

MainStay MacKay Total Return Bond Fund
Portfolio of Investments July 31, 2020 (Unaudited)

	Principal Amount	Value
Long-Term Bonds 98.5% †		
Asset-Backed Securities 4.7%		
Auto Floor Plan Asset-Backed Securities 1.0%		
Ford Credit Floorplan Master Owner Trust		
Series 2019-4, Class A 2.44%, due 9/15/26	\$ 3,215,000	\$ 3,368,220
Series 2017-3, Class A 2.48%, due 9/15/24	1,485,000	1,537,188
Series 2018-4, Class A 4.06%, due 11/15/30	4,610,000	4,995,383
General Motors Floorplan Owner Revolving Trust		
Series 2019-2, Class A 2.90%, due 4/15/26 (a)	4,200,000	4,505,920
		<u>14,406,711</u>
Automobile Asset-Backed Securities 1.5%		
Avis Budget Rental Car Funding AESOP LLC (a)		
Series 2020-1A, Class A 2.33%, due 8/20/26	1,945,000	1,939,701
Series 2017-2A, Class A 2.97%, due 3/20/24	1,785,000	1,803,919
Series 2018-2A, Class A 4.00%, due 3/20/25	1,500,000	1,530,433
Drive Auto Receivables Trust		
Series 2020-2, Class C 2.28%, due 8/17/26	1,800,000	1,847,150
Ford Credit Auto Owner Trust		
Series 2020-1, Class A 2.04%, due 8/15/31 (a)	2,560,000	2,649,955
GM Financial Automobile Leasing Trust		
Series 2020-2, Class B 1.56%, due 7/22/24	1,780,000	1,805,479
Santander Drive Auto Receivables Trust		
Series 2020-2, Class C 1.46%, due 9/15/25	2,340,000	2,353,116
Santander Retail Auto Lease Trust		
Series 2019-B, Class A3 2.30%, due 1/20/23 (a)	2,875,000	2,940,813
Santander Revolving Auto Loan Trust		
Series 2019-A, Class A 2.51%, due 1/26/32 (a)	2,215,000	2,299,844
World Omni Automobile Lease Securitization Trust		
Series 2019-B, Class A3 2.03%, due 11/15/22	1,640,000	1,675,300
		<u>20,845,710</u>
Credit Cards 0.2%		
Capital One Multi-Asset Execution Trust		
Series 2019-A3, Class A3 2.06%, due 8/15/28	2,420,000	2,591,110
Other Asset-Backed Securities 1.9%		
Carrington Mortgage Loan Trust		
Series 2007-HE1, Class A3 0.362% (1 Month LIBOR + 0.19%), due 6/25/37 (b)	6,200,000	5,791,515
CF Hippolyta LLC (a)		
Series 2020-1, Class A1 1.69%, due 7/15/60	2,780,000	2,809,019
Series 2020-1, Class A2 1.99%, due 7/15/60	1,900,000	1,920,567
DLL Securitization Trust		
Series 2019-MT3, Class A3 2.08%, due 2/21/23 (a)	2,555,000	2,605,334
Hilton Grand Vacations Trust		
Series 2019-AA, Class A 2.34%, due 7/25/33 (a)	3,237,065	3,294,267
MMAF Equipment Finance LLC		
Series 2019-A, Class A3 2.84%, due 11/13/23 (a)	2,740,000	2,828,667
MVW LLC (a)		
Series 2020-1A, Class A 1.74%, due 10/20/37	1,995,000	1,994,681
Series 2019-2A, Class A 2.22%, due 10/20/38	3,289,768	3,357,809
Sierra Timeshare Receivables Funding LLC		
Series 2019-3A, Class A 2.34%, due 8/20/36 (a)	1,555,483	1,580,849
		<u>26,182,708</u>
Student Loans 0.1%		
Navient Private Education Refi Loan Trust		
	1,815,000	1,827,892

Series 2020-DA, Class A
1.69%, due 5/15/69 (a)

Total Asset-Backed Securities (Cost \$63,626,682)		65,854,131
Corporate Bonds 55.3%		
Aerospace & Defense 0.2%		
L3Harris Technologies, Inc.		
4.854%, due 4/27/35	585,000	785,314
5.054%, due 4/27/45	1,215,000	1,728,399
		<u>2,513,713</u>
Agriculture 0.4%		
Altria Group, Inc.		
4.80%, due 2/14/29	2,555,000	3,079,400
JBS Investments II GmbH		
7.00%, due 1/15/26 (a)	1,800,000	1,935,000
		<u>5,014,400</u>
Airlines 1.0%		
American Airlines Pass-Through Trust		
Series 2019-1, Class AA		
3.15%, due 8/15/33	2,210,434	2,061,767
Series 2013-2, Class A		
4.95%, due 7/15/24	3,998,587	3,244,065
Delta Air Lines, Inc.		
7.00%, due 5/1/25 (a)	3,565,000	3,807,108
JetBlue Pass Through Trust		
Series 2019-1, Class AA		
2.75%, due 11/15/33	2,573,238	2,419,586
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets, Ltd.		
6.50%, due 6/20/27 (a)	2,995,000	3,099,825
		<u>14,632,351</u>
Apparel 0.4%		
Hanesbrands, Inc.(a)		
4.875%, due 5/15/26 (c)	1,409,000	1,535,810
5.375%, due 5/15/25	1,960,000	2,107,000
NIKE, Inc.		
3.375%, due 3/27/50	2,205,000	2,677,288
		<u>6,320,098</u>
Auto Manufacturers 1.3%		
Ford Motor Co.		
8.50%, due 4/21/23	3,330,000	3,696,300
9.00%, due 4/22/25	3,300,000	3,887,813
Ford Motor Credit Co. LLC		
3.35%, due 11/1/22	1,280,000	1,288,000
4.063%, due 11/1/24	3,630,000	3,710,586
4.25%, due 9/20/22	1,015,000	1,035,300
General Motors Co.		
6.125%, due 10/1/25	960,000	1,122,114
General Motors Financial Co., Inc.		
5.20%, due 3/20/23	3,105,000	3,376,735
		<u>18,116,848</u>
Banks 10.0%		
Banco Santander Mexico S.A.		
5.375%, due 4/17/25 (a)	3,200,000	3,547,360
Bank of America Corp.		
2.496%, due 2/13/31 (d)	2,400,000	2,550,360
2.676%, due 6/19/41 (d)	4,310,000	4,589,517
3.248%, due 10/21/27	5,450,000	6,097,990
3.419%, due 12/20/28 (d)	468,000	528,789
3.593%, due 7/21/28 (d)	2,300,000	2,621,173
3.705%, due 4/24/28 (d)	5,000,000	5,720,089
4.25%, due 10/22/26	6,900,000	7,947,253
4.30%, due 1/28/25 (d)(e)	5,410,000	5,108,663
6.30%, due 3/10/26 (d)(e)	1,500,000	1,724,738
Barclays PLC		
4.61%, due 2/15/23 (d)	1,205,000	1,269,748
BNP Paribas S.A.		
3.052%, due 1/13/31 (a)(d)	3,600,000	3,928,186
Citigroup, Inc.		
3.887%, due 1/10/28 (d)	3,489,000	3,987,333
4.05%, due 7/30/22	580,000	617,590
5.30%, due 5/6/44	2,314,000	3,256,460
Credit Suisse Group A.G.		
2.593%, due 9/11/25 (a)(d)	1,375,000	1,441,453
First Horizon National Corp.		
4.00%, due 5/26/25	3,200,000	3,477,044
Goldman Sachs Group, Inc.		
2.60%, due 2/7/30	505,000	542,150
3.50%, due 11/16/26	4,305,000	4,803,124
6.75%, due 10/1/37	735,000	1,104,119
HSBC Holdings PLC		
3.973%, due 5/22/30 (d)	1,830,000	2,069,768
JPMorgan Chase & Co.		
2.182%, due 6/1/28 (d)	4,380,000	4,598,858
2.956%, due 5/13/31 (d)	1,600,000	1,742,701

3.782%, due 2/1/28 (d)	3,900,000	4,478,483
4.005% (3 Month LIBOR + 1.12%), due 4/23/29 (d)	4,000,000	4,703,607
4.60%, due 2/1/25 (d)(e)	11,707,000	11,327,693
5.50%, due 10/15/40	745,000	1,115,852
Lloyds Banking Group PLC		
4.582%, due 12/10/25	8,183,000	9,237,688
Morgan Stanley		
3.591%, due 7/22/28 (d)	5,265,000	6,021,107
4.875%, due 11/1/22	3,945,000	4,293,843
5.00%, due 11/24/25	4,535,000	5,405,586
6.25%, due 8/9/26	2,000,000	2,588,315
Natwest Group PLC		
3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 (b)	3,880,000	4,165,491
5.125%, due 5/28/24	3,550,000	3,924,020
PNC Financial Services Group, Inc.		
2.55%, due 1/22/30	3,105,000	3,436,288
Truist Financial Corp.		
4.95% (5 Year Treasury Constant Maturity Rate + 4.605%), due 9/1/25 (b)(e)	3,515,000	3,752,262
Wachovia Corp.		
5.50%, due 8/1/35	1,220,000	1,650,518
Wells Fargo Bank N.A.		
5.85%, due 2/1/37	555,000	778,203
		<u>140,153,422</u>
Beverages 0.8%		
Anheuser-Busch InBev Worldwide, Inc.		
4.75%, due 1/23/29	4,695,000	5,778,213
Constellation Brands, Inc.		
4.50%, due 5/9/47	2,740,000	3,543,618
PepsiCo, Inc.		
3.625%, due 3/19/50	1,220,000	1,594,312
		<u>10,916,143</u>
Biotechnology 0.3%		
Biogen, Inc.		
3.15%, due 5/1/50	3,550,000	3,745,154
Building Materials 0.7%		
Builders FirstSource, Inc.		
5.00%, due 3/1/30 (a)	3,839,000	4,026,343
Carrier Global Corp.		
2.242%, due 2/15/25 (a)	4,130,000	4,314,080
Cemex S.A.B. de C.V.		
7.375%, due 6/5/27 (a)	1,080,000	1,151,399
		<u>9,491,822</u>
Chemicals 1.1%		
Air Liquide Finance S.A.		
1.75%, due 9/27/21 (a)	2,470,000	2,504,876
Avient Corp.		
5.75%, due 5/15/25 (a)	3,664,000	3,977,235
Braskem Netherlands Finance B.V.		
4.50%, due 1/10/28 (a)	2,830,000	2,670,813
Huntsman International LLC		
4.50%, due 5/1/29	2,949,000	3,223,059
Orbia Advance Corp. S.A.B. de C.V.		
4.00%, due 10/4/27 (a)	2,400,000	2,551,200
		<u>14,927,183</u>
Commercial Services 1.3%		
Allied Universal Holdco LLC / Allied Universal Finance Corp.		
6.625%, due 7/15/26 (a)	2,570,000	2,749,900
Ashtead Capital, Inc.		
4.00%, due 5/1/28 (a)	1,435,000	1,492,400
California Institute of Technology		
3.65%, due 9/1/19	2,914,000	3,438,014
Herc Holdings, Inc.		
5.50%, due 7/15/27 (a)	2,800,000	2,961,000
IHS Markit, Ltd.		
4.25%, due 5/1/29	3,745,000	4,442,057
PayPal Holdings, Inc.		
2.65%, due 10/1/26	3,455,000	3,822,541
		<u>18,905,912</u>
Computers 0.9%		
Dell International LLC / EMC Corp.(a)		
4.90%, due 10/1/26	6,467,000	7,296,221
5.30%, due 10/1/29	1,275,000	1,467,637
8.10%, due 7/15/36	1,750,000	2,375,122
NCR Corp.		
6.125%, due 9/1/29 (a)	1,535,000	1,681,516
		<u>12,820,496</u>
Cosmetics & Personal Care 0.1%		
Estee Lauder Cos., Inc.		
2.60%, due 4/15/30	1,130,000	1,256,907
Distribution & Wholesale 0.4%		
Performance Food Group, Inc.		
5.50%, due 10/15/27 (a)	5,420,000	5,596,150
Diversified Financial Services 2.4%		

AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.50%, due 5/26/22	3,690,000	3,670,490
Air Lease Corp. 4.25%, due 9/15/24	6,445,000	6,573,780
Ally Financial, Inc. 3.875%, due 5/21/24	1,270,000	1,356,885
7.50%, due 9/15/20	166,000	167,208
8.00%, due 11/1/31	6,085,000	8,415,977
Avolon Holdings Funding, Ltd. 3.25%, due 2/15/27 (a)	2,895,000	2,459,077
Capital One Bank USA N.A. 3.375%, due 2/15/23	3,046,000	3,222,661
Charles Schwab Corp. 5.375% (5 Year Treasury Constant Maturity Rate + 4.971%), due 6/1/25 (b)(e)	3,600,000	3,942,000
Discover Financial Services 3.85%, due 11/21/22	1,526,000	1,624,918
International Lease Finance Corp. 5.875%, due 8/15/22	2,200,000	2,375,681
		<u>33,808,677</u>
Electric 2.5%		
Arizona Public Service Co. 3.35%, due 5/15/50	2,700,000	3,161,762
Comision Federal De Electricidad 4.75%, due 2/23/27 (a)	2,490,000	2,636,288
Connecticut Light & Power Co. 4.00%, due 4/1/48	1,805,000	2,436,652
Duke Energy Progress LLC 3.45%, due 3/15/29	3,695,000	4,387,268
Duquesne Light Holdings, Inc. 3.616%, due 8/1/27 (a)	1,645,000	1,757,552
Evergy Kansas Central, Inc. 3.45%, due 4/15/50	4,230,000	5,169,781
N.V. Energy, Inc. 6.25%, due 11/15/20	5,000,000	5,074,472
Pacific Gas & Electric Co. 2.10%, due 8/1/27 (c)	4,405,000	4,395,215
3.50%, due 8/1/50	3,715,000	3,826,262
Southern California Edison Co. 4.00%, due 4/1/47	2,055,000	2,438,800
		<u>35,284,052</u>
Entertainment 0.1%		
Cedar Fair L.P. / Canada's Wonderland Co. / Magnum Management Corp. / Millennium Operations LLC 5.50%, due 5/1/25 (a)	1,991,000	2,033,309
Environmental Controls 0.1%		
Waste Connections, Inc. 3.50%, due 5/1/29	1,880,000	2,190,122
Food 1.6%		
JBS USA LUX S.A. / JBS Food Co. / JBS USA Finance, Inc. 5.50%, due 1/15/30 (a)	1,930,000	2,127,825
Kerry Group Financial Services Unlimited Co. 3.20%, due 4/9/23 (a)	4,375,000	4,602,684
Kraft Heinz Foods Co. 3.875%, due 5/15/27 (a)	1,362,000	1,466,902
5.00%, due 7/15/35	1,689,000	1,978,826
Mars, Inc.(a) 3.20%, due 4/1/30	1,100,000	1,278,396
3.60%, due 4/1/34	930,000	1,150,337
Smithfield Foods, Inc. 5.20%, due 4/1/29 (a)	960,000	1,070,050
Sysco Corp. 3.30%, due 2/15/50	1,745,000	1,690,729
Tyson Foods, Inc. 5.15%, due 8/15/44	3,000,000	4,058,869
U.S. Foods, Inc. 6.25%, due 4/15/25 (a)	2,610,000	2,799,225
		<u>22,223,843</u>
Food Services 0.2%		
Aramark Services, Inc. 6.375%, due 5/1/25 (a)	2,383,000	2,514,065
Gas 0.4%		
Atmos Energy Corp. 4.30%, due 10/1/48	1,465,000	1,999,224
NiSource, Inc. 3.49%, due 5/15/27	2,935,000	3,361,741
Southern California Gas Co. 3.20%, due 6/15/25	915,000	1,018,388
		<u>6,379,353</u>
Health Care - Services 0.5%		
Health Care Service Corp. A Mutual Legal Reserve Co. 3.20%, due 6/1/50 (a)	4,630,000	5,088,395
NYU Langone Hospitals 3.38%, due 7/1/55	2,400,000	2,547,120

		7,635,515
Holding Company - Diversified 0.3%		
CK Hutchison International (17) II, Ltd. 3.25%, due 9/29/27 (a)	3,675,000	4,008,605
Home Builders 1.0%		
Lennar Corp. 4.75%, due 11/29/27	1,546,000	1,766,305
NVR, Inc. 3.95%, due 9/15/22	6,420,000	6,816,455
Toll Brothers Finance Corp. 3.80%, due 11/1/29	2,233,000	2,322,320
	1,364,000	1,476,530
TRI Pointe Group, Inc. / TRI Pointe Homes, Inc. 5.875%, due 6/15/24	1,320,000	1,422,577
		13,804,187
Home Furnishing 0.4%		
Whirlpool Corp. 4.85%, due 6/15/21	5,890,000	6,112,029
Housewares 0.1%		
Newell Brands, Inc. 4.875%, due 6/1/25	840,000	913,500
Insurance 2.1%		
Equitable Holdings, Inc. 4.35%, due 4/20/28	5,025,000	5,807,846
Liberty Mutual Group, Inc. 3.951%, due 10/15/50 (a)	3,675,000	4,278,013
Markel Corp. 3.625%, due 3/30/23	2,515,000	2,679,034
Nippon Life Insurance Co. 3.40% (5 Year Treasury Constant Maturity Rate + 2.612%), due 1/23/50 (a)(b)	3,065,000	3,264,225
Peachtree Corners Funding Trust 3.976%, due 2/15/25 (a)	1,780,000	1,969,551
Reliance Standard Life Global Funding II(a) 2.15%, due 1/21/23	645,000	660,218
	3,950,000	4,079,379
Voya Financial, Inc. 3.65%, due 6/15/26	1,305,000	1,468,699
Willis North America, Inc. 2.95%, due 9/15/29	3,915,000	4,294,651
	1,290,000	1,578,838
		30,080,454
Internet 1.9%		
Alibaba Group Holding, Ltd. 3.40%, due 12/6/27	5,000,000	5,681,800
Equinix, Inc. 1.25%, due 7/15/25	1,825,000	1,840,513
Expedia Group, Inc. 3.25%, due 2/15/30	4,965,000	4,689,164
	1,780,000	1,800,896
	730,000	797,826
Match Group Holdings II LLC 4.125%, due 8/1/30 (a)	263,000	270,890
Tencent Holdings, Ltd. (a) 3.28%, due 4/11/24	4,365,000	4,658,487
	2,000,000	2,216,374
Weibo Corp. 3.375%, due 7/8/30	2,660,000	2,777,169
	1,825,000	1,924,828
		26,657,947
Iron & Steel 0.7%		
ArcelorMittal S.A. 4.55%, due 3/11/26	3,215,000	3,490,632
Steel Dynamics, Inc. 3.25%, due 1/15/31	1,940,000	2,119,563
Vale Overseas, Ltd. 6.25%, due 8/10/26	2,290,000	2,752,580
	1,094,000	1,493,321
		9,856,096
Lodging 0.9%		
Boyd Gaming Corp. 8.625%, due 6/1/25 (a)	872,000	961,275
Hilton Domestic Operating Co., Inc. 4.875%, due 1/15/30	2,640,000	2,765,400
	1,135,000	1,211,613
Las Vegas Sands Corp. 3.20%, due 8/8/24	2,205,000	2,213,110
MGM Resorts International 6.00%, due 3/15/23	5,000,000	5,225,000
		12,376,398
Media 2.4%		
CCO Holdings LLC / CCO Holdings Capital Corp. 5.875%, due 4/1/24 (a)	2,078,000	2,150,107

Charter Communications Operating LLC / Charter Communications Operating Capital Corp. 4.464%, due 7/23/22	4,000,000	4,261,903
Comcast Corp. 3.70%, due 4/15/24	1,584,900	1,764,283
3.75%, due 4/1/40	1,275,000	1,589,187
3.95%, due 10/15/25	2,086,600	2,417,455
4.25%, due 10/15/30	1,435,000	1,800,268
4.70%, due 10/15/48	3,170,000	4,543,358
Diamond Sports Group LLC / Diamond Sports Finance Co. 6.625%, due 8/15/27 (a)	5,338,000	2,922,555
Grupo Televisa S.A.B. 5.25%, due 5/24/49	1,890,000	2,299,935
Sirius XM Radio, Inc. 4.125%, due 7/1/30 (a)	3,235,000	3,413,895
Time Warner Entertainment Co., L.P. 8.375%, due 3/15/23	3,660,000	4,336,419
Walt Disney Co. 6.65%, due 11/15/37	1,640,000	2,536,519
		<u>34,035,884</u>
Mining 0.4%		
Anglo American Capital PLC 4.875%, due 5/14/25 (a)	2,780,000	3,145,654
Corp. Nacional del Cobre de Chile 3.00%, due 9/30/29 (a)	2,435,000	2,594,712
		<u>5,740,366</u>
Miscellaneous - Manufacturing 0.9%		
General Electric Co. 3.625%, due 5/1/30	2,340,000	2,368,652
4.25%, due 5/1/40	2,550,000	2,611,700
4.35%, due 5/1/50	3,395,000	3,521,061
Textron Financial Corp. 2.127% (3 Month LIBOR + 1.735%), due 2/15/67 (a)(b)	5,685,000	3,752,100
		<u>12,253,513</u>
Oil & Gas 3.1%		
BP Capital Markets America, Inc. 3.00%, due 2/24/50	3,260,000	3,511,810
BP Capital Markets PLC 4.875% (5 Year Treasury Constant Maturity Rate + 4.398%), due 3/22/30 (b)(e)	4,215,000	4,520,588
Concho Resources, Inc. 4.30%, due 8/15/28	3,090,000	3,502,522
Continental Resources, Inc. 5.00%, due 9/15/22	2,886,000	2,886,000
Gazprom PJSC Via Gaz Capital S.A. (a) 4.95%, due 3/23/27	358,000	398,275
4.95%, due 2/6/28	2,531,000	2,847,952
Marathon Petroleum Corp. 4.50%, due 5/1/23	2,245,000	2,432,726
4.70%, due 5/1/25	2,445,000	2,778,029
6.50%, due 3/1/41	2,665,000	3,487,545
Petroleos Mexicanos 6.75%, due 9/21/47	5,835,000	4,740,937
Total Capital International S.A. 3.127%, due 5/29/50	4,275,000	4,813,432
Valero Energy Corp. 4.00%, due 4/1/29	2,270,000	2,591,366
6.625%, due 6/15/37	2,690,000	3,715,654
WPX Energy, Inc. 4.50%, due 1/15/30	1,760,000	1,638,384
		<u>43,865,220</u>
Packaging & Containers 0.5%		
Berry Global, Inc. 4.875%, due 7/15/26 (a)	282,000	297,862
GPC Merger Sub, Inc. 7.125%, due 8/15/28 (a)	1,500,000	1,560,000
Owens Brockway Glass Container, Inc. 6.625%, due 5/13/27 (a)	3,800,000	4,113,500
Reynolds Group Issuer, Inc. / Reynolds Group Issuer LLC 5.125%, due 7/15/23 (a)	1,503,000	1,525,996
Sealed Air Corp. 4.00%, due 12/1/27 (a)	268,000	277,380
		<u>7,774,738</u>
Pharmaceuticals 1.6%		
AbbVie, Inc. 4.05%, due 11/21/39 (a)	4,385,000	5,395,469
Abbvie, Inc. 4.50%, due 5/14/35	1,330,000	1,673,068
Bausch Health Cos., Inc. 6.25%, due 2/15/29 (a)	1,895,000	2,013,059
Becton Dickinson & Co. 4.669%, due 6/6/47	3,575,000	4,790,284
CVS Health Corp. 4.78%, due 3/25/38	750,000	963,578
5.05%, due 3/25/48	2,275,000	3,133,791
CVS Pass-Through Trust 5.789%, due 1/10/26 (a)	41,556	44,550

Teva Pharmaceutical Finance Netherlands III B.V. 3.15%, due 10/1/26	4,688,000	4,276,441
		<u>22,290,240</u>
Pipelines 1.8%		
Enterprise Products Operating LLC 3.95%, due 1/31/60	2,200,000	2,415,628
4.20%, due 1/31/50	630,000	732,203
Hess Midstream Operations L.P. 5.625%, due 2/15/26 (a)	726,000	753,073
MPLX, L.P. 4.875%, due 6/1/25	5,305,000	6,011,527
6.25%, due 10/15/22	1,491,000	1,505,266
Sabine Pass Liquefaction LLC 5.625%, due 3/1/25	800,000	928,424
5.875%, due 6/30/26	3,426,000	4,128,653
Spectra Energy Partners, L.P. 4.75%, due 3/15/24	5,137,000	5,772,385
Western Midstream Operating L.P. 6.25%, due 2/1/50	2,485,000	2,453,937
		<u>24,701,096</u>
Real Estate 0.3%		
American Tower Corp. 3.375%, due 5/15/24	4,000,000	4,372,901
Real Estate Investment Trusts 1.7%		
Alexandria Real Estate Equities, Inc. 3.375%, due 8/15/31	2,090,000	2,416,127
Boston Properties, L.P. 3.20%, due 1/15/25	4,050,000	4,404,463
Crown Castle International Corp. 3.20%, due 9/1/24	5,580,000	6,082,765
CyrusOne L.P. / CyrusOne Finance Corp. 3.45%, due 11/15/29	2,430,000	2,669,792
Equinix, Inc. 1.80%, due 7/15/27	1,335,000	1,372,046
2.625%, due 11/18/24	2,855,000	3,050,682
Iron Mountain, Inc.(a) 4.875%, due 9/15/29	480,000	500,040
5.25%, due 7/15/30	2,720,000	2,852,600
		<u>23,348,515</u>
Retail 2.7%		
1011778 B.C. ULC / New Red Finance, Inc. 5.75%, due 4/15/25 (a)	1,108,000	1,185,438
Alimentation Couche-Tard, Inc. 2.70%, due 7/26/22 (a)	7,345,000	7,576,334
AutoNation, Inc. 4.75%, due 6/1/30	3,560,000	4,124,808
Darden Restaurants, Inc. 3.85%, due 5/1/27	5,980,000	6,199,207
Home Depot, Inc. 3.35%, due 4/15/50	1,235,000	1,513,944
Lowe's Cos., Inc. 5.125%, due 4/15/50	2,355,000	3,425,455
Macy's, Inc. 8.375%, due 6/15/25 (a)	4,660,000	4,866,997
Starbucks Corp. 3.35%, due 3/12/50	3,365,000	3,705,602
4.45%, due 8/15/49	2,300,000	3,012,128
TJX Cos., Inc. 3.50%, due 4/15/25	1,845,000	2,057,287
		<u>37,667,200</u>
Semiconductors 1.3%		
Broadcom, Inc.(a) 3.125%, due 10/15/22	3,750,000	3,917,739
3.15%, due 11/15/25	2,670,000	2,879,419
Intel Corp. 4.75%, due 3/25/50	1,800,000	2,610,467
Nvidia Corp. 3.50%, due 4/1/50	2,730,000	3,269,667
NXP B.V. / NXP Funding LLC (a) 3.40%, due 5/1/30	1,775,000	1,958,772
4.625%, due 6/1/23	3,825,000	4,211,945
		<u>18,848,009</u>
Software 0.1%		
Fiserv, Inc. 3.20%, due 7/1/26	810,000	912,934
Telecommunications 4.2%		
Altice France S.A. 7.375%, due 5/1/26 (a)	5,216,000	5,563,646
AT&T, Inc. 2.875% (5 Month EUAMDB05 + 3.14%), due 3/2/25 (b)(e)	EUR 3,100,000	3,486,410
3.80%, due 3/1/24	\$ 5,920,000	6,551,552
3.80%, due 2/15/27	5,660,000	6,470,487
4.35%, due 3/1/29	1,040,000	1,242,645

CommScope Technologies LLC 5.00%, due 3/15/27 (a)	4,200,000	4,056,528
CommScope, Inc. 7.125%, due 7/1/28 (a)	2,790,000	2,953,634
Level 3 Financing, Inc. 3.40%, due 3/1/27 (a)	4,555,000	4,907,921
5.375%, due 1/15/24	2,160,000	2,196,979
Sprint Communications, Inc. 6.00%, due 11/15/22	1,854,000	2,004,378
Sprint Spectrum Co. LLC / Sprint Spectrum Co. II LLC / Sprint Spectrum Co. III LLC 4.738%, due 9/20/29 (a)	6,245,000	6,791,437
T-Mobile USA, Inc. 4.50%, due 4/15/50 (a)	1,720,000	2,147,162
6.375%, due 3/1/25	500,000	513,270
VEON Holdings B.V. 4.95%, due 6/16/24 (a)(c)	3,950,000	4,251,978
Verizon Communications, Inc. 4.00%, due 3/22/50	1,635,000	2,175,834
Vodafone Group PLC 4.25%, due 9/17/50	3,185,000	3,907,606
		<u>59,221,467</u>
Toys, Games & Hobbies 0.2%		
Hasbro, Inc. 2.60%, due 11/19/22	2,275,000	2,352,607
Total Corporate Bonds (Cost \$716,887,271)		<u>777,673,441</u>
Foreign Government Bonds 0.8%		
Brazil 0.4%		
Brazilian Government International Bond 4.625%, due 1/13/28	4,789,000	5,239,166
Mexico 0.4%		
Mexico Government International Bond 3.25%, due 4/16/30 (c)	5,882,000	6,020,227
Total Foreign Government Bonds (Cost \$10,898,145)		<u>11,259,393</u>
Loan Assignments 1.0% (b)		
Buildings & Real Estate 0.3%		
Realogy Group LLC 2018 Term Loan B 3.00% (1 Month LIBOR + 2.25%), due 2/8/25	4,662,704	4,406,256
Containers, Packaging & Glass 0.3%		
BWAY Holding Co. 2017 Term Loan B 3.523% (3 Month LIBOR + 3.25%), due 4/3/24	4,916,982	4,570,158
Finance 0.4%		
Alliant Holdings Intermediate, LLC 2018 Term Loan B 2.911% (1 Month LIBOR + 2.75%), due 5/9/25	4,902,481	4,720,388
Total Loan Assignments (Cost \$14,079,167)		<u>13,696,802</u>
Mortgage-Backed Securities 10.8%		
Agency (Collateralized Mortgage Obligations) 2.8%		
Federal Home Loan Mortgage Corporation		
REMIC, Series 4913, Class UA 3.00%, due 3/15/49	4,022,929	4,226,066
REMIC, Series 4908, Class BD 3.00%, due 4/25/49	3,310,000	3,431,138
REMIC, Series 4926, Class BP 3.00%, due 10/25/49	7,500,000	7,986,270
REMIC Series 4869, Class BA 3.50%, due 11/15/47	4,262,218	4,483,313
REMIC Series 4888, Class BA 3.50%, due 9/15/48	2,110,284	2,211,485
REMIC Series 4877, Class AT 3.50%, due 11/15/48	3,118,531	3,311,390
REMIC, Series 4958, Class DL 4.00%, due 1/25/50	6,712,088	7,364,988
Federal National Mortgage Association		
REMIC, Series 2013-77, Class CY 3.00%, due 7/25/43	2,941,000	3,234,490
REMIC, Series 2019-13, Class PE 3.00%, due 3/25/49	3,289,328	3,493,577
		<u>39,742,717</u>
Commercial Mortgage Loans (Collateralized Mortgage Obligations) 6.5%		
Bank		
Series 2019-BN21, Class A5	5,015,000	5,555,989

2.851%, due 10/17/52		
Series 2019-BN19, Class A2		
2.926%, due 8/15/61	4,715,000	5,248,739
Bayview Commercial Asset Trust		
Series 2006-4A, Class A1		
0.402% (1 Month LIBOR + 0.23%), due 12/25/36 (a)(b)	40,709	37,102
Benchmark Mortgage Trust		
Series 2020-B18, Class AM		
2.335%, due 7/15/53	3,400,000	3,517,987
Series 2020-IG1, Class A1		
2.702%, due 9/15/43	2,905,000	3,109,415
Series 2019-B12, Class A5		
3.116%, due 8/15/52	4,417,000	4,983,590
Series 2020-IG3, Class AS		
3.229%, due 9/15/48 (a)(f)	2,085,000	2,314,139
BX Commercial Mortgage Trust (a)		
Series 2018-GW, Class A		
0.975% (1 Month LIBOR + 0.80%), due 5/15/35 (b)	2,400,000	2,303,921
Series 2019-OC11, Class B		
3.605%, due 12/9/41	1,525,000	1,553,887
Series 2019-OC11, Class C		
3.856%, due 12/9/41	3,665,000	3,568,360
Series 2019-OC11, Class E		
4.076%, due 12/9/41 (g)	2,484,000	2,245,197
BX Trust		
Series 2019-OC11, Class A		
3.202%, due 12/9/41 (a)	1,935,000	2,048,649
COMM Mortgage Trust		
Series 2013-CR8, Class A4		
3.334%, due 6/10/46	2,368,399	2,477,830
CSAIL Commercial Mortgage Trust		
Series 2015-C3, Class A4		
3.718%, due 8/15/48	2,535,000	2,786,507
Four Times Square Trust		
Series 2006-4TS, Class A		
5.401%, due 12/13/28 (a)	2,253,753	2,265,273
FREMF Mortgage Trust (a)(f)		
Series 2015-K720, Class B		
3.393%, due 7/25/22	1,545,000	1,595,118
Series 2013-K27, Class B		
3.496%, due 1/25/46	1,255,000	1,316,626
Series 2013-K33, Class B		
3.498%, due 8/25/46	3,345,000	3,537,681
Series 2015-K721, Class B		
3.565%, due 11/25/47	3,845,000	3,982,303
Series 2012-K22, Class B		
3.685%, due 8/25/45	935,000	975,746
Series 2014-K41, Class B		
3.833%, due 11/25/47	1,285,000	1,412,210
Series 2013-K35, Class B		
3.939%, due 12/25/46	1,735,000	1,867,436
GS Mortgage Securities Trust		
Series 2019-GC42, Class A4		
3.001%, due 9/1/52	1,795,000	2,007,888
Series 2019-GC40, Class A4		
3.16%, due 7/10/52	3,114,000	3,501,936
Hawaii Hotel Trust		
Series 2019-MAUI, Class A		
1.325% (1 Month LIBOR + 1.15%), due 5/15/38 (a)(b)	1,810,000	1,748,127
Hudson Yards Mortgage Trust		
Series 2019-30HY, Class A		
3.228%, due 7/10/39 (a)	2,465,000	2,797,741
JP Morgan Chase Commercial Mortgage Securities Trust		
Series 2018-AON, Class A		
4.128%, due 7/5/31 (a)	4,195,000	4,462,221
Morgan Stanley Bank of America Merrill Lynch Trust		
Series-2015-C23, Class A3		
3.451%, due 7/15/50	1,845,000	2,013,557
Morgan Stanley Capital I Trust		
Series 2015-UBS8, Class A4		
3.809%, due 12/15/48	2,895,000	3,213,050
One Bryant Park Trust		
Series 2019-OBP, Class A		
2.516%, due 9/15/54 (a)	4,140,000	4,459,324
Wells Fargo Commercial Mortgage Trust (a)(f)		
Series 2018-1745, Class A		
3.749%, due 6/15/36	2,900,000	3,249,326
Series 2018-AUS, Class A		
4.058%, due 8/17/36	4,125,000	4,589,553
		<u>90,746,428</u>
Residential Mortgages (Collateralized Mortgage Obligations) 0.1%		
JP Morgan Mortgage Trust (a)(g)		
Series 2019-1, Class A3		
4.00%, due 5/25/49	973,921	1,005,444
Series 2019-LTV1, Class A4		
4.00%, due 6/25/49	408,886	410,329
		<u>1,415,773</u>

Whole Loan (Collateralized Mortgage Obligations) 1.4%		
Chase Home Lending Mortgage Trust		
Series 2019-ATR2, Class A3		
3.50%, due 7/25/49 (a)(g)	655,055	673,094
Fannie Mae Connecticut Avenue Securities (b)		
Series 2017-C02, Class 2M2		
3.822% (1 Month LIBOR + 3.65%), due 9/25/29	1,383,866	1,387,714
Series 2016-C04, Class 1M2		
4.422% (1 Month LIBOR + 4.25%), due 1/25/29	2,392,557	2,410,456
Series 2016-C06, Class 1M2		
4.422% (1 Month LIBOR + 4.25%), due 4/25/29	1,934,259	1,973,937
Series 2016-C07, Class 2M2		
4.522% (1 Month LIBOR + 4.35%), due 5/25/29	1,952,049	1,993,868
Federal Home Loan Mortgage Corporation Structured Agency Credit Risk Debt Notes (b)		
Series 2016-DNA4, Class M3		
3.972% (1 Month LIBOR + 3.80%), due 3/25/29	2,372,438	2,395,294
Series 2016-DNA2, Class M3		
4.822% (1 Month LIBOR + 4.65%), due 10/25/28	2,834,469	2,934,019
JP Morgan Mortgage Trust (a)(g)		
Series 2019-3, Class A3		
4.00%, due 9/25/49	589,480	607,881
Series 2019-5, Class A4		
4.00%, due 11/25/49	990,259	999,176
Wells Fargo Mortgage Backed Securities Trust		
Series 2020-2, Class A1		
3.00%, due 12/25/49 (a)(g)	3,937,326	4,058,648
		<u>19,434,087</u>
Total Mortgage-Backed Securities (Cost \$145,840,424)		<u>151,339,005</u>
Municipal Bonds 0.4%		
California 0.3%		
Regents of the University of California Medical Center Pooled, Revenue Bonds		
Series N		
3.006%, due 5/15/50	4,410,000	<u>4,726,682</u>
New York 0.1%		
New York State Thruway Authority, Revenue Bonds		
Series M		
2.90%, due 1/1/35	735,000	<u>803,370</u>
Total Municipal Bonds (Cost \$5,145,000)		<u>5,530,052</u>
U.S. Government & Federal Agencies 25.5%		
Fannie Mae (Collateralized Mortgage Obligation) 0.0% ‡		
Series 1991-66, Class J		
8.125%, due 6/25/21	12	<u>12</u>
Federal Home Loan Mortgage Corporation (Mortgage Pass-Through Securities) 3.2%		
2.00%, due 6/1/35	2,775,283	2,888,824
2.00%, due 6/1/50	28,022	28,862
2.00%, due 7/1/50	3,037,864	3,145,008
2.00%, due 8/1/50	8,123,284	8,469,712
2.50%, due 5/1/30	325,277	342,200
2.50%, due 4/1/50	2,556,494	2,685,327
3.50%, due 1/1/43	1,253,721	1,402,339
3.50%, due 1/1/44	2,072,292	2,246,114
3.50%, due 1/1/45	1,741,327	1,936,272
3.50%, due 11/1/45	1,597,049	1,739,202
3.50%, due 3/1/46	2,833,722	3,113,268
4.00%, due 6/1/42	2,477,667	2,702,540
4.00%, due 3/1/45	1,186,635	1,304,310
4.00%, due 10/1/48	1,558,539	1,712,140
4.50%, due 8/1/44	1,237,373	1,424,680
4.50%, due 12/1/44	5,248,045	5,875,863
4.50%, due 4/1/46	573,640	638,081
4.50%, due 8/1/47	1,164,866	1,321,847
5.00%, due 11/1/41	1,685,517	1,936,126
6.50%, due 4/1/37	51,746	59,419
		<u>44,972,134</u>
Federal National Mortgage Association (Mortgage Pass-Through Securities) 7.8%		
2.00%, due 5/1/35	5,943,783	6,186,282
2.00%, due 6/1/50	4,206	4,341
2.50%, due 3/1/50	2,524,440	2,684,972
2.50%, due 5/1/50	3,277,856	3,442,402
3.00%, due 12/1/47	472,688	501,388
3.00%, due 3/1/50	3,932,181	4,197,197
3.00%, due 3/1/50	12,160,196	12,874,363
3.00%, due 4/1/50	4,691,792	4,967,340
3.00%, due 5/1/50	4,923,807	5,212,982
3.00%, due 6/1/57	4,803,871	5,165,346
3.50%, due 2/1/42	3,049,029	3,300,922
3.50%, due 2/1/43	1,289,878	1,442,462
3.50%, due 5/1/43	3,411,537	3,697,770

3.50%, due 7/1/43	3,405,970	3,786,264
3.50%, due 11/1/44	1,743,392	1,889,663
3.50%, due 12/1/44	1,271,190	1,396,277
3.50%, due 3/1/46	6,732,071	7,291,953
4.00%, due 3/1/42	1,195,997	1,305,334
4.00%, due 1/1/43	2,184,033	2,383,594
4.00%, due 1/1/46	5,400,351	5,934,294
4.00%, due 3/1/46	558,619	614,123
4.00%, due 9/1/48	3,925,742	4,228,256
4.50%, due 2/1/41	1,876,459	2,103,897
4.50%, due 4/1/41	586,905	668,691
4.50%, due 8/1/42	9,176,144	10,270,185
4.50%, due 12/1/43	2,976,158	3,307,584
4.50%, due 8/1/44	1,645,509	1,829,780
5.00%, due 9/1/33	1,958,116	2,240,972
5.00%, due 9/1/41	499,138	573,178
5.00%, due 10/1/41	2,460,932	2,821,949
5.50%, due 7/1/41	2,193,234	2,564,659
6.00%, due 4/1/37	8,352	9,494
6.00%, due 10/1/37	26,687	29,597
6.00%, due 7/1/39	443,908	523,974
6.50%, due 10/1/39	443,350	512,041
		<u>109,963,526</u>
United States Treasury Bonds 5.7%		
1.25%, due 5/15/50	51,585,000	52,264,068
2.50%, due 2/15/45	4,940,000	6,356,969
4.375%, due 11/15/39	8,855,000	14,291,832
4.375%, due 5/15/40	3,360,000	5,453,831
4.50%, due 5/15/38	1,055,000	1,702,589
		<u>80,069,289</u>
United States Treasury Notes 6.3%		
0.125%, due 7/31/22	16,670,000	16,673,907
0.125%, due 7/15/23	39,585,000	39,591,185
0.25%, due 7/31/25	23,350,000	23,391,045
0.375%, due 7/31/27	9,105,000	9,094,330
0.625%, due 5/15/30	370,000	373,064
		<u>89,123,531</u>
United States Treasury Inflation - Indexed Notes 2.5% (h)		
0.125%, due 1/15/30	6,731,628	7,461,088
0.75%, due 7/15/28	6,373,661	7,340,808
0.875%, due 1/15/29	17,272,124	20,122,359
		<u>34,924,255</u>
Total U.S. Government & Federal Agencies (Cost \$338,890,358)		<u>359,052,747</u>
Total Long-Term Bonds (Cost \$1,295,367,047)		<u>1,384,405,571</u>
		Shares
Common Stocks 0.0% ‡		
Commercial Services & Supplies 0.0% ‡		
Quad/Graphics, Inc.	1	<u>3</u>
Media 0.0% ‡		
ION Media Networks, Inc. (i)(j)(k)(l)	2	<u>755</u>
Total Common Stocks (Cost \$0)		<u>758</u>
Short-Term Investments 1.6%		
Affiliated Investment Company 1.1%		
MainStay U.S. Government Liquidity Fund, 0.05% (m)	14,834,755	<u>14,834,755</u>
Unaffiliated Investment Company 0.5%		
State Street Navigator Securities Lending Government Money Market Portfolio, 0.12% (m)(n)	7,255,468	<u>7,255,468</u>
Total Short-Term Investments (Cost \$22,090,223)		<u>22,090,223</u>
Total Investments (Cost \$1,317,457,270)	100.1%	<u>1,406,496,552</u>
Other Assets, Less Liabilities	(0.1)	<u>(1,162,264)</u>
Net Assets	<u>100.0%</u>	<u>\$ 1,405,334,288</u>

† Percentages indicated are based on Fund net assets.

‡ Less than one-tenth of a percent.

- (a) May be sold to institutional investors only under Rule 144A or securities offered pursuant to Section 4(a)(2) of the Securities Act of 1933, as amended.
- (b) Floating rate - Rate shown was the rate in effect as of July 31, 2020.
- (c) All or a portion of this security was held on loan. As of July 31, 2020, the aggregate market value of securities on loan was \$7,103,225. The Fund received cash collateral with a value of \$7,255,468.
- (d) Fixed to floating rate - Rate shown was the rate in effect as of July 31, 2020.
- (e) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.
- (f) Collateral strip rate - A bond whose interest was based on the weighted net interest rate of the collateral. The coupon rate adjusts periodically based on a predetermined schedule. Rate shown was the rate in effect as of July 31, 2020.
- (g) Coupon rate may change based on changes of the underlying collateral or prepayments of principal. Rate shown was the rate in effect as of

July 31, 2020.

- (h) 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) Security in which significant unobservable inputs (Level 3) were used in determining fair value.
- (j) Illiquid security - As of July 31, 2020, the total market value of the security deemed illiquid under procedures approved by the Board of Trustees was \$755, which represented less than one-tenth of a percent of the Fund's net assets.
- (k) Fair valued security - Represents fair value as measured in good faith under procedures approved by the Board of Trustees. As of July 31, 2020, the total market value of the fair valued security was \$755, which represented less than one-tenth of a percent of the Fund's net assets.
- (l) Restricted security.
- (m) Current yield as of July 31, 2020.
- (n) Represents a security purchased with cash collateral received for securities on loan.

Futures Contracts

As of July 31, 2020, the Portfolio held the following futures contracts¹:

Type	Number of Contracts	Expiration Date	Value at Trade Date	Current Notional Amount	Unrealized Appreciation (Depreciation) ²
Long Contracts					
2-Year United States Treasury Note	609	September 2020	\$ 134,430,886	\$ 134,579,485	\$ 148,599
United States Treasury Long Bond	130	September 2020	23,010,899	23,696,562	685,663
Total Long Contracts					834,262
Short Contracts					
10-Year United States Treasury Note	(330)	September 2020	(45,720,921)	(46,225,781)	(504,860)
10-Year United States Treasury Ultra Note	(362)	September 2020	(56,689,137)	(57,648,500)	(959,363)
5-Year United States Treasury Note	(395)	September 2020	(49,516,084)	(49,819,375)	(303,291)
United States Treasury Ultra Bond	(33)	September 2020	(7,342,421)	(7,513,688)	(171,267)
Total Short Contracts					(1,938,781)
Net Unrealized Depreciation					\$ (1,104,519)

- As of July 31, 2020, cash in the amount of \$1,461,402 was on deposit with a broker or futures commission merchant for futures transactions.
- Represents the difference between the value of the contracts at the time they were opened and the value as of July 31, 2020.

Foreign Currency Forward Contracts

As of July 31, 2020, the Fund held the following foreign currency forward contracts¹:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
EUR 3,045,000	USD 3,464,683	JPMorgan Chase Bank N.A.	8/3/20	\$ 122,177
Total Unrealized Appreciation				122,177
USD 3,311,319	EUR 3,045,000	JPMorgan Chase Bank N.A.	8/3/20	(275,541)
USD 3,386,691	EUR 2,970,000	JPMorgan Chase Bank N.A.	11/2/20	(118,424)
Total Unrealized Depreciation				(393,965)
Net Unrealized Depreciation				\$ (271,788)

- Foreign Currency Forward Contracts are subject to limitations such that they cannot be "sold or repurchased," although the Fund would be able to exit the transaction through other means, such as through the execution of an offsetting transaction.

The following abbreviations are used in the preceding pages:

- EUAM —European Union Advisory Mission
- EUR —Euro
- LIBOR —London Interbank Offered Rate
- REMIC —Real Estate Mortgage Investment Conduit
- USD —United States Dollar

The following is a summary of the fair valuations according to the inputs used as of July 31, 2020, 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	\$ —	\$ 65,854,131	\$ —	\$ 65,854,131
Corporate Bonds	—	777,673,441	—	777,673,441
Foreign Government Bonds	—	11,259,393	—	11,259,393
Loan Assignments	—	13,696,802	—	13,696,802
Mortgage-Backed Securities	—	151,339,005	—	151,339,005
Municipal Bonds	—	5,530,052	—	5,530,052
U.S. Government & Federal Agencies	—	359,052,747	—	359,052,747
Total Long-Term Bonds	—	1,384,405,571	—	1,384,405,571
Common Stocks (b)	3	—	755	758
Short-Term Investments				
Affiliated Investment Company	14,834,755	—	—	14,834,755
Unaffiliated Investment Company	7,255,468	—	—	7,255,468

Total Short-Term Investments	22,090,223	—	—	22,090,223
Total Investments in Securities	22,090,226	1,384,405,571	755	1,406,496,552
Other Financial Instruments				
Foreign Currency Forward Contracts (c)	—	122,177	—	122,177
Futures Contracts (c)	834,262	—	—	834,262
Total Other Financial Instruments	834,262	122,177	—	956,439
Total Investments in Securities and Other Financial Instruments	\$ 22,924,488	\$ 1,384,527,748	\$ 755	\$ 1,407,452,991

Liability Valuation Inputs

Other Financial Instruments				
Foreign Currency Forward Contracts (c)	\$ —	\$ (393,965)	\$ —	\$ (393,965)
Futures Contracts (c)	(1,938,781)	—	—	(1,938,781)
Total Other Financial Instruments	\$ (1,938,781)	\$ (393,965)	\$ —	\$ (2,332,746)

- (a) For a complete listing of investments and their industries, see the Portfolio of Investments.
- (b) The Level 3 security valued at \$755 is held in Media within the Common Stocks section of the Portfolio of Investments.
- (c) The value listed for these securities reflects unrealized appreciation (depreciation) as shown on the Portfolio of Investments.