIBOR + 3.75%), due 12/25/30 Series 2019-DNA2, Class B1 8.20% (I Month LIBOR + 4.35%), due 3/25/49 Series 2019-DNA1, Class B1 9.156% (I Month LIBOR + 4.35%), due 3/25/49 Series 2019-DNA1, Class B1 9.156% (I Month LIBOR + 4.65%), due 1/25/49 FHLIMC Structured Agency Croeff Risk Debt Notes (d) Series 2018-HOA1, Class B1 7.656% (I Month LIBOR + 2.30%), due 9/25/30 Series 2018-HOA1, Class M2 6.600% (I Month LIBOR + 2.30%), due 9/25/30 Series 2018-HOA1, Class B1 7.656% (I Month LIBOR + 3.15%), due 7/25/30 Series 2018-HOA1, Class B1 8.066% (I Month LIBOR + 3.55%), due 7/25/30 Series 2018-CO1, Class 1B1 8.066% (I Month LIBOR + 3.56%), due 1/25/30 Series 2017-CO5, Class 1B1 8.106% (I Month LIBOR + 3.60%), due 1/25/30 Series 2017-CO5, Class 1B1 8.506% (I Month LIBOR + 4.00%), due 5/25/30 Series 2017-CO5, Class 1B1 8.506% (I Month LIBOR + 4.00%), due 5/25/30 Series 2017-CO7, Class 1B1 8.506% (I Month LIBOR + 4.00%), due 5/25/30 Series 2017-CO1, Class 1B1 8.506% (I Month LIBOR + 4.55%), due 10/25/29 Series 2017-CO1, Class 1B1 8.506% (I Month LIBOR + 5.55%), due 7/25/30 Series 2017-CO2, Class 1B1 8.506% (I Month LIBOR + 5.55%), due 10/25/29 Series 2017-CO1, Class 1B1 8.506% (I Month LIBOR + 5.55%), due 10/25/29 Series 2017-CO2, Class 1B1 8.506% (I Month LIBOR + 5.55%), due 10/25/29 Series 2017-CO3, Class 1B1 8.506% (I Month LIBOR + 5.55%), due 10/25/29 Series 2017-CO3, Class 1B1 8.506% (I Month LIBOR + 5.55%), due 10/25/29 Series 2017-CO3, Class 1B1 8.506% (I Month LIBOR + 5.55%), due 10/25/29 Series 2017-CO3, Class 1B1 8.506% (I Month LIBOR + 5.55%), due 10/25/29 Series 2017-CO3, Class 1B1 8.506% (I Month LIBOR + 5.55%), due 10/25/29 Series 2017-CO3, Class 1B1 8.506% (I Month LIBOR + 5.55%), due 10/25/29 Series 2017-CO3, Class 1B1 8.506% (I Month LIBOR + 5.55%), due 10/25/29 Series 2017-CO3, Class 1B1 8.506% (I Month LIBOR + 5.55%), due 10/25	Series 2021-HQA3, Class B1		
7.71% (SOFR 30A + 3.40%), due 10/25/41 FILIMC STACR Trust (a)(0 Series 2018-DNA2, Class B1 8.205% (1 Month LIBOR + 3.70%), due 12/25/30 Series 2019-DNA2, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 Series 2019-DNA2, Class B1 9.156% (1 Month LIBOR + 4.35%), due 3/25/49 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 FILIMC Structured Agency Credit Risk Debt Notes (d) Series 2018-DNA1, Class M2 6.805% (1 Month LIBOR + 2.30%), due 9/25/30 Series 2018-DNA1, Class M2 6.805% (1 Month LIBOR + 2.30%), due 9/25/30 Series 2018-DNA1, Class B1 7.656% (1 Month LIBOR + 3.15%), due 7/25/30 Series 2018-DNA1, Class B1 8.606% (1 Month LIBOR + 3.55%), due 7/25/30 Series 2018-DNA1, Class B1 8.106% (1 Month LIBOR + 3.55%), due 7/25/30 Series 2017-CO7, Class 1B1 8.106% (1 Month LIBOR + 4.00%), due 1/25/30 Series 2017-CO7, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 1/25/30 Series 2017-CO7, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 1/25/30 Series 2017-CO7, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 1/25/30 Series 2017-CO7, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 1/25/30 Series 2017-CO7, Class 1B1 9.356% (1 Month LIBOR + 5.57%), due 7/25/30 Series 2017-CO7, Class 1B1 9.356% (1 Month LIBOR + 5.57%), due 7/25/30 Series 2017-CO7, Class B1 9.356% (1 Month LIBOR + 5.57%), due 7/25/30 Series 2017-CO7, Class B1 9.356% (1 Month LIBOR + 5.57%), due 7/25/30 Series 2017-CO7, Class B1 10.256% (1 Month LIBOR + 5.57%), due 7/25/29 Series 2017-CO7, Class B1 10.256% (1 Month LIBOR + 5.57%), due 7/25/29 Series 2021-LIV2, Class A1 2.519%, due 5/25/52 8.7573 (691,21) Series 2021-MON3, Class A3B 3.00%, due 9/25/52 1,074,126 (931,51) New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.434%, due 8/25/599 () 4,593,150 (2,767,261)	7.66% (SOFR 30A + 3.35%), due 9/25/41	2,980,000	2,678,985
######################################	Series 2021-DNA6, Class B1		
Series 2018-DNA2, Class B1 8.206% (1 Month LIBOR + 3.70%), due 12/25/30 2.276,414 2.323,792 Series 2019-DNA2, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 2.925,000 3.055,981 8.91.56% (1 Month LIBOR + 4.65%), due 1/25/49 3.91.56% (1 Month LIBOR + 4.65%), due 1/25/49 4.91.626,806% (1 Month LIBOR + 4.65%), due 1/25/49 4.68.06% (1 Month LIBOR + 2.30%), due 9/25/30 4.68.06% (1 Month LIBOR + 2.30%), due 9/25/30 4.68.06% (1 Month LIBOR + 2.30%), due 9/25/30 4.68.06% (1 Month LIBOR + 3.15%), due 7/25/30 4.09.000 4.68.06% (1 Month LIBOR + 3.15%), due 7/25/30 4.000	7.71% (SOFR 30A + 3.40%), due 10/25/41	375,000	358,125
8.206% (1 Month LIBOR + 3.70%), due 12/25/30 Series 2019-DNA2, Class B1 8.856% (1 Month LIBOR + 4.35%), due 3/25/49 Series 2019-DNA1, Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 1.56% (1 Month LIBOR + 2.30%), due 9/25/30 Series 2018-DNA1, Class M2 6.806% (1 Month LIBOR + 2.30%), due 9/25/30 Series 2018-DNA1, Class B1 7.656% (1 Month LIBOR + 3.15%), due 9/25/30 Series 2018-DNA1, Class B1 8.066% (1 Month LIBOR + 3.15%), due 7/25/30 Series 2018-DNA1, Class B1 8.056% (1 Month LIBOR + 3.15%), due 7/25/30 Series 2018-DNA1, Class B1 8.056% (1 Month LIBOR + 3.55%), due 7/25/30 Series 2017-COZ, Class B1 8.056% (1 Month LIBOR + 3.55%), due 7/25/30 Series 2017-COZ, Class B1 8.056% (1 Month LIBOR + 3.60%), due 1/25/30 Series 2017-COZ, Class B1 8.056% (1 Month LIBOR + 4.00%), due 1/25/30 Series 2017-COZ, Class B1 8.056% (1 Month LIBOR + 4.00%), due 1/25/30 Series 2017-COZ, Class B1 9.556% (1 Month LIBOR + 4.57%), due 7/25/29 Series 2017-COZ, Class B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 J.P. Morgan Mortgage Trust (a)() Series 2021-LTV2, Class A1 2.519%, due 5/25/52 Series 2021-LTV2, Class A1 3.00%, due 9/25/52 1.074, due 5/25/52 Series 2019-5A, Class B7 4.543%, due 8/25/59 () 4.593, 150 4.5	FHLMC STACR Trust (a)(d)		
Series 2019-DNA2, Class B1 8.856% (1 Month LBDR + 4.35%), due 3/25/49 Series 2019-DNA1, Class B1 9.156% (1 Month LBDR + 4.65%), due 1/25/49 FHLMC Structured Agency Credit Risk Debt Notes (d) Series 2018-HOA1, Class M2 6.806% (1 Month LBDR + 2.30%), due 9/25/30 Series 2018-DNA1, Class M2 6.806% (1 Month LBDR + 2.30%), due 9/25/30 Series 2018-DNA1, Class B1 7.656% (1 Month LBDR + 2.30%), due 9/25/30 Series 2018-DNA1, Class B1 8.106% (1 Month LBDR + 3.15%), due 7/25/30 FNMA (d) Series 2018-DNA1, Class B1 8.056% (1 Month LBDR + 3.55%), due 7/25/30 Series 2017-CO5, Class B1 8.106% (1 Month LBDR + 3.55%), due 7/25/30 Series 2017-CO7, Class B1 8.106% (1 Month LBDR + 3.60%), due 1/25/30 Series 2017-CO7, Class B1 8.506% (1 Month LBDR + 4.00%), due 5/25/30 Series 2017-CO3, Class B1 9.356% (1 Month LBDR + 4.85%), due 10/25/29 Series 2017-CO3, Class B1 10.256% (1 Month LBDR + 4.75%), due 7/25/29 J.P. Morgan Mortgage Trust (a)() Series 2021-LTVZ, Class A1 2.519%, due 5/25/52 Series 2021-LTVZ, Class A3B 3.00%, due 9/25/52 1, 7074, 126 Series 2021-NV3, Class B7 4.434%, due 8/25/59 () 4.593, for 2.767,261 Series 2019-5A, Class B7 4.434%, due 8/25/59 () 4.593, for 2.767,261 Series 2019-5A, Class B7 4.343%, due 8/25/59 () 4.593, for 2.767,261	Series 2018-DNA2, Class B1		
8.856% (1 Month LIBOR + 4.55%), due 3/25/49 Series 2019-DNA1 (Class B1 9.156% (1 Month LIBOR + 4.65%), due 1/25/49 FILMC Structured Agency Credit Risk Debt Notes (d) Series 2018-HOA1 (Class M2 6.806% (1 Month LIBOR + 2.30%), due 9/25/30 Series 2018-HOA1 (Class M2 6.806% (1 Month LIBOR + 2.30%), due 9/25/30 Series 2018-DNA1 (Class B1 7.656% (1 Month LIBOR + 3.15%), due 7/25/30 Series 2018-DNA1 (Class B1 8.056% (1 Month LIBOR + 3.15%), due 7/25/30 Series 2018-C01, Class B181 8.056% (1 Month LIBOR + 3.55%), due 7/25/30 Series 2017-C05, Class B181 8.106% (1 Month LIBOR + 3.60%), due 1/25/30 Series 2017-C07, Class B181 8.506% (1 Month LIBOR + 4.80%), due 1/25/30 Series 2017-C07, Class B11 8.506% (1 Month LIBOR + 4.85%), due 10/25/29 Series 2017-C03, Class B11 10.256% (1 Month LIBOR + 4.85%), due 10/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 5.75%), due 7/25/30 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 3.60%), due 10/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 3.57%), due 7/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 3.57%), due 7/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 3.57%), due 7/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 3.57%), due 7/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 3.57%), due 7/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 3.57%), due 7/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 3.57%), due 7/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 3.57%), due 7/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 3.57%), due 7/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 3.57%), due 7/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 3.57%), due 7/25/29 Series 2017-C03, Class B181 10.256% (1 Month LIBOR + 3.57%), due 7/25/29 Series 2017-C03, Class B181 Series 2017-C03, Class B181 Serie	8.206% (1 Month LIBOR + 3.70%), due 12/25/30	2,276,414	2,323,792
Series 2019-DNA1, Class B1 1,585,000 1,682,047 FHLINC Structured Agency Credit Risk Debt Notes (d) FREED CANAGE STRUCTURE AGENCY CREDIT RISK Debt Notes (d) Series 2018-HDA1, Class M2 680,676 685,775 Series 2018-DNA1, Class B1 7,656% (1 Month LIBOR + 2,30%), due 9/25/30 900,000 905,649 FNIMA (d) 8 2,730,000 2,800,529 Series 2018-C01, Class 1B1 8,056% (1 Month LIBOR + 3,55%), due 7/25/30 2,730,000 2,800,529 Series 2017-C05, Class 1B1 8,106% (1 Month LIBOR + 3,56%), due 1/25/30 471,000 482,253 Series 2017-C07, Class 1B1 8,506% (1 Month LIBOR + 4,00%), due 5/25/30 860,000 890,079 Series 2017-C07, Class 1B1 9,356% (1 Month LIBOR + 4,85%), due 10/25/29 910,000 969,851 Series 2017-C01, Class 1B1 220,000 241,005 J.P. Morgan Mortgage Trust (a)() 220,000 241,005 Series 2021-LTV2, Class A1 25,19%, due 5/25/52 827,573 691,121 Series 2022-INV3, Class A3B 3,00%, due 9/25/52 827,573 691,121 New Residential Mortgage Loan Trust (a) 2,767,261 Series 2019-5A, Class B6 4,593,150 2,767,261	Series 2019-DNA2, Class B1		
9.156% (1 Month LIBOR + 4.65%), due 1/25/49 FHLMC Structured Agency Credit Risk Debt Notes (d) Series 2018-HDA1, Class M2 6.806% (1 Month LIBOR + 2.30%), due 9/25/30 Series 2018-DNA1, Class B1 7.656% (1 Month LIBOR + 3.15%), due 7/25/30 FNMA (d) Series 2018-CO1, Class 1B1 8.056% (1 Month LIBOR + 3.55%), due 7/25/30 Series 2017-CO5, Class 1B1 8.056% (1 Month LIBOR + 3.55%), due 7/25/30 Series 2017-CO5, Class 1B1 8.056% (1 Month LIBOR + 3.60%), due 1/25/30 Series 2017-CO5, Class 1B1 8.056% (1 Month LIBOR + 4.85%), due 1/25/30 Series 2017-CO7, Class 1B1 8.506% (1 Month LIBOR + 4.60%), due 5/25/30 Series 2017-CO7, Class 1B1 8.506% (1 Month LIBOR + 4.00%), due 5/25/30 Series 2017-CO3, Class 1B1 8.506% (1 Month LIBOR + 5.75%), due 7/25/29 Series 2017-CO1, Class 1B1 9.356% (1 Month LIBOR + 4.55%), due 10/25/29 Series 2017-CO1, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 J.P. Morgan Mortgage Trust (a)() Series 2021-LTV2, Class A1 2.519%, due 5/25/52 Series 2022-INV3, Class A3B 3.00%, due 9/25/52 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.4343%, due 8/25/59 () 4.593,150 4.593,150 2.767,261 Series 2019-4A, Class B6	8.856% (1 Month LIBOR + 4.35%), due 3/25/49	2,925,000	3,055,981
FHLMC Structured Agency Credit Risk Debt Notes (d) Series 2018-HQA1, Class M2 6.806% (f Month LIBOR + 2.30%), due 9/25/30 Series 2018-DNA1, Class B1 7.656% (f Month LIBOR + 3.15%), due 7/25/30 7.656% (f Month LIBOR + 3.15%), due 7/25/30 7.656% (f Month LIBOR + 3.15%), due 7/25/30 7.656% (f Month LIBOR + 3.55%), due 7/25/30 7.656% (f Month LIBOR + 3.55%), due 7/25/30 Series 2018-C01, Class 1B1 8.056% (f Month LIBOR + 3.55%), due 7/25/30 Series 2017-C05, Class 1B1 8.106% (f Month LIBOR + 3.60%), due 1/25/30 Series 2017-C05, Class 1B1 8.506% (f Month LIBOR + 3.60%), due 1/25/30 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 4.05%), due 5/25/30 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 4.85%), due 10/25/29 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 5.75%), due 7/25/29 Series 2017-C01, Class 1B1 9.356% (f Month LIBOR + 5.75%), due 7/25/29 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 5.75%), due 7/25/29 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 5.75%), due 7/25/29 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 5.75%), due 7/25/29 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 5.75%), due 7/25/29 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 5.75%), due 7/25/29 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 5.75%), due 7/25/29 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 4.85%), due 10/25/29 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 5.75%), due 7/25/29 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 5.75%), due 7/25/29 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 5.75%), due 7/25/29 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 5.85%), due 10/25/29 Series 2017-C03, Class 1B1 9.356% (f Month LIBOR + 5.85%), due 10/25/29 Series 2021-LTV2, Class 1B1 9.356% (f Month LIBOR + 5.85%), due 10/25/29 Series 2021-LTV3, due 10/25/29 Ser	Series 2019-DNA1, Class B1		
Series 2018-H0A1, Class M2 6.806% (1 Month LIBOR + 2.30%), due 9/25/30 6.80,676 6.85,775 Series 2018-DNA1, Class B1 900,000 905,649 FNMA (d) 2,730,000 2,800,529 FNMA (D) 471,000 482,253 Series 2017-C05, Class 1B1 3,106% (1 Month LIBOR + 3.60%), due 1/25/30 471,000 482,253 Series 2017-C07, Class 1B1 8,056% (1 Month LIBOR + 4.00%), due 5/25/30 860,000 890,079 Series 2017-C07, Class 1B1 9,356% (1 Month LIBOR + 4.85%), due 10/25/29 910,000 969,851 Series 2017-C07, Class 1B1 20,000 910,000 969,851 Series 2017-C07, Class 1B1 93,56% (1 Month LIBOR + 4.85%), due 10/25/29 910,000 969,851 Series 2017-C07, Class 1B1 910,000 969,851 910,000 969,851 910,000	9.156% (1 Month LIBOR + 4.65%), due 1/25/49	1,585,000	1,682,047
6.806% (1 Month LIBOR + 2.30%), due 9/25/30 Series 2018-DNA1, Class B1 7.656% (1 Month LIBOR + 3.15%), due 7/25/30 Series 2018-CO1, Class 1B1 8.056% (1 Month LIBOR + 3.55%), due 7/25/30 Series 2017-CO5, Class 1B1 8.056% (1 Month LIBOR + 3.60%), due 1/25/30 Series 2017-CO7, Class 1B1 8.506% (1 Month LIBOR + 3.60%), due 1/25/30 Series 2017-CO7, Class 1B1 8.506% (1 Month LIBOR + 4.00%), due 1/25/30 Series 2017-CO7, Class 1B1 8.506% (1 Month LIBOR + 4.00%), due 5/25/30 Series 2017-CO3, Class 1B1 8.506% (1 Month LIBOR + 4.85%), due 1/25/30 Series 2017-CO3, Class 1B1 8.506% (1 Month LIBOR + 5.75%), due 7/25/30 Series 2017-CO3, Class 1B1 8.506% (1 Month LIBOR + 5.75%), due 10/25/29 Series 2017-CO3, Class 1B1 9.356% (1 Month LIBOR + 5.75%), due 7/25/29 J.P. Morgan Mortgage Trust (a)(0) Series 2017-CO3, Class B1 10.256%, (1 Month LIBOR + 5.75%), due 7/25/29 J.P. Morgan Mortgage Trust (a)(0) Series 2021-LTV2, Class A1 2.519%, due 5/25/52 Series 2021-LTV2, Class A3B 3.00%, due 9/25/52 Series 2022-INV3, Class A3B 3.00%, due 9/25/52 New Residential Mortgage Loan Trust (a) Series 20219-SA, Class B7 4.343%, due 8/25/59 (0) 4.593,150 4.593,150 4.593,150 4.593,150 4.593,150 4.593,150 4.593,150 4.593,150 4.593,150 4.593,150 4.593,150	FHLMC Structured Agency Credit Risk Debt Notes (d)		
Series 2018-DNA1, Class B1 7.656% (1 Month LIBOR + 3.15%), due 7/25/30 FNMA (d) Series 2018-C01, Class 1B1 8.056% (1 Month LIBOR + 3.55%), due 7/25/30 Series 2017-C05, Class 1B1 8.106% (1 Month LIBOR + 3.60%), due 1/25/30 Series 2017-C07, Class 1B1 8.106% (1 Month LIBOR + 3.60%), due 1/25/30 Series 2017-C07, Class 1B1 8.506% (1 Month LIBOR + 4.00%), due 5/25/30 Series 2017-C07, Class 1B1 8.506% (1 Month LIBOR + 4.00%), due 5/25/30 Series 2017-C03, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 3.00% apropro de 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 3.00% apropro de 20.00% apropro de 20			
7.656% (1 Month LIBOR + 3.15%), due 7/25/30 FNMA (d) Series 2018-C01, Class 1B1 8.056% (1 Month LIBOR + 3.55%), due 7/25/30 Series 2017-C05, Class 1B1 8.106% (1 Month LIBOR + 3.60%), due 1/25/30 Series 2017-C07, Class 1B1 8.506% (1 Month LIBOR + 4.00%), due 5/25/30 Series 2017-C07, Class 1B1 8.506% (1 Month LIBOR + 4.00%), due 5/25/30 Series 2017-C03, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 JP. Morgan Mortgage Trust (a)() Series 2021-LTV2, Class A1 2.519%, due 5/25/52 Series 2022-LIV3, Class A3B 3.00%, due 9/25/52 New Residential Mortgage Loan Trust (a) Series 2021-NV3, Class B7 4.343%, due 8/25/59 () Series 2019-5A, Class B7 4.343%, due 8/25/59 () Series 2019-5A, Class B6		680,676	685,775
FNMA (d) Series 2018-C01, Class 1B1 8.056% (1 Month LIBOR + 3.55%), due 7/25/30 2,800,529 Series 2017-C05, Class 1B1 8.106% (1 Month LIBOR + 3.60%), due 1/25/30 471,000 482,253 Series 2017-C07, Class 1B1 8.506% (1 Month LIBOR + 4.00%), due 5/25/30 860,000 890,079 Series 2017-C03, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 910,000 969,851 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 220,000 241,005 J.P. Morgan Mortgage Trust (a)(i) Series 2021-LTV2, Class A1 2.519%, due 5/25/52 82022-INV3, Class A3B 3.00%, due 9/25/52 1,074,126 931,511 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 4,593,150 2,767,261 Series 2019-4A, Class B6			
Series 2018-C01, Class 1B1 2,730,000 2,800,529 8.056% (1 Month LIBOR + 3.55%), due 7/25/30 2,730,000 2,800,529 Series 2017-C05, Class 1B1 471,000 482,253 Series 2017-C07, Class 1B1 8.506% (1 Month LIBOR + 4.00%), due 5/25/30 860,000 890,079 Series 2017-C03, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 910,000 969,851 Series 2017-C01, Class 1B1 220,000 241,005 J.P. Morgan Mortgage Trust (a)(j) 220,000 241,005 Series 2021-LTV2, Class A1 2.519%, due 5/25/52 827,573 691,121 Series 2022-INV3, Class A3B 3.00%, due 9/25/52 827,573 691,121 New Residential Mortgage Loan Trust (a) 931,511 Series 2019-5A, Class B7 4,343%, due 8/25/59 (j) 4,593,150 2,767,261 Series 2019-4A, Class B6		900,000	905,649
8.056% (1 Month LIBOR + 3.55%), due 7/25/30 2,800,529 Series 2017-C05, Class 1B1 8.106% (1 Month LIBOR + 3.60%), due 1/25/30 471,000 482,253 Series 2017-C07, Class 1B1 8.506% (1 Month LIBOR + 4.00%), due 5/25/30 860,000 890,079 Series 2017-C03, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 910,000 969,851 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 220,000 241,005 J.P. Morgan Mortgage Trust (a)(i) Series 2021-LTV2, Class A1 2.519%, due 5/25/52 827,573 691,121 Series 2022-INV3, Class A3B 3.00%, due 9/25/52 1,074,126 931,511 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 4,593,150 2,767,261 Series 2019-4A, Class B6			
Series 2017-C05, Class 1B1 471,000 482,253 8.106% (1 Month LIBOR + 3.60%), due 1/25/30 471,000 482,253 Series 2017-C07, Class 1B1 860,000 890,079 Series 2017-C03, Class 1B1 910,000 969,851 Series 2017-C01, Class 1B1 220,000 241,005 J.P. Morgan Mortgage Trust (a)(i) 220,000 241,005 Series 2021-LTV2, Class A1 827,573 691,121 Series 2022-INV3, Class A3B 3.00%, due 9/25/52 1,074,126 931,511 New Residential Mortgage Loan Trust (a) 867,573 691,121 Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 4,593,150 2,767,261 Series 2019-4A, Class B6	,	0.700.000	0.000.500
8.106% (1 Month LIBOR + 3.60%), due 1/25/30 Series 2017-C07, Class 1B1 8.506% (1 Month LIBOR + 4.00%), due 5/25/30 Series 2017-C03, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 10/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 J.P. Morgan Mortgage Trust (a)(j) Series 2021-LTV2, Class A1 2.519%, due 5/25/52 827,573 691,121 Series 2022-INV3, Class A3B 3.00%, due 9/25/52 1,074,126 931,511 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (j) Series 2019-4A, Class B6		2,730,000	2,800,529
Series 2017-C07, Class 1B1 8.506% (1 Month LIBOR + 4.00%), due 5/25/30 860,000 890,079 Series 2017-C03, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 910,000 969,851 Series 2017-C01, Class 1B1 220,000 241,005 J.P. Morgan Mortgage Trust (a)(j) 220,000 241,005 Series 2021-LTV2, Class A1 827,573 691,121 Series 2022-INV3, Class A3B 3.00%, due 9/25/52 1,074,126 931,511 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4,343%, due 8/25/59 (j) 4,593,150 2,767,261 Series 2019-4A, Class B6 5019-4A, Class B6 501,000 2,767,261		474 000	400.050
8.506% (1 Month LIBOR + 4.00%), due 5/25/30 Series 2017-C03, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 J.P. Morgan Mortgage Trust (a)(i) Series 2021-LTV2, Class A1 2.519%, due 5/25/52 827,573 691,121 Series 2022-INV3, Class A3B 3.00%, due 9/25/52 1,074,126 931,511 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 4,593,150 2,767,261 Series 2019-4A, Class B6		471,000	482,253
Series 2017-C03, Class 1B1 9.356% (1 Month LIBOR + 4.85%), due 10/25/29 910,000 969,851 Series 2017-C01, Class 1B1 220,000 241,005 J.P. Morgan Mortgage Trust (a)(i) 220,000 241,005 Series 2021-LTV2, Class A1 25,19%, due 5/25/52 827,573 691,121 Series 2022-INV3, Class A3B 3.00%, due 9/25/52 1,074,126 931,511 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4,593,150 2,767,261 Series 2019-4A, Class B6 4,593,150 2,767,261	•	000,000	900.070
9.356% (1 Month LIBOR + 4.85%), due 10/25/29 Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 220,000 241,005 J.P. Morgan Mortgage Trust (a)(j) Series 2021-LTV2, Class A1 2.519%, due 5/25/52 827,573 691,121 Series 2022-INV3, Class A3B 3.00%, due 9/25/52 1,074,126 931,511 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 4,593,150 2,767,261 Series 2019-4A, Class B6		860,000	890,079
Series 2017-C01, Class 1B1 10.256% (1 Month LIBOR + 5.75%), due 7/25/29 220,000 241,005 J.P. Morgan Mortgage Trust (a)(j)	•	010 000	060 951
10.256% (1 Month LIBOR + 5.75%), due 7/25/29 J.P. Morgan Mortgage Trust (a)(j) Series 2021-LTV2, Class A1 2.519%, due 5/25/52 827,573 691,121 Series 2022-INV3, Class A3B 3.00%, due 9/25/52 1,074,126 931,511 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 4,593,150 2,767,261 Series 2019-4A, Class B6		910,000	909,031
J.P. Morgan Mortgage Trust (a) (j) Series 2021-LTV2, Class A1 2.519%, due 5/25/52 827,573 691,121 Series 2022-INV3, Class A3B 3.00%, due 9/25/52 1,074,126 931,511 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 4,593,150 2,767,261 Series 2019-4A, Class B6	,	220,000	2/1 005
Series 2021-LTV2, Class A1 827,573 691,121 2.519%, due 5/25/52 827,573 691,121 Series 2022-INV3, Class A3B 1,074,126 931,511 New Residential Mortgage Loan Trust (a) 5eries 2019-5A, Class B7 4,593,150 2,767,261 4.343%, due 8/25/59 (i) 4,593,150 2,767,261 Series 2019-4A, Class B6		220,000	241,003
2.519%, due 5/25/52 827,573 691,121 Series 2022-INV3, Class A3B 1,074,126 931,511 New Residential Mortgage Loan Trust (a) 5eries 2019-5A, Class B7 4,593,150 2,767,261 Series 2019-4A, Class B6 4,593,150 2,767,261			
Series 2022-INV3, Class A3B 1,074,126 931,511 3.00%, due 9/25/52 1,074,126 931,511 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 4,593,150 2,767,261 Series 2019-4A, Class B6		827 573	691 121
3.00%, due 9/25/52 1,074,126 931,511 New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 4,593,150 2,767,261 Series 2019-4A, Class B6		327,070	551,121
New Residential Mortgage Loan Trust (a) Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 4,593,150 2,767,261 Series 2019-4A, Class B6		1.074.126	931.511
Series 2019-5A, Class B7 4.343%, due 8/25/59 (i) 4,593,150 2,767,261 Series 2019-4A, Class B6		.,,,	,
4.343%, due 8/25/59 (i) 4,593,150 2,767,261 Series 2019-4A, Class B6			
Series 2019-4A, Class B6		4,593,150	2,767,261
4.656%, due 12/25/58 (j) 4,197,042 2,602,404			
	4.656%, due 12/25/58 (j)	4,197,042	2,602,404

	Principal Amount	Value
Mortgage-Backed Securities		
Whole Loan (Collateralized Mortgage Obligations)		
New Residential Mortgage Loan Trust (a)		
Series 2019-2A, Class B6		
4.88%, due 12/25/57 (j)	\$ 1,593,423	\$ 1,035,122
STACR Trust (a)(d)		
Series 2018-HRP2, Class M3		
6.906% (1 Month LIBOR + 2.40%), due 2/25/47	1,301,521	1,308,029
Series 2018-HRP2, Class B1		
8.706% (1 Month LIBOR + 4.20%), due 2/25/47	2,290,000	2,366,972
		37,678,389
Total Mortgage-Backed Securities		
(Cost \$132,731,092)		126,042,970
U.S. Government & Federal Agencies 17.2%		
Federal Home Loan Mortgage Corporation (Mortgage Pass-Through Securities) 1.5%		
FHLMC Gold Pools, 30 Year		
3.50%, due 1/1/44	871,730	842,252
3.50%, due 11/1/45	866,653	836,353
3.50%, due 3/1/46	1,576,703	1,523,380
4.00%, due 10/1/48	703,816	691,423
6.50%, due 4/1/37	33,085	35,457
FHLMC Gold Pools, Other		
4.00%, due 6/1/42	968,995	956,019
UMBS Pool, 30 Year		
3.50%, due 7/1/52	1,938,570	1,818,268
		6,703,152
Federal National Mortgage Association (Mortgage Pass-Through Securities) 4.1%		
FNMA, Other	E2E 6EE	E06 610
4.00%, due 3/1/42	535,655 1,008,419	526,612 993,846
4.00%, due 1/1/43 6.00%, due 4/1/37	4,527	4,656
UMBS, 30 Year	4,327	4,030
2.50%, due 8/1/50	412,679	365,183
3.00%, due 12/1/47	171,251	158,780
3.00%, due 2/1/52	919,945	837,306
3.00%, due 3/1/52	1,186,490	1,078,755
3.00%, due 3/1/52	1,471,706	1,338,072
3.50%, due 12/1/44	715,285	689,868
3.50%, due 9/1/52	459,038	430,740
4.00%, due 6/1/52	1,939,990	1,874,080
4.00%, due 6/1/52	2,240,358	2,164,935
4.00%, due 7/1/52	1,151,533	1,112,410
5.00%, due 17/1/52	5,027,685	5,046,817
5.50%, due 7/1/41	1,195,974	1,250,811
6.00%, due 7/1/39	240,442	251,902
6.50%, due 10/1/39	244,700	257,371
	2,.00	

	Principal Amount	Value
U.S. Government & Federal Agencies		
United States Treasury Bonds 9.5%		
U.S. Treasury Bonds		
4.00%, due 11/15/42	\$ 19,830,000	\$ 20,493,065
4.00%, due 11/15/52	21,205,000	22,676,097
		43,169,162
United States Treasury Inflation - Indexed Notes 0.1%		
U.S. Treasury Inflation Linked Notes (k)		
0.125%, due 1/15/30	156,212	143,868
0.875%, due 1/15/29	371,398	361,427
		505,295
United States Treasury Notes 2.0%		
U.S. Treasury Notes 3.50%, due 1/31/28	2.105.000	2 005 626
3.50%, due 1/31/26 3.50%, due 1/31/30	2,105,000	2,095,626
4.125%, due 17/17/30	3,075,000 3,835,000	3,063,949
4.123%, due 11/13/32	3,633,000	4,034,540
		9,194,115
Total U.S. Government & Federal Agencies		
(Cost \$76,385,784)		77,953,868
Total Long-Term Bonds		
(Cost \$477,793,897)		442,732,259
Common Stocks 0.0% ‡	Shares	
Commercial Services & Supplies 0.0% ‡		
Quad/Graphics, Inc. (I)	1	5
	1	
Total Common Stocks		-
(Cost \$0)		5
Short-Term Investments 1.4%		
Affiliated Investment Company 1.3%		
MainStay U.S. Government Liquidity Fund, 4.307% (m)	5,927,120	5,927,120
Unaffiliated Investment Company 0.1%		
Invesco Government & Agency Portfolio, 4.39% (m)(n)	348,500	348,500
Total Short-Term Investments		
(Cost \$6,275,620)		6,275,620
Total Investments		
(Cost \$484,069,517)	99.0%	449,007,884
Other Assets, Less Liabilities	1.0	4,475,155
Net Assets	100.0%	\$ 453,483,039

- † Percentages indicated are based on Fund net assets.
- ‡ Less than one-tenth of a percent.
- (a) May be sold to institutional investors only under Rule 144A or securities offered pursuant to Section 4(a)(2) of the Securities Act of 1933, as amended.
- (b) Fixed to floating rate—Rate shown was the rate in effect as of January 31, 2023.
- (c) Security is perpetual and, thus, does not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.
- (d) Floating rate—Rate shown was the rate in effect as of January 31, 2023.
- (e) All or a portion of this security was held on loan. As of January 31, 2023, the aggregate market value of securities on loan was \$338,673. The Fund received cash collateral with a value of \$348,500.
- (f) Illiquid security—As of January 31, 2023, the total market value deemed illiquid under procedures approved by the Board of Trustees was \$1,110,330, which represented 0.2% of the Fund's net assets.
- (g) Step coupon—Rate shown was the rate in effect as of January 31, 2023.
- (h) Collateralized Mortgage Obligation Interest Only Strip—Pays a fixed or variable rate of interest based on mortgage loans or mortgage pass-through securities. The principal amount of the underlying pool represents the notional amount on which the current interest was calculated. The value of these stripped securities may be particularly sensitive to changes in prevailing interest rates and are typically more sensitive to changes in prepayment rates than traditional mortgage-backed securities.
- (i) Collateral strip rate—A bond whose interest was based on the weighted net interest rate of the collateral. The coupon rate adjusts periodically based on a predetermined schedule. Rate shown was the rate in effect as of January 31, 2023.
- (j) Coupon rate may change based on changes of the underlying collateral or prepayments of principal. Rate shown was the rate in effect as of January 31, 2023.
- (k) Treasury Inflation Protected Security—Pays a fixed rate of interest on a principal amount that is continuously adjusted for inflation based on the Consumer Price Index-Urban Consumers.
- (I) Non-income producing security.
- (m) Current yield as of January 31, 2023.
- (n) Represents a security purchased with cash collateral received for securities on loan.

Investments in Affiliates (in 000's)

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

Affiliated Investment Companies	Value, Beginning of Period	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ (Depreciation)	Value, End of Period	Dividend Income	Other Distributions	Shares End of Period
MainStay U.S. Government Liquidity Fund	\$ 8,162	\$ 38,390	\$ (40,625)	\$ —	\$ —	\$ 5,927	\$ 57	\$ —	5,927

Futures Contracts

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

Туре	Number of Contracts	Expiration Date	Value at Trade Date	Current Notional Amount	Unrealized Appreciation (Depreciation) ²
Long Contracts					
U.S. Treasury 2 Year Notes	247	March 2023	\$ 50,597,257	\$ 50,795,164	\$ 197,907
U.S. Treasury 5 Year Notes	195	March 2023	21,191,013	21,302,227	111,214
U.S. Treasury 10 Year Notes	331	March 2023	37,296,543	37,904,672	608,129
U.S. Treasury 10 Year Ultra Bonds	138	March 2023	16,337,339	16,726,031	388,692
U.S. Treasury Long Bonds	42	March 2023	5,257,565	5,454,750	197,185
Total Long Contracts					1,503,127

Туре	Number of Contracts	Expiration Date	Value at Trade Date		Current Notional Amount	Unrealized Appreciation (Depreciation) ²
Short Contracts U.S. Treasury Ultra Bonds Net Unrealized Appreciation	(45)	March 2023	\$ (6,022,017	") \$	(6,378,750)	\$ (356,733) \$ 1,146,394

- 1. As of January 31, 2023, cash in the amount of \$1,511,725 was on deposit with a broker or futures commission merchant for futures transactions.
- 2. Represents the difference between the value of the contracts at the time they were opened and the value as of January 31, 2023.

Abbreviation(s):

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

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

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 U.S. Government & Federal Agencies	\$ _ _ _	\$ 49,153,890 179,600,170 9,426,278 555,083 126,042,970 77,953,868	\$ — — — —	\$ 49,153,890 179,600,170 9,426,278 555,083 126,042,970 77,953,868
Total Long-Term Bonds		442,732,259	_	442,732,259
Common Stocks Short-Term Investments	5		_	5
Affiliated Investment Company Unaffiliated Investment Company	5,927,120 348,500		_	5,927,120 348,500
Total Short-Term Investments	6,275,620			6,275,620
Total Investments in Securities Other Financial Instruments	6,275,625	442,732,259	_=	449,007,884
Futures Contracts (b)	1,503,127			1,503,127
Total Investments in Securities and Other Financial Instruments	\$ 7,778,752	\$ 442,732,259	<u>\$ —</u>	\$ 450,511,011
Liability Valuation Inputs				
Other Financial Instruments Futures Contracts (b)	\$ (356,733)	<u> </u>	<u>\$ —</u>	\$ (356,733)

⁽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.