MainStay MacKay Total Return Bond Fund Portfolio of Investments July 31, 2023^{†^}(Unaudited)

Avis Budget Rental Car Funding AESOP LLC Series 22/02-72, Class A 2,02%, due 2/02/72 (a) 1,125,000 1,121,000 1,221,008 1,321%, due 9/15/28 (a) 1,535,000 1,412,860 1/100		Principal Amount	Value
American Credit Acceptance Receivables Trust Series 2022-1, Class 1 2,46%, due 3/13/28 (e) 3, 2,03,000 \$ 1,911,868 Avis Budget Rental Car Funding ARSOP LLC Series 2020-2A, Class A 2,20%, due 2/20/27 (e) 1,125,000 1,125,000 2,20%, due 2/20/27 (e) 1,125,000 1,125,000 2,21%, due 9/15/28 (e) 1,535,000 1,142,860 2,21%, due 9/15/28 (e) 1,39%, oue 9/15/28 (e) 1,39%, oue 9/15/28 (e) 1,39%, oue 9/15/28 (e) 1,59%, oue 6/15/27 Series 2021-2A, Class E 3,04%, oue 9/15/28 (e) 3,04%, oue 9/15/27 Series 2021-2A, Class E 3,25%, due 9/15/28 (e) 3,04%, oue 9/15/28 (e) 3,04%, oue 9/15/27 Series 2021-2A, Class E 3,25%, due 9/15/28 (e) 3,04%, due 1/215/28 3,04			
Series 2022-1, Class D 2.48%, due 3/13/28 (a) 2.08%, due 3/13/28 (a) 3.03,000 \$ 1,911.868 4.08	Automobile Asset-Backed Securities 6.2%		
2.46%, due 3/13/28 (a) \$ 2,030,000 \$ 1,911,868	American Credit Acceptance Receivables Trust		
Avis Budget Rental Car Funding AESOP LLC Series 2020-2.A. Class A 2.02%, due 2.02072 (a) 1,125,000 1,021,908 CPS Auto Receivables Trust Series 2021-1-C. Class E 3.21%, due 915/28 (a) 1,535,000 1,412,860 Drive Auto Receivables Trust Series 2021-2. Class D 1,39%, due 315/29 Exeter Automobile Receivables Trust Series 2021-3.A. Class D 1,39%, due 415/27 Series 2021-3.A. Class D 1,255%, due 615/28 Series 2021-2.A. Class D 1,255%, due 615/27 Series 2021-2.A. Class D 1,255%, due 615/27 Series 2021-3.A. Class C 1,30%, due 12/15/28 (a) 1,105,561 Ragship Credit Auto Trust (a) Series 2021-3.A. Class E 3.52%, due 615/27 Series 2019-2. Class E 3.52%, due 615/27 Series 2019-2. Class E 3.52%, due 615/27 Series 2019-2. Class E 3.52%, due 615/27 Series 2019-3. Class C 3.52%, due 615/28 Series 2021-3. Class C 3.52%, due 615/27 Series 2021-3. Class C 3.52%, due 615/28 Series 2021-3. Class C 3.52%, due 616/628 Series 2021-3. Class C 3.52%, du	Series 2022-1, Class D		
Series 2020-2A, Class A 2.02%, due 2/20/27 (a) 1,125,000 1,021,908 CPS Aufue Receivableis Trust Series 2021-C, Class E 3.21%, due 9/15/28 (a) 1,535,000 1,412,860 Dive Aufu Receivableis Trust Series 2021-2, Class D 1.39%, due 3/15/29 1,990,000 1,850,874 Series 2021-3A, Class B 1.59%, due 6/15/27 990,000 990,727 Series 2021-3A, Class E 2.90%, due 7/17/28 (a) 850,000 777,701 Series 2021-3A, Class E 3.04%, due 12/15/28 (a) 1,950,000 1,105,561 Plagship Credit Aufu Trust (a) Series 2021-1A, Class E 3.52%, due 6/15/27 1,990,000 1,105,561 Plagship Credit Aufu Trust (a) Series 2021-1A, Class E 3.52%, due 6/15/27 1,990,000 1,105,561 Series 2021-1A, Class E 3.52%, due 6/15/27 1,990,000 1,105,561 Series 2021-1A, Class E 3.52%, due 12/15/28 (a) 1,910,000 1,813,629 Ford Credit Aufu Owner Trust (a) Series 2021-2, Class D 2.60%, due 8/15/36 Series 2021-3A, Class C 1.11%, due 9/15/26 Series 2021-3A, Class C 1.14%, due 4/15/27 Series 2021-3A, Class C 1.14%, due 4/15/27 Series 2021-2A, Class C 1.14%, due 4/15/27 Series 2021-2A, Class C 1.14%, due 4/15/27 Series 2021-3A, Class C 1.14%, due 1/15/27 Series 2021-3A, Class C 1.14%, due 1/15/27 Series 2021-3A, Class C 1.14%, due 1/15/27 Series 2021-3A, Class C 1.49%, due 1/15/27 Series 2021-3A, Class C 1.49%, due 1/15/27 Series 2021-2A, Class C 1.49%, due 1/15/27 Series 2021-3A, Class E	2.46%, due 3/13/28 (a)	\$ 2,030,000	\$ 1,911,868
2.02%, due 2/20/27 (a) 1,125,000 1,021,908 CPS Auto Receivables Trust Series 2021-C, Class E 3.21%, due 9/15/28 (a) 1,535,000 1,412,800 Drive Auto Receivables Trust Series 2021-2, Class D 1,99%, due 3/15/29 1,990,000 1,850,874 Exeter Automobile Receivables Trust Series 2021-3A, Class D 1,55%, due 6/15/27 Series 2021-2A, Class B 1,55%, due 6/15/27 Series 2021-3A, Class E 2,90%, due 7/17/28 (a) 850,000 71,705,661 Flagship Credit Auto Trust (a) Series 2021-3A, Class E 3,25%, due 16/15/27 Series 2021-2A, Class E 4,52%, due 16/15/27 Series 2021-2A, Class E 4,52%, due 16/15/27 Series 2021-2A, Class E 5,55%, due 6/15/28 Series 2021-3A, Class E 5,55%, due 6/15/27 Series 2021-3A, Class E 5,55%, due 16/15/27 Series 2021-3A, Class C 1,176, 048 Series 2021-3A, Class C 1,176, 049 Series 2021-3A, Class C	Avis Budget Rental Car Funding AESOP LLC		
CPS Auto Receivables Trust Series 2021-C, Class E 3.21%, due 9/15/28 (a) 1,535,000 1,412,860 Drive Auto Receivables Trust Series 2021-2, Class D 1,990,000 1,850,874 Exeter Automobile Receivables Trust Series 2021-3A, Class D 1,55%, due 6/15/27 990,000 909,727 Series 2021-3A, Class D 990,000 909,727 501,55%, due 6/15/27 990,000 772,701 Series 2021-3A, Class E 900,000 772,701 501,55%, due 6/15/27 1,050,000 772,701 Series 2021-3A, Class E 1,235,000 1,105,561 1,105,561 1,105,561 Flagship Credit Auto Trust (a) 1,255,000 1,776,048 1,105,561 1,105,561 Flagship Credit Auto Trust (a) 1,556,000 1,776,048 1,105,000 1,776,048 1,105,000 1,776,048 1,105,000 1,105,048 1,105,000 1,105,048 1,105,000 1,105,048 1,105,000 1,105,048 1,105,000 1,105,048 1,105,000 1,105,048 1,105,000 1,105,048 1,105,000 1,105,048 1,105,000 1,105,048 1,105,000 1,105,048 1,105,000 1,105,049 1,105,000 1	Series 2020-2A, Class A		
Series 2021-C, Class E 3.21%, due 9/15/26 (a) 1,535,000 1,412,860 Drive Auto Receivables Trust Series 2021-2, Class D 1,39%, due 3/15/29 1,990,000 1,850,874 Exeter Automobile Receivables Trust Series 2021-3A, Class D 1.55%, due 6/15/27 990,000 909,727 Series 2021-3A, Class E 2.99%, due 7/17/28 (a) 850,000 772,701 Series 2021-3A, Class E 3.04%, due 1/215/28 (a) 1,235,000 1,105,561 Ragetip Credit Auto Trust (a) Series 2021-3A, Class E 3.52%, due 6/15/27 1,950,000 1,776,048 Series 2021-3A, Class E 3.52%, due 6/15/27 1,950,000 1,776,048 Series 2021-2, Class E 3.52%, due 1/215/26 1,910,000 1,813,629 Ford Credit Auto Trust (a) Series 2021-2, Class E 3.52%, due 1/215/26 1,910,000 1,813,629 Series 2021-2, Class D 2.60%, due 5/15/34 2.60%, due 1/5/35 Series 2021-3A, Class C 1.11%, due 9/15/26 Series 2021-3A, Class C 1.14%, due 9/15/26 Series 2021-2A, Class D 1.42%, due 4/15/27 1,190,000 1,000,000 1,000,000 1,000,000 1,000,000	2.02%, due 2/20/27 (a)	1,125,000	1,021,908
3.21%, due 9/15/28 (a) 1,535,000 1,412,860 Drive Auto Receivables Trust Series 2021-2, Class D 1.39%, due 3/15/29 1,990,000 1,850,874 Exeter Automobile Receivables Trust Series 2021-3A, Class D 1.55%, due 6/15/27 990,000 909,727 Series 2021-3A, Class E 2.90%, due 7/17/28 (a) 850,000 772,701 Series 2021-3A, Class E 2.90%, due 7/17/28 (a) 850,000 772,701 Series 2021-3A, Class E 3.04%, due 12/15/28 (a) 1,235,000 1,105,561 Flagship Credit Auto Trust (a) Series 2020-1, Class E 3.52%, due 6/15/27 1,950,000 1,776,048 Series 2021-24, Class E 4.52%, due 12/15/26 1,910,000 1,813,629 Ford Credit Auto Owner Trust (a) Series 2021-2, Class D 2.60%, due 5/15/24 Series 2021-3, Class D 3.62%, due 8/15/35 755,000 740,529 Series 2021-3, Class C 1.11%, due 9/15/26 930,000 880,756 Series 2021-3A, Class C 1.11%, due 9/15/26 930,000 880,756 Series 2021-3A, Class C 1.14%, due 4/15/27 1,130,000 1,052,634 Series 2021-3A, Class C 1.14%, due 4/15/27 1,150,000 1,052,634 Series 2021-3A, Class C 1.14%, due 1/15/27 1,500,000 1,052,634 Series 2021-3A, Class C 1.14%, due 1/15/27 1,500,000 1,494,114 Series 2021-3A, Class C 1.94%, due 1/15/27 1,500,000 1,494,114 Series 2021-3A, Class C 1.94%, due 1/15/27 1,500,000 1,494,114 Series 2021-3A, Class E 2.87%, due 5/15/28 635,000 655,789 Series 2021-3A, Class E 2.87%, due 5/15/28 635,000 1,519,920	CPS Auto Receivables Trust		
Drive Auto Receivables Trust Series 2021-2, Class D 1,990,000 1,850,874 Exeter Automobile Receivables Trust Fereir Automobile Receivables Trust Series 2021-3A, Class D 990,000 909,727 Series 2021-2A, Class E 990,000 772,701 Series 2021-3A, Class E 1,235,000 772,701 Series 2021-3A, Class E 1,235,000 1,105,561 Regiship Credit Auto Trust (a) 1,960,000 1,776,048 Series 2020-1, Class E 1,960,000 1,813,629 Series 2019-2, Class E 1,910,000 1,813,629 Ford Credit Auto Owner Trust (a) 230,000 1,813,629 Series 2021-2, Class D 230,000 740,529 6.15 Auto Receivables Issuer Trust (a) 390,000 890,756 Series 2021-3A, Class C 390,000 890,756 Series 2021-3A, Class C 390,000 890,756 Series 2021-3A, Class C 1,130,000 1,052,634 Series 2021-3A, Class C 390,000 890,756 Series 2021-3A, Class C 1,130,000 1,052,634 Series 2021-3A, Class E	Series 2021-C, Class E		
Series 2021-2, Class D 1,39%, due 3/15/29 Exeter Automobile Receivables Trust Series 2021-3A, Class D 1,55%, due 6/15/27 Series 2021-3A, Class E 2,90%, due 7/17/28 (a) Series 2021-3A, Class E 2,90%, due 1/2/15/28 (a) Series 2021-3A, Class E 3,04%, due 1/2/15/28 (a) 1,235,000 1,105,561 Flagship Credit Auto Trust (a) Series 2021-14, Class E 3,52%, due 6/15/27 Series 2021-14, Class E 4,52%, due 1/2/15/28 (b) 1,195,000 1,776,048 Series 2021-12, Class E 4,52%, due 1/2/15/26 1,910,000 1,813,629 Ford Credit Auto Owner Trust (a) Series 2021-2, Class D 2,60%, due 5/15/34 2,30,000 1,99,405 Series 2023-1, Class D 3,52%, due 6/15/27 Series 2023-1, Class D 3,62%, due 9/15/35 Series 2023-1, Class D 3,62%, due 9/15/36 Series 2023-1, Class D 3,62%, due 9/15/36 Series 2021-3A, Class D 1,11%, due 9/15/26 Series 2021-3A, Class C 1,11%, due 9/15/26 Series 2021-3A, Class C 1,14%, due 4/15/27 1,150,000 1,494, due 1/15/27 1,500,000 1,494,114 Series 2021-3A, Class C 1,24%, due 4/15/27 1,500,000 1,519,920 3,000,000 1,519,920 3,000,000 1,519,920	3.21%, due 9/15/28 (a)	1,535,000	1,412,860
1.39%, due 3/15/29 Exeter Automobile Receivables Trust Series 2021-3A, Class D 1.55%, due 6/15/27 Series 2021-3A, Class E 2.90%, due 7/17/28 (a) Series 2021-3A, Class E 2.90%, due 7/17/28 (a) Series 2021-3A, Class E 3.04%, due 12/15/28 (a) Series 2021-3A, Class E 3.05%, due 6/15/27 Series 2021-1, Class E 3.52%, due 6/15/27 \$Series 2021-2, Class E 4.52%, due 12/15/26 \$Series 2021-2, Class D 2.60%, due 5/15/34 \$Series 2021-2, Class D 3.54%, due 6/15/35 \$Series 2021-3A, Class D 3.54%, due 6/15/35 \$Series 2021-3A, Class D 3.55%, due 6/15/35 \$Series 2021-3A, Class D 3.54%, due 6/15/35 \$Series 2021-3A, Class D 3.55%, due 6/15/27 \$Series 20	Drive Auto Receivables Trust		
Eveter Automobile Receivables Trust Series 2021-3A, Class D 1.55%, due 6/15/27 99,000 999,727 Series 2021-2A, Class E 850,000 772,701 2.90%, due 7/17/28 (a) 850,000 772,701 Series 2021-3A, Class E 1,235,000 1,105,561 3.04%, due 12/15/28 (a) 1,235,000 1,105,561 Hagship Credit Auto Trust (a) 1,950,000 1,776,048 Series 2020-1, Class E 1,910,000 1,813,629 4.52%, due 12/15/26 1,910,000 1,813,629 Ford Credit Auto Owner Trust (a) 200,000 1,99,405 Series 2021-2, Class D 230,000 199,405 Series 2021-3, Class D 230,000 199,405 Series 2021-3, Class D 250,000 755,000 740,529 GLS Auto Receivables Issuer Trust (a) 900,000 890,756 Series 2021-3A, Class C 1,130,000 1,052,634 Series 2021-3A, Class C 1,130,000 1,052,634 Series 2021-3A, Class C 1,130,000 1,052,634 Series 2021-3A, Class C 1,500,000 1,494,114 Series 2021-4A, Class C 1,500,000	Series 2021-2, Class D		
Series 2021-3A, Class D 1.55%, due 6/15/27 Series 2021-2A, Class E 2.90%, due 7/17/28 (a) Series 2021-3A, Class E 3.04%, due 12/15/28 (a) 1.235,000 1.105,561 Flagship Credit Auto Trust (a) Series 2020-1, Class E 3.52%, due 6/15/27 3.52%, due 6/15/27 3.52%, due 6/15/26 1.910,000 1.813,629 Ford Credit Auto Owner Trust (a) Series 2021-2, Class D 2.60%, due 7/15/34 2.00%, due 5/15/34 Series 2021-1, Class D 3.66%, due 8/15/35 6.68%, due 8/15/35 6.18 Auto Receivables Issuer Trust (a) Series 2021-1, Class C 1.11%, due 9/15/26 Series 2021-2A, Class C 1.11%, due 9/15/27 Series 2021-2A, Class D 1.42%, due 4/15/27 Series 2021-2A, Class D 1.42%, due 1/15/27 Series 2021-2A, Class C 1.94%, due 1/15/27 Series 2021-2A, Class E 2.87%, due 5/15/28 Series 2021-3A, Class E 3.20%, due 10/16/28 1.685,000 1.519,920 1.599,000 1	1.39%, due 3/15/29	1,990,000	1,850,874
1.55%, due 6/15/27 Series 2021-2A, Class E 2.90%, due 7/17/28 (a) Series 2021-3A, Class E 3.04%, due 12/15/28 (a) 1.235,000 1.105,561 Flagship Credit Auto Trust (a) Series 2020-1, Class E 3.52%, due 6/15/27 1.950,000 1.776,048 Series 2019-2, Class E 4.52%, due 12/15/26 1.910,000 1.813,629 Ford Credit Auto Owner Trust (a) Series 2021-2, Class D 2.60%, due 5/15/34 2.000, due 5/15/34 2.000, due 5/15/34 2.000, due 5/15/34 2.000, due 5/15/35 Series 2021-1, Class C 1.11%, due 9/15/26 Series 2021-3A, Class C 1.11%, due 9/15/26 Series 2021-3A, Class C 1.11%, due 9/15/26 Series 2021-2A, Class D 1.42%, due 4/15/27 Series 2021-2A, Class D 1.42%, due 4/15/27 Series 2021-2A, Class C 1.34%, due 10/15/27 Series 2021-3A, Class C 1.34%, due 10/15/27 Series 2021-3A, Class C 1.34%, due 10/15/27 Series 2021-2A, Class C 1.34%, due 10/15/27 Series 2021-2A, Class C 1.34%, due 10/15/27 Series 2021-3A, Class E 2.87%, due 5/15/28 Series 2021-3A, Class E 3.20%, due 10/16/28	Exeter Automobile Receivables Trust		
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2.90%, due 7/17/28 (a) 850,000 772,701 Series 2021-3A, Class E 3.04%, due 12/15/28 (a) 1,235,000 1,105,561 Flagship Credit Auto Trust (a)	1.55%, due 6/15/27	990,000	909,727
Series 2021-3A, Class E 3.04%, due 12/15/28 (a) 1,235,000 1,105,561 Flagship Credit Auto Trust (a) Series 2020-1, Class E 3.52%, due 6/15/27 1,950,000 1,776,048 Series 2019-2, Class E 4.52%, due 12/15/26 1,910,000 1,813,629 Ford Credit Auto Owner Trust (a) Series 2021-2, Class D 2.60%, due 5/15/34 230,000 199,405 Series 2021-3, Class D 6.26%, due 6/15/35 755,000 740,529 GLS Auto Receivables Issuer Trust (a) Series 2021-3A, Class C 1.11%, due 9/15/26 930,000 890,756 Series 2021-3A, Class C 1.14%, due 9/15/27 1,130,000 1,052,634 Series 2021-3A, Class C 1.94%, due 4/15/27 1,570,000 1,494,114 Series 2021-3A, Class C 1.94%, due 10/15/27 1,570,000 1,494,114 Series 2021-3A, Class E 2.87%, due 5/15/28 635,000 575,789 Series 2021-3A, Class E 3.20%, due 10/16/28 1,685,000 1,519,920	Series 2021-2A, Class E		
3.04%, due 12/15/28 (a) 1,235,000 1,105,561 Flagship Credit Auto Trust (a) Series 2020-1, Class E 3.52%, due 67/5/27 1,950,000 1,776,048 Series 2019-2, Class E 4.52%, due 12/15/26 1,910,000 1,813,629 Ford Credit Auto Owner Trust (a) Series 2021-2, Class D 2.60%, due 57/5/34 230,000 199,405 Series 2023-1, Class D 6.26%, due 8/15/35 755,000 740,529 GLS Auto Receivables Issuer Trust (a) Series 2021-3A, Class C 1.11%, due 9/15/26 930,000 890,756 Series 2021-2A, Class D 1.42%, due 4/15/27 1,130,000 1,052,634 Series 2021-4A, Class C 1.42%, due 4/15/27 1,130,000 1,052,634 Series 2021-2A, Class C 1.94%, due 10/15/27 1,570,000 1,494,114 Series 2021-2A, Class E 2.87%, due 5/15/28 635,000 575,789 Series 2021-3A, Class E	2.90%, due 7/17/28 (a)	850,000	772,701
Flagship Credit Auto Trust (a) Series 2020-1, Class E 3.52%, due 6/15/27 1,950,000 1,776,048 Series 2019-2, Class E 4.52%, due 12/15/26 1,910,000 1,813,629 Ford Credit Auto Owner Trust (a) Series 2021-2, Class D 2.60%, due 5/15/34 230,000 199,405 Series 2023-1, Class D 6.26%, due 8/15/35 755,000 740,529 GLS Auto Receivables Issuer Trust (a) Series 2021-3A, Class C 1.11%, due 9/15/26 930,000 890,756 Series 2021-2A, Class D 1.42%, due 4/15/27 1,130,000 1,052,634 Series 2021-4A, Class C 1.94%, due 10/15/27 1,570,000 1,494,114 Series 2021-4A, Class E 2.87%, due 5/15/28 635,000 575,789 Series 2021-3A, Class E 2.87%, due 5/15/28 635,000 575,789 Series 2021-3A, Class E	Series 2021-3A, Class E		
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3.52%, due 6/15/27 1,950,000 1,776,048 Series 2019-2, Class E 1,910,000 1,813,629 4.52%, due 12/15/26 1,910,000 1,813,629 Ford Credit Auto Owner Trust (a) 2500%, due 5/15/34 230,000 199,405 Series 2021-1, Class D 230,000 199,405 Series 2023-1, Class D 755,000 740,529 GLS Auto Receivables Issuer Trust (a) 560,400 890,756 Series 2021-3A, Class C 1,11%, due 9/15/26 930,000 890,756 Series 2021-2A, Class D 1,42%, due 4/15/27 1,30,000 1,052,634 Series 2021-2A, Class C 1,94%, due 10/15/27 1,570,000 1,494,114 Series 2021-2A, Class E 2.87%, due 5/15/28 635,000 575,789 Series 2021-3A, Class E 3.20%, due 10/16/28 1,685,000 1,519,920	Flagship Credit Auto Trust (a)		
Series 2019-2, Class E 1,910,000 1,813,629 4.52%, due 12/15/26 1,910,000 1,813,629 Ford Credit Auto Owner Trust (a) 200%, due 5/15/34 230,000 199,405 Series 2023-1, Class D 755,000 740,529 6LS Auto Receivables Issuer Trust (a) 500,000 890,756 Series 2021-3A, Class C 930,000 890,756 1.11%, due 9/15/26 930,000 890,756 Series 2021-2A, Class D 1,130,000 1,052,634 Series 2021-4A, Class C 1,130,000 1,052,634 Series 2021-4A, Class C 1,570,000 1,494,114 Series 2021-2A, Class E 2.87%, due 5/15/28 635,000 575,789 Series 2021-3A, Class E 3.20%, due 10/16/28 1,685,000 1,519,920	Series 2020-1, Class E		
4.52%, due 12/15/26 1,910,000 1,813,629 Ford Credit Auto Owner Trust (a) 280,000 199,405 Series 2021-2, Class D 230,000 199,405 2.60%, due 5/15/34 230,000 199,405 Series 2023-1, Class D 755,000 740,529 GLS Auto Receivables Issuer Trust (a) 80,000 890,756 Series 2021-3A, Class C 930,000 890,756 1.11%, due 9/15/26 930,000 890,756 Series 2021-2A, Class D 1,130,000 1,052,634 Series 2021-4A, Class C 1,570,000 1,494,114 Series 2021-2A, Class E 635,000 575,789 Series 2021-3A, Class E 3,20%, due 10/16/28 1,685,000 1,519,920	3.52%, due 6/15/27	1,950,000	1,776,048
Ford Credit Auto Owner Trust (a) Series 2021-2, Class D 2.60%, due 5/15/34 Series 2023-1, Class D 6.26%, due 8/15/35 GLS Auto Receivables Issuer Trust (a) Series 2021-3A, Class C 1.11%, due 9/15/26 Series 2021-2A, Class D 1.42%, due 4/15/27 Series 2021-4A, Class C 1.94%, due 1/015/27 Series 2021-2A, Class C 2.87%, due 5/15/28 Series 2021-2A, Class E 2.87%, due 5/15/28 Series 2021-3A, Class E 3.20%, due 10/16/28 1,685,000 1,519,920	Series 2019-2, Class E		
Series 2021-2, Class D 230,000 199,405 2.60%, due 5/15/34 230,000 199,405 Series 2023-1, Class D 755,000 740,529 GLS Auto Receivables Issuer Trust (a) 875,000 890,756 Series 2021-3A, Class C 930,000 890,756 1.11%, due 9/15/26 930,000 890,756 Series 2021-2A, Class D 1,130,000 1,052,634 Series 2021-4A, Class C 1,570,000 1,494,114 Series 2021-2A, Class E 635,000 575,789 Series 2021-3A, Class E 1,685,000 1,519,920 3,20%, due 10/16/28 1,685,000 1,519,920	4.52%, due 12/15/26	1,910,000	1,813,629
2.60%, due 5/15/34 230,000 199,405 Series 2023-1, Class D 755,000 740,529 6.26%, due 8/15/35 755,000 740,529 GLS Auto Receivables Issuer Trust (a) 875,000 890,756 Series 2021-3A, Class C 930,000 890,756 Series 2021-2A, Class D 1,130,000 1,052,634 Series 2021-4A, Class C 1,570,000 1,494,114 Series 2021-2A, Class E 635,000 575,789 Series 2021-3A, Class E 3,20%, due 10/16/28 1,685,000 1,519,920	Ford Credit Auto Owner Trust (a)		
Series 2023-1, Class D 6.26%, due 8/15/35 755,000 740,529 GLS Auto Receivables Issuer Trust (a) Series 2021-3A, Class C 1.11%, due 9/15/26 930,000 890,756 Series 2021-2A, Class D 1,130,000 1,052,634 Series 2021-4A, Class C 1,570,000 1,494,114 Series 2021-2A, Class E 635,000 575,789 Series 2021-3A, Class E 3.20%, due 10/16/28 1,685,000 1,519,920	Series 2021-2, Class D		
6.26%, due 8/15/35 755,000 740,529 GLS Auto Receivables Issuer Trust (a) Series 2021-3A, Class C 1.11%, due 9/15/26 930,000 890,756 Series 2021-2A, Class D 1.42%, due 4/15/27 1,130,000 1,052,634 Series 2021-4A, Class C 1.94%, due 10/15/27 1,570,000 1,494,114 Series 2021-2A, Class E 2.87%, due 5/15/28 635,000 575,789 Series 2021-3A, Class E 3.20%, due 10/16/28 1,685,000 1,519,920	2.60%, due 5/15/34	230,000	199,405
GLS Auto Receivables Issuer Trust (a) Series 2021-3A, Class C 1.11%, due 9/15/26 930,000 890,756 Series 2021-2A, Class D 1.42%, due 4/15/27 1,130,000 1,052,634 Series 2021-4A, Class C 1,570,000 1,494,114 Series 2021-2A, Class E 635,000 575,789 Series 2021-3A, Class E 3.20%, due 10/16/28 1,685,000 1,519,920	Series 2023-1, Class D		
Series 2021-3A, Class C 930,000 890,756 1.11%, due 9/15/26 930,000 890,756 Series 2021-2A, Class D 1,130,000 1,052,634 1.42%, due 4/15/27 1,570,000 1,494,114 Series 2021-4A, Class C 1,570,000 1,494,114 Series 2021-2A, Class E 635,000 575,789 Series 2021-3A, Class E 3,20%, due 10/16/28 1,685,000 1,519,920	6.26%, due 8/15/35	755,000	740,529
1.11%, due 9/15/26 Series 2021-2A, Class D 1.42%, due 4/15/27 Series 2021-4A, Class C 1.94%, due 10/15/27 1,570,000 1,494,114 Series 2021-2A, Class E 2.87%, due 5/15/28 Series 2021-3A, Class E 3.20%, due 10/16/28 930,000 890,756 890,	GLS Auto Receivables Issuer Trust (a)		
Series 2021-2A, Class D 1.42%, due 4/15/27 1,130,000 1,052,634 Series 2021-4A, Class C 1,570,000 1,494,114 1.94%, due 10/15/27 1,570,000 1,494,114 Series 2021-2A, Class E 2.87%, due 5/15/28 635,000 575,789 Series 2021-3A, Class E 3.20%, due 10/16/28 1,685,000 1,519,920	Series 2021-3A, Class C		
1.42%, due 4/15/27 1,130,000 1,052,634 Series 2021-4A, Class C 1,570,000 1,494,114 1.94%, due 10/15/27 1,570,000 1,494,114 Series 2021-2A, Class E 635,000 575,789 Series 2021-3A, Class E 1,685,000 1,519,920 3.20%, due 10/16/28 1,685,000 1,519,920	1.11%, due 9/15/26	930,000	890,756
Series 2021-4A, Class C 1,570,000 1,494,114 1.94%, due 10/15/27 1,570,000 1,494,114 Series 2021-2A, Class E 635,000 575,789 Series 2021-3A, Class E 1,685,000 1,519,920 3.20%, due 10/16/28 1,685,000 1,519,920	Series 2021-2A, Class D		
1.94%, due 10/15/27 1,570,000 1,494,114 Series 2021-2A, Class E 2.87%, due 5/15/28 635,000 575,789 Series 2021-3A, Class E 3.20%, due 10/16/28 1,685,000 1,519,920	1.42%, due 4/15/27	1,130,000	1,052,634
Series 2021-2A, Class E 2.87%, due 5/15/28 635,000 575,789 Series 2021-3A, Class E 3.20%, due 10/16/28 1,685,000 1,519,920	Series 2021-4A, Class C		
2.87%, due 5/15/28 635,000 575,789 Series 2021-3A, Class E 1,685,000 1,519,920	1.94%, due 10/15/27	1,570,000	1,494,114
Series 2021-3A, Class E 1,685,000 1,519,920	Series 2021-2A, Class E		
3.20%, due 10/16/28 1,685,000 1,519,920	2.87%, due 5/15/28	635,000	575,789
	Series 2021-3A, Class E		
Series 2020-1A, Class D	3.20%, due 10/16/28	1,685,000	1,519,920
	Series 2020-1A, Class D		
3.68%, due 11/16/26 440,000 425,878	3.68%, due 11/16/26	440,000	425,878
Hertz Vehicle Financing III LP (a)	Hertz Vehicle Financing III LP (a)		
Series 2021-2A, Class B	Series 2021-2A, Class B		
2.12%, due 12/27/27 1,215,000 1,065,374	2.12%, due 12/27/27	1,215,000	1,065,374
Series 2021-2A, Class D	Series 2021-2A, Class D		
4.34%, due 12/27/27 2,530,816	4.34%, due 12/27/27	2,910,000	2,530,816

	Principal Amount	Value
Asset-Backed Securities		
Automobile Asset-Backed Securities		
Hertz Vehicle Financing LLC (a)		
Series 2021-1A, Class B		
1.56%, due 12/26/25	\$ 870,000	\$ 817,397
Series 2021-1A, Class C		
2.05%, due 12/26/25	890,000	833,772
JPMorgan Chase Bank NA		
Series 2020-1, Class B		
0.991%, due 1/25/28 (a)	16,518	16,443
LAD Auto Receivables Trust		
Series 2023-2A, Class A3		
5.42%, due 2/15/28 (a)	235,000	231,847
		24,969,850
Other Asset-Backed Securities 6.2%		
American Airlines Pass-Through Trust		
Series 2019-1, Class AA		
3.15%, due 2/15/32	1,130,335	984,44
Series 2016-2, Class A		
3.65%, due 6/15/28	1,394,000	1,212,100
Series 2019-1, Class B		
3.85%, due 2/15/28	910,373	789,402
AMSR Trust		
Series 2020-SFR4, Class A		
1.355%, due 11/17/37 (a)	1,440,000	1,303,465
British Airways Pass-Through Trust		
Series 2021-1, Class A		
2.90%, due 3/15/35 (a)	1,780,626	1,500,452
CF Hippolyta Issuer LLC (a)		
Series 2021-1A, Class A1		
1.53%, due 3/15/61	2,082,809	1,813,652
Series 2020-1, Class A1		
1.69%, due 7/15/60	1,401,346	1,262,147
Series 2021-1A, Class B1		
1.98%, due 3/15/61	2,012,126	1,709,398
CVS Pass-Through Trust		
5.789%, due 1/10/26 (a)	20,065	19,741
DB Master Finance LLC		
Series 2021-1A, Class A23		
2.791%, due 11/20/51 (a)	940,675	745,193
FirstKey Homes Trust (a)		
Series 2020-SFR2, Class A		
1.266%, due 10/19/37	630,039	569,112
Series 2021-SFR1, Class B		
1.788%, due 8/17/38	1,070,000	933,775
JetBlue Pass-Through Trust		
Series 2019-1, Class AA		
2.75%, due 5/15/32	2,192,089	1,861,746

	Principal Amount	Value
Asset-Backed Securities		
Other Asset-Backed Securities		
Mosaic Solar Loan Trust		
Series 2021-2A, Class B		
2.09%, due 4/22/47 (a)	\$ 1,080,020	\$ 790,033
Navient Private Education Refi Loan Trust		
Series 2020-HA, Class B		
2.78%, due 1/15/69 (a)	2,580,000	2,095,551
New Economy Assets Phase 1 Sponsor LLC (a)		
Series 2021-1, Class A1		
1.91%, due 10/20/61	2,500,000	2,143,441
Series 2021-1, Class B1		
2.41%, due 10/20/61	1,345,000	1,118,557
Progress Residential Trust (a)		
Series 2021-SFR1, Class B		
1.303%, due 4/17/38	800,000	703,549
Series 2021-SFR4, Class B	555,555	
1.808%, due 5/17/38	1,215,000	1,079,106
Taco Bell Funding LLC	1,210,000	1,070,100
Series 2021-1A, Class A23		
2.542%, due 8/25/51 (a)	980,075	759,791
United Airlines Pass-Through Trust	900,073	755,751
Series 2020-1, Class A		
5.875%, due 10/15/27	1 260 997	1 25/ 115
5.675%, tute 10/15/27	1,360,887	1,354,115
		24,748,767
Total Asset-Backed Securities		
(Cost \$54,797,677)		49,718,617
Corporate Bonds 35.1%		
Aerospace & Defense 0.1%		
Embraer Netherlands Finance BV		
7.00%, due 7/28/30 (a)	545,000	550,777
Agriculture 0.6%		
Altria Group, Inc.		
2.45%, due 2/4/32	1,850,000	1,456,144
4.80%, due 2/14/29	285,000	278,011
BAT Capital Corp.		,
3.734%, due 9/25/40	720,000	512,131
BAT International Finance plc	. 25,000	0.2,.0.
4.448%, due 3/16/28	65,000	62,191
4.440 % 10/20	30,000	2,308,477
Airlines 1.5%		
Airlines 1.5% American Airlines, Inc. (a) 5.50%, due 4/20/26	1,324,583	1,304,731

Delita Aff Lines, Inc. (a)		Principal Amount	Value
Data A FUNCA (INSERTING) \$ 835009 \$ 818 42 42 47 58, due 10/20/25 \$ 835009 \$ 818 42 47 58, due 10/20/25 \$ 835009 \$ 818 42 47 58, due 10/20/25 \$ 835000 \$ 1,796, 367 58, due 10/20/25 \$ 1,440,000 \$ 1,499, 367 58, due 10/20/25 \$ 1,440,000 \$ 1,439, 320 58, due 10/20/25 \$ 1,440,000 \$ 1,439, 320 58, due 10/20/25 \$ 1,440,000 \$ 1,439, 320 58, due 10/20/25 \$ 1,240,000 \$ 1,249, 320 58, due 10/20/25	Corporate Bonds		
4.0%, due 10/20/25 4.78%, due 10/20/28 Mileage Plus Holdings LLC 6.50%, due 6/20/27 (a) Auto Manutactures 2.4% Ford Motor Credit Co. LLC 2.20%, due 2/10/25 4.125%, due 2/10/25 4.125%, due 2/10/25 4.125%, due 2/10/25 4.125%, due 3/10/26 6.50%, due 2/10/25 4.125%, due 2/10/25 4.125%, due 3/10/26 6.50%, due 2/10/25 4.125%, due 3/10/26 6.50%, due 2/10/25 4.125%, due 3/10/26 6.50%, due 3/10/26 6.50%, due 1/10/26 6.50%, due 3/10/26 6.50%, due 3/10/26 6.50%, due 3/10/26 6.50%, due 5/10/28 6.50%, due 1/10/30	Airlines		
4.75%, due 10/20/28 Aliteage Plus Hodrings LLC 6.50%, due 6/20/27 (a) Alite Manufacturers 2.4% Auto Manufacturers 2.4% Ford Motor Credit Co. LLC 2.20%, due 2/10/25 4.125%, due 3/17/27 6.10,000 7.70,945 7.70,945 7.70,94	Delta Air Lines, Inc. (a)		
Mileage Plus Holdings LC	4.50%, due 10/20/25	\$ 835,009	\$ 818,429
Mileage Pust Holdings LLC 1,440,000 1,339,320 6,191,029			
1,440,00	Mileage Plus Holdings LLC		
Auto Manufacturers 2.4% Ford Motor Credit Co, LLC 2.30%, Joke 2/10/25 755,000 707,945 2.30%, Joke 2/10/25 755,000 707,945 6.80%, Joke 9/10/28 670,000 558,186 6.80%, Joke 9/10/30 555,000 566,007 6.80%, Joke 9/10/30 555,000 566,007 6.80%, Joke 1/10/30 555,000 1075,22 6.80%, Joke 1/10/31 1,335,000 1,072,782 6.80%, Joke 1/10/31 1,335,000 1,072,782 3.00%, Joke 1/10/31 1,335,000 1,374,787 8.800 3.00%, Joke 1/10/31 1,335,000 1,374,878 8.800 3.00%, Joke 1/10/31 1,300,00 1,374,878 8.800 3.00%, Joke 1/10/20/20 1,350,00 1,450,800 8.00%, Joke 1/10/20/20 1,550,00 1,450,800 8.00%, Joke 1/10/20/20 1,550,00 1,550,801 8.00%, Joke 1/10/20/20 1,55		1,440,000	1,439,920
Ford Motor Credit Co. LLC 2.30%, due 2/10/25 5.50%, due 2/10/25 6.80%, due 5/12/28 6.80%, due 1/15/29 General Motors Co. 5.60%, due 10/15/39 General Motors Co. 5.60%, due 10/16/29 General Motors Co. 5.60%, due 10/16/29 General Motors Co. 5.60%, due 10/16/28 (due 10/16/28) General Motors Co. 5.60%,			6,191,029
2.30%, due 2/10/25 4.1276, due B/17/27 610,000 55,106 8,00%, due 17/27 610,000 55,106 8,00%, due 16/10/30 66,006 7.20%, due 16/10/30 6eneral Motors Cro. 5,60%, due 10/15/32 6eneral Motors Cro. 5,60%, due 10/15/32 6eneral Motors Financial Co., Inc. 2.70%, due 6/10/31 43,000 1,72,782 4,30%, due 6/10/31 94,000 874,174 Nissan Motor Acceptance Co. LLC (a) 1,125%, due 9/16/24 2,670,000 2,282,890 Volkswapen Group of America Finance LLC 4,60%, due 6/10/32 8 de 1/16/26 2,670,000 2,282,890 Volkswapen Group of America Finance LLC 4,60%, due 6/16/29 (a) 6,50,674 6,50	Auto Manufacturers 2.4%		
4.125%, due 8/17/27			
6.80%, due 5/12/28 70,000 706.432 6.95%, due 3/6/26 670.00 676.005 6.90.97 6.005 6.005 6.00.90 6.00 6.0			
6.95%, due 3/6/26		610,000	
7.20%, due 6/10/30 555,00 569,097 General Motros Co. 560%, due 10/15/22 General Motros Financial Co., Inc. 2.70%, due 6/10/31 1,335,000 1,072,782 4.30%, due 4/6/29 1340,000 874,174 Nissam Motor Acceptance Co. LLC (a) 1.125%, due 9/16/24 1,015,000 95,766 1.85%, due 9/16/29 (a) 645,000 1,027,288 Banks 11.7% Banks 11.7% Banks 11.7% Banks 11.7% Bank of America Finance LLC 2.2087%, due 6/14/29 (a) 1,000,000 1,374,878 Bank of America Corp. 2.2087%, due 6/14/29 (b) 540,000 463,308 2.496%, due 2/13/31 (b) 75,000 632,541 2.496%, due 2/13/31 (b) 350,000 1870,729 3.393%, due 7/21/28 (b) 395,000 200,552 3.593%, due 7/21/28 (b) 395,000 778,634 4.25%, due 10/22/26 4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/29 BDP Paribas SA (a)(c)(d) 4.625% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 BPC SA Citigroup, Inc.	6.80%, due 5/12/28	700,000	706,432
General Motors Co. 5.60%, due 10/15/32 410,000 401,532 General Motors Financial Co., Inc. 1,335,000 1,072,782 2.70%, due 6/10/31 1,335,000 874,174 Nissan Motor Acceptance Co. LLC (a) 1,115,000 955,766 1.25%, due 9/16/26 2,670,000 2,325,890 Volkswagen Group of America Finance LLC 645,000 623,674 4.60%, due 6/8/29 (a) 645,000 623,674 8 Banks 11.7% 1,400,000 1,374,878 Banco Santander SA 1,200,000 1,374,878 Bank of America Corp. 2,2087%, due 6/14/29 (b) 540,000 463,308 2,496%, due 2/13/31 (b) 765,000 623,514 3,419%, due 1/22/28 (b) 283,000 260,552 3,593%, due 7/12/128 (b) 380,000 776,854 4,25%, due 1/02/26 1,550,000 1,496,808 8erclays ple (c)(f) 830,000 776,854 4,25%, due 1/02/26 (b) (c) 910,000 344,100 4,375% (5 Year Treasury Constant Maturity Rate + 3,41%), due 2/15/28 2,135,000 1,552,661 4	6.95%, due 3/6/26	670,000	676,606
5.60%, due 10/15/32 410,000 401,532 General Motors Financial Co., Inc. 1,335,000 1,072,782 2.70%, due 6/10/31 1,305,000 874,174 A.30%, due 4/6/29 940,000 874,174 Nissan Motor Acceptance Co. LLC (a) 1.115%, due 9/16/24 1,015,000 955,766 1.85%, due 9/16/26 2,670,000 2,325,890 Volkswagen Group of America Finance LLC 645,000 623,674 4.60%, due 6/8/29 (a) 645,000 623,674 4.60%, due 6/8/29 (a) 1,400,000 1,374,878 Banck S11.7% 35,294%, due 8/18/27 1,400,000 1,374,878 Banck of America Corp. 2 1,400,000 1,374,878 2.087%, due 6/14/29 (b) 50,000 632,614 3.419%, due 12/20/28 (b) 50,000 632,614 3.419%, due 12/20/28 (b) 935,000 637,729 3.705%, due 4/24/28 (b) 380,000 776,834 4.25%, due 1/12/26 (b) (c) 910,000 823,984 Barclays plc (c)(d) 4.375%, (b'ear Treasury Constant Maturity Rate + 5.431%), due 3/15/29 1,552,661 37,506,60 43,768,60 43,768,60 43,768,60 <td>7.20%, due 6/10/30</td> <td>555,000</td> <td>569,097</td>	7.20%, due 6/10/30	555,000	569,097
General Motors Financial Co., Inc. 2.70%, due 6/10/31 1,335,000 1,072.782 2.70%, due 4/6/29 940,000 874,174 Nissam Motor Acceptance Co. LLC (a) 1,125%, due 9/16/24 1,015,000 955,766 1.85%, due 9/16/24 1,015,000 2,325,890 Volkswagen Group of America Finance LLC 645,009 623,674 4,60%, due 6/8/29 (a) 645,009 623,674 8 Banck S 11.7% 1,400,000 1,374,878 Banco Santander SA 1,400,000 1,374,878 5.29%, due 6/14/29 (b) 540,000 463,308 2.496%, due 6/14/29 (b) 540,000 463,308 2.496%, due 2/13/31 (b) 755,000 620,541 3.419%, due 1/22/026 (b) 283,000 260,522 3.593%, due 7/21/28 (b) 935,000 870,729 3.705%, due 4/24/28 (b) 830,000 778,634 4.25%, due 1/02/226 1,550,000 1,596,808 Series MM 2,135,000 823,984 4.30%, due 1/28/25 (b)(c) 910,000 823,984 BNP Parlias SA (a)(c)(d) 1,825,001	General Motors Co.		
2.70%, due 6/10/31 1,335,00 1,072,782 4.30%, due 4/6/29 940,00 874,174 Nixsan Motor Acceptance Co. LLC (a) 1.125%, due 9/16/24 1,015,00 25,5766 1.85%, due 9/16/26 26,70,00 2,325,890 Volkswagen Group of America Finance LLC 4.60%, due 6/8/29 (a) 645,00 62,3674 7,372,800 7,2782 7,3782	5.60%, due 10/15/32	410,000	401,532
4.30%, due 4/6/29 Nissan Motor Acceptance Co. LLC (a) 1.125%, due 9/16/24 1.125%, due 9/16/26 1.25%, due 1/18/26	General Motors Financial Co., Inc.		
Nisan Motor Acceptance Co. LLC (a) 1.125%, due 9/16/24 1.65%, due 9/16/26 2.670,000 2.325,800 Volkswagen Group of America Finance LLC 4.60%, due 6/8/29 (a) 645,000 623,674 9,472,084 Banks 11.7% Banco Santander SA 5.294%, due 8/18/27 Bank S 1.400,000 7.55,000 2.087%, due 6/14/29 (b) 3.400,000 3.419%, due 6/14/29 (b) 3.419%, due 12/20/28 (b) 3.419%, due 12/20/28 (b) 3.593%, due 7/21/28 (b) 3.705%, due 4/24/28 (b) 4.25%, due 1/28/25 (b)(c) 8arcispie Series Mu 4.30%, due 1/28/25 (b)(c) 8arcispie Series Mu 4.30%, due 1/28/25 (b)(c) 8arcispie Series Mu 4.375% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29 8NO FARSON (5 Year Treasury Constant Maturity Rate + 4.899%), due 3/16/29 8DC SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	2.70%, due 6/10/31	1,335,000	1,072,782
1.125%, due 9/16/24 1.85%, due 9/16/26 1.85%, due 9/16/26 2.670,000 2.325,890 Volkswagen Group of America Finance LLC 4.60%, due 6/8/29 (a) 645,000 623,674 9,472,084 Banks 11.7% Bankc Santander SA 5.294%, due 8/18/27 1,400,000 1,374,878 Bank of America Corp. 2.087%, due 6/14/29 (b) 2.087%, due 6/14/29 (b) 3.419%, due 12/20/28 (b) 3.419%, due 12/20/28 (b) 3.419%, due 12/20/28 (b) 3.593%, due 7/21/28 (b) 3.593%, due 7/21/28 (b) 3.593%, due 7/21/28 (b) 3.705%, due 4/24/28 (b) 4.25%, due 10/22/26 Series MM 4.30%, due 1/28/25 (b)(c) Barclays pic (c)(d) 4.375%, (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 8.00% (5 Year Treasury Constant Maturity Rate + 4.849%), due 8/16/29 BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	4.30%, due 4/6/29	940,000	874,174
1.85%, due 9/16/26 2,670,000 2,325,890 Volkswagen Group of America Finance LLC 645,000 623,674 4.60%, due 6/8/29 (a) 645,000 623,674 Banks 11.7% Banks 11.7% 3,400,000 1,374,878 Bank of America Corp. 1,400,000 1,374,878 2.087%, due 6/14/29 (b) 540,000 463,308 2.496%, due 2/13/31 (b) 55,000 632,541 3.419%, due 12/20/28 (b) 283,000 260,525 3.593%, due 7/21/28 (b) 935,000 870,729 3.705%, due 4/24/28 (b) 830,000 778,634 4.25%, due 10/22/26 1,550,000 1,496,808 Series MM 910,000 823,984 4.300%, due 1/28/25 (b)(c) 910,000 823,984 Barclays plc (c)(d) 2,135,000 1,552,661 8.00% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 2,135,000 1,552,661 8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29 370,000 344,100 BNP Paribas Xa (a)(c)(d) 1,825,000 1,395,630 7,75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 640,000 <td>Nissan Motor Acceptance Co. LLC (a)</td> <td></td> <td></td>	Nissan Motor Acceptance Co. LLC (a)		
Volkswagen Group of America Finance LLC 645,000 623,674 4.60%, due 6/8/29 (a) 645,000 623,674 Banks 11.7% Banco Santander SA 1,400,000 1,374,878 Bank of America Corp. 2.087%, due 6/14/29 (b) 540,000 463,308 2.496%, due 2/13/31 (b) 55,000 632,541 3.419%, due 1/22/028 (b) 283,000 260,552 3.593%, due 7/21/28 (b) 935,000 870,729 3.705%, due 4/24/28 (b) 830,000 778,634 4.25%, due 10/22/26 1,550,000 1,496,808 Series MM 430%, due 1/28/25 (b)(c) 801,000 823,984 Barclays plc (c)(d) 2,135,000 34,000 823,984 Barclays plc (c)(d) 2,135,000 1,552,661 8.00% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 2,135,000 344,100 BNP Parices SA (a)(c)(d) 4.625% (5 Year Treasury Constant Maturity Rate + 3.44%), due 2/25/31 1,825,000 1,395,630 7,75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 640,000 637,056 BPCE SA 5.125%, due 1/18/28 (a)	1.125%, due 9/16/24	1,015,000	955,766
4.60%, due 6/8/29 (a) 645,000 623,674 9,472,084 Banks 11.7% Banco Santander SA 1,400,000 1,374,878 5.294%, due 8/18/27 1,400,000 463,088 2.087%, due 6/14/29 (b) 540,000 463,088 2.496%, due 2/13/31 (b) 540,000 463,081 3.419%, due 1/220/28 (b) 283,000 275,500 632,541 3.419%, due 1/220/28 (b) 935,000 870,729 3.705%, due 4/24/28 (b) 830,000 778,634 4.25%, due 10/22/26 1,550,000 1,496,808 Series MM 430%, due 1/28/25 (b)(c) 910,000 823,984 Barclays pic (c)(f) 910,000 823,984 4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 2,135,000 1,552,661 8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29 370,000 344,100 BNP Paribas SA (a)(c)(d) 1,825,000 1,395,630 4.625% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 640,000 637,056 BFCE SA 5,125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc. <td>1.85%, due 9/16/26</td> <td>2,670,000</td> <td>2,325,890</td>	1.85%, due 9/16/26	2,670,000	2,325,890
9,472,084 Banks 11.7% Banco Santander SA 5.294%, due 8/18/27 1,400,000 1,374,878 Bank of America Corp. 2.087%, due 6/14/29 (b) 540,000 463,308 2.496%, due 2/13/31 (b) 755,000 632,541 3.419%, due 12/20/28 (b) 283,000 260,552 3.593%, due 7/21/28 (b) 383,000 870,729 3.705%, due 4/24/28 (b) 383,000 778,634 4.25%, due 10/22/26 380,000 778,634 4.30%, due 1/28/25 (b)(c) 910,000 823,984 Barclays plc (c)(d) 910,000 344,100 BNP Paribas SA (a)(c)(d) 910,000 344,100 BNP Paribas SA (a)(c)(d) 1,825,000 1,395,630 4.625% (5 Year Treasury Constant Maturity Rate + 3.44%), due 2/25/31 1,825,000 1,395,630 7.75% (6 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 60,000 10,300 60,000 BPCE SA <	Volkswagen Group of America Finance LLC		
Banks 11.7% Banco Santander SA 5.294%, due 8/18/27	4.60%, due 6/8/29 (a)	645,000	623,674
Banco Santander SA 5.294%, due 8/18/27 1,400,000 1,374,878 Bank of America Corp. 2.087%, due 6/14/29 (b) 540,000 463,308 2.496%, due 2/13/31 (b) 755,000 632,541 3.419%, due 12/20/28 (b) 283,000 260,552 3.593%, due 7/21/28 (b) 935,000 870,729 3.705%, due 4/24/28 (b) 830,000 778,634 4.25%, due 10/22/26 1,550,000 1,496,808 Series MM 910,000 823,984 4.30%, due 1/28/25 (b)(c) 910,000 823,984 Barclays plc (c)(d) 2,135,000 1,552,661 8.00% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 2,135,000 34,100 8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29 370,000 344,100 BNP Paribas SA (a)(c)(d) 1,825,000 1,395,630 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 640,000 637,056 BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.			9,472,084
5.294%, due 8/18/27 1,400,000 1,374,878 Bank of America Corp. 2.087%, due 6/14/29 (b) 540,000 463,308 2.496%, due 2/13/31 (b) 755,000 632,541 3.419%, due 12/20/28 (b) 283,000 260,552 3.593%, due 7/21/28 (b) 335,000 870,729 3.705%, due 4/24/28 (b) 830,000 778,634 4.25%, due 10/22/26 1,550,000 1,496,808 Series MM 910,000 823,984 4.30%, due 1/28/25 (b)(c) 910,000 823,984 Barclays plc (c)(d) 4,375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 2,135,000 1,552,661 8.00% (6 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29 370,000 344,100 BNP Paribas SA (a)(c)(d) 4,625% (5 Year Treasury Constant Maturity Rate + 3.4%), due 2/25/31 1,825,000 1,395,630 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 640,000 637,056 BPCE SA 5,125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc. 755,000 742,792	Banks 11.7%		
Bank of America Corp. 2.087%, due 6/14/29 (b) 540,000 463,308 2.496%, due 2/13/31 (b) 755,000 632,541 3.419%, due 12/20/28 (b) 283,000 260,552 3.593%, due 7/21/28 (b) 935,000 870,729 3.705%, due 4/24/28 (b) 830,000 778,634 4.25%, due 10/22/26 1,550,000 1,496,808 Series MM 910,000 823,984 Barclays plc (c)(d) 910,000 823,984 8.00% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 2,135,000 1,552,661 8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29 370,000 344,100 BNP Paribas SA (a)(c)(d) 1,825,000 1,395,630 4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 1,825,000 1,395,630 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 640,000 637,056 BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	Banco Santander SA		
2.087%, due 6/14/29 (b) 540,000 463,308 2.496%, due 2/13/31 (b) 755,000 632,541 3.419%, due 12/20/28 (b) 283,000 260,552 3.593%, due 7/21/28 (b) 935,000 870,729 3.705%, due 4/24/28 (b) 830,000 778,634 4.25%, due 10/22/26 1,550,000 1,496,808 Series MM 910,000 823,984 Barclays plc (c)(d) 910,000 823,984 8.00% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 2,135,000 1,552,661 8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29 370,000 344,100 BNP Paribas SA (a)(c)(d) 4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 1,825,000 1,395,630 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 640,000 637,056 BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	5.294%, due 8/18/27	1,400,000	1,374,878
2.496%, due 2/13/31 (b) 755,000 632,541 3.419%, due 12/20/28 (b) 283,000 260,552 3.593%, due 7/21/28 (b) 935,000 870,729 3.705%, due 4/24/28 (b) 830,000 778,634 4.25%, due 10/22/26 1,550,000 1,496,808 Series MM 4.30%, due 1/28/25 (b)(c) 910,000 823,984 Barclays plc (c)(d) 910,000 823,984 Barclays plc (c)(d) 910,000 823,984 Barclays plc (c)(d) 2,135,000 1,552,661 8.00% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 2,135,000 344,100 BNP Paribas SA (a)(c)(d) 344,100 BNP Paribas SA (a)(c)(d) 1,825,000 1,395,630 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 640,000 637,056 BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	Bank of America Corp.		
3.419%, due 12/20/28 (b) 283,000 260,552 3.593%, due 7/21/28 (b) 935,000 870,729 3.705%, due 4/24/28 (b) 830,000 778,634 4.25%, due 10/22/26 1,550,000 1,496,808 Series MM 4.30%, due 1/28/25 (b)(c) 910,000 823,984 Barclays plc (c)(d) 910,000 823,984 8.00% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 2,135,000 1,552,661 8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29 370,000 344,100 BNP Paribas SA (a)(c)(d) 4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 1,825,000 1,395,630 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 640,000 637,056 BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	2.087%, due 6/14/29 (b)	540,000	463,308
3.593%, due 7/21/28 (b) 935,000 870,729 3.705%, due 4/24/28 (b) 830,000 778,634 4.25%, due 10/22/26 1,550,000 1,496,808 Series MM 4.30%, due 1/28/25 (b)(c) 910,000 823,984 Barclays plc (c)(d) 4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 2,135,000 1,552,661 8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29 370,000 344,100 BNP Paribas SA (a)(c)(d) 4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 1,825,000 1,395,630 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	2.496%, due 2/13/31 (b)	755,000	632,541
3.705%, due 4/24/28 (b) 830,000 778,634 4.25%, due 10/22/26 1,550,000 1,496,808 Series MM 4.30%, due 1/28/25 (b)(c) 910,000 823,984 Barclays plc (c)(d) 910,000 1,552,661 8.00% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/29 370,000 344,100 BNP Paribas SA (a)(c)(d) 37.75% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 640,000 637,056 BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	3.419%, due 12/20/28 (b)	283,000	260,552
4.25%, due 10/22/26 1,550,000 1,496,808 Series MM 4.30%, due 1/28/25 (b)(c) 910,000 823,984 Barclays plc (c)(d) 375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 2,135,000 1,552,661 8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29 370,000 344,100 BNP Paribas SA (a)(c)(d) 4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 1,825,000 1,395,630 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 640,000 637,056 BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	3.593%, due 7/21/28 (b)	935,000	870,729
Series MM 4.30%, due 1/28/25 (b)(c) 910,000 823,984 Barclays plc (c)(d)	3.705%, due 4/24/28 (b)	830,000	778,634
4.30%, due 1/28/25 (b)(c) Barclays plc (c)(d) 4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29 BNP Paribas SA (a)(c)(d) 4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 BPCE SA 5.125%, due 1/18/28 (a) 755,000 823,984 2,135,000 1,552,661 370,000 344,100 800 344,100 346,25% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 360,000 375,000 3742,792 375,000 3742,792 375,000 3742,792	4.25%, due 10/22/26	1,550,000	1,496,808
Barclays plc (c)(d) 4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29 8NP Paribas SA (a)(c)(d) 4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 8PCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	Series MM		
4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28 8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29 8NP Paribas SA (a)(c)(d) 4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 8PCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	4.30%, due 1/28/25 (b)(c)	910,000	823,984
8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29 BNP Paribas SA (a)(c)(d) 4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	Barclays plc (c)(d)		
BNP Paribas SA (a)(c)(d) 4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	4.375% (5 Year Treasury Constant Maturity Rate + 3.41%), due 3/15/28	2,135,000	1,552,661
BNP Paribas SA (a)(c)(d) 4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	8.00% (5 Year Treasury Constant Maturity Rate + 5.431%), due 3/15/29	370,000	344,100
4.625% (5 Year Treasury Constant Maturity Rate + 3.34%), due 2/25/31 1,825,000 1,395,630 7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 640,000 637,056 BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc. 755,000 742,792	BNP Paribas SA (a)(c)(d)		
7.75% (5 Year Treasury Constant Maturity Rate + 4.899%), due 8/16/29 640,000 637,056 BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.		1,825,000	1,395,630
BPCE SA 5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.			
5.125%, due 1/18/28 (a) 755,000 742,792 Citigroup, Inc.	BPCE SA		
Citigroup, Inc.	5.125%, due 1/18/28 (a)	755,000	742,792
	Citigroup, Inc.		
		1,234,000	1,169,017

	Principal Amount	Value
Corporate Bonds		
Banks		
Citigroup, Inc.		
Series Y		
4.15% (5 Year Treasury Constant Maturity Rate + 3.00%), due 11/15/26 (c)(d)	\$ 765,000	\$ 640,687
5.30%, due 5/6/44	994,000	923,563
Citizens Bank NA		
6.064%, due 10/24/25 (b)	860,000	832,672
Credit Agricole SA		
4.75% (5 Year Treasury Constant Maturity Rate + 3.237%), due 3/23/29 (a)(c)(d)	2,030,000	1,657,292
Deutsche Bank AG		
3.035%, due 5/28/32 (b)	890,000	710,452
6.586% (SOFR + 1.219%), due 11/16/27 (d)	1,515,000	1,398,073
First Horizon Bank		
5.75%, due 5/1/30	1,606,000	1,431,940
First Horizon Corp.		
4.00%, due 5/26/25	2,320,000	2,180,553
Goldman Sachs Group, Inc. (The)		
1.948%, due 10/21/27 (b)	1,305,000	1,163,957
1.992%, due 1/27/32 (b)	740,000	582,865
6.75%, due 10/1/37	955,000	1,034,918
HSBC Holdings plc		
3.973%, due 5/22/30 (b)	1,015,000	916,734
Intesa Sanpaolo SpA		
7.00%, due 11/21/25 (a)	435,000	442,120
JPMorgan Chase & Co. (b)		
2.182%, due 6/1/28	1,030,000	916,753
4.005%, due 4/23/29	1,030,000	974,531
Series HH		
4.60%, due 2/1/25 (c)	377,000	356,265
Lloyds Banking Group plc		
4.582%, due 12/10/25	2,643,000	2,547,955
4.976% (1 Year Treasury Constant Maturity Rate + 2.30%), due 8/11/33 (d)	680,000	639,799
Macquarie Group Ltd.		
2.871%, due 1/14/33 (a)(b)	1,770,000	1,404,596
Mizuho Financial Group, Inc.		
3.261% (1 Year Treasury Constant Maturity Rate + 1.25%), due 5/22/30 (d)(e)	610,000	539,003
Morgan Stanley		
2.484%, due 9/16/36 (b)	2,195,000	1,682,691
2.511%, due 10/20/32 (b)	510,000	411,242
3.591%, due 7/22/28 (f)	585,000	544,680
NatWest Group plc	,	,,,,,,
3.073% (1 Year Treasury Constant Maturity Rate + 2.55%), due 5/22/28 (d)	1,985,000	1,789,175
Santander Holdings USA, Inc.	.,550,660	.,. 55,.76
6.499%, due 3/9/29 (b)	630,000	632,752
Societe Generale SA (a)(d)	330,000	002,702
3.337% (1 Year Treasury Constant Maturity Rate + 1.60%), due 1/21/33	55,000	44,795
4.75% (5 Year Treasury Constant Maturity Rate + 3.931%), due 5/26/26 (c)	395,000	332,045
5.375% (5 Year Treasury Constant Maturity Rate + 4.514%), due 11/18/30 (c)	1,515,000	1,208,364
0.07 0 70 To Total Treasury Constant Maturity Hate + 4.014 /0), UUE 11/10/30 (C)	1,515,000	1,200,304

	Principal Amount	Value
Corporate Bonds		
Banks		
UBS Group AG (a)		
3.091%, due 5/14/32 (b)	\$ 1,070,000	\$ 883,867
4.375% (5 Year Treasury Constant Maturity Rate + 3.313%), due 2/10/31 (c)(d)	1,520,000	1,133,996
4.751% (1 Year Treasury Constant Maturity Rate + 1.75%), due 5/12/28 (d)	340,000	325,844
Wells Fargo & Co. (b)		
3.35%, due 3/2/33	700,000	599,280
3.526%, due 3/24/28	1,430,000	1,336,782
5.557%, due 7/25/34	330,000	331,302
Wells Fargo Bank NA		
5.85%, due 2/1/37	335,000	340,495
Westpac Banking Corp.		
3.02% (5 Year Treasury Constant Maturity Rate + 1.53%), due 11/18/36 (d)	2,268,000	1,746,019
		47,180,747
Biotechnology 0.1%		
Amgen, Inc.		
5.75%, due 3/2/63	450,000	452,341
Chemicals 0.7%		
Braskem Netherlands Finance BV		
4.50%, due 1/10/28 (a)	1,135,000	1,042,043
Huntsman International LLC	1,133,000	1,042,043
	1.064.000	1 000 640
4.50%, due 5/1/29	1,964,000	1,823,642
		2,865,685
Commercial Services 0.3%		
Ashtead Capital, Inc.		
4.00%, due 5/1/28 (a)	640,000	594,940
California Institute of Technology		
3.65%, due 9/1/2119	772,000	516,582
		1,111,522
Computers 1.1%		
Dell International LLC		
3.375%, due 12/15/41 (a)	1,145,000	813,892
4.90%, due 10/1/26	1,912,000	1,891,615
5.30%, due 10/1/29	765,000	763,009
8.10%, due 7/15/36	385,000	448,155
NCR Corp.		
5.00%, due 10/1/28 (a)	603,000	545,467
		4,462,138
Diversified Financial Services 2.8%		
AerCap Ireland Capital DAC		
2.45%, due 10/29/26	2,300,000	2,068,358
Aircastle Ltd.	. ,	•
5.25% (5 Year Treasury Constant Maturity Rate + 4.41%), due 6/15/26 (a)(c)(d)	1,070,000	807,850

Page		Principal Amount	Value
All Filancial Inc.	Corporate Bonds		
6 980%, due f17329 (b) \$ 485,000 \$ 1,205.00	Diversified Financial Services		
B.00%, due 11/1/31 1,205,000 1,278,503 1,278,5	Ally Financial, Inc.		
American Duyres Co. \$1,52%, due 72078 (d) \$40,000 \$479,320 \$40,000 \$1,194,903 \$40,000 \$1,194,903 \$40,000 \$1,194,903 \$40,000 \$1,194,903 \$40,000 \$1,194,903 \$40,000 \$1,194,903 \$40,000 \$1,000 \$1,194,903 \$40,000 \$1,0	6.992%, due 6/13/29 (b)	\$ 465,000	\$ 468,445
5.6289, due 7/28/34 (b) 480,000 479,320 Aviation Capital Group LC 1,330,000 1,194,903 1,93%, due 1/16/26 (a) 1,330,000 1,194,903 Avion Holdings Funding Ind. (b) 1,228%, due 2/15/27 1,740,000 1,561,614 Barro S FD Pactual SA 3,25%, due 2/15/27 1,740,000 1,561,614 Barro S FD Pactual SA 3,25%, due 9/82/29 (b) 955,000 869,923 Capital One Financial Corp. 6,372%, due 1/16/27 757,000 497,187 6,372%, due 1/16/27 675,000 497,187 1,376,651 Electric 4.3% Electric 4.3% Electric 5.3% 915,000 877,354 All 7,000 809,000 889,402 All 7,000 809,000 889,402	8.00%, due 11/1/31	1,205,000	1,278,503
Aviation Capital Group LLC 1,194,903 1,194,903 1,194,903 1,194,903 1,294,190 3,30,000 1,194,903 1,294,190 3,200 1,294,190 2,1258, due 2/15/26 1,385,000 1,264,121 2,258, due 2/15/27 1,764,000 1,561,614 2,258, due 2/15/27 365,000 369,923 2,278, due 1/11/26 (a) 365,000 368,923 2,278, due 1/11/26 (a) 365,000 368,923 2,261,100 365,000 368,923 365,000 368,923 365,000 368,923 365,000 368,923 365,000 368,923 365,000 368,923 365,000 368,923 365,000 368,923 365,000 368,923 365,000 368,923	American Express Co.		
1,95%, due 1/30/26 (a) 1,300.00 1,194,903 Auton Holdings Funding Ltd. (a) 1.225%, due 2/15/27 1,256%, due 2/15/27 1,740,00 1,242,129 3,25%, due 2/15/27 1,740,00 1,561,614 3,25%, due 2/15/27 1,740,00 1,561,614 3,25%, due 2/15/27 1,750,00 1,561,614 3,25%, due 2/15/28 1,000 1,176,700 1,561,614 3,25%, due 2/15/28 1,000 1,000 1,000 1,561,614 3,25%, due 2/15/29 (b) 905,000 908,419 1,256,651 1,256,65	5.625%, due 7/28/34 (b)	480,000	479,320
Avoin Moldings Funding Ltd. (a) 2.129%, due 2/21/26 2.129%, due 2/21/26 2.129%, due 2/11/26 (a) 2.25%, due 1/11/26 (a) 2.25%, due 1/11/27 2.25%, due	Aviation Capital Group LLC		
2.125%, due 2/21/26 3.25%, due 2/21/27 3.25%, due 2/15/27 3.25%, due 2/15/27 3.25%, due 1/11/26 (a) 3.25%, due 1/15/27 3.25%, due 1/15/28 3.25%,	1.95%, due 1/30/26 (a)	1,330,000	1,194,903
3.25%, due 2/15/27 tance BTG Pactual XA tance BTG Pactual XA Capital One Financial Corp. 6.312%, due 1/11/26 (p) 6.312%, due 6/6/29 (p) 7.50%, due 1/15/27 5.50%, due 1/15/29 5.50%, due	Avolon Holdings Funding Ltd. (a)		
Banco BF Pactual SA 2.75%, due 1/11/26 (a) 95,000 869,923 6.25%, due 1/11/26 (a) 95,000 908,419 908,000 90	2.125%, due 2/21/26	1,385,000	1,242,129
2.75%, due 1/11/26 (a) 955.00 869.923 Capital One Financial Corp. Capital One Financial Corp. Capital Che Financial Corp. 3.50%, due 1/15/27 575.00 497,167 3.50%, due 1/15/27 575.00 497,167 Til, 376,651 Bectric 4.3% AEP Texas, Inc. 4.70%, due 5/15/32 915.00 877,354 Alabama Power Co. 3.00%, due 3/15/52 15,950 183,462 Alabama Power Co. 2.20%, due 1/21/5/31 1,500,00 175,767 Capital Cheman State Corp. 3.55%, due 3/15/52 190,00 180,00 1778,767 Capital Cheman State Corp. 3.125%, due 1/21/5/31 1,500,00 1778,767 Capital Cheman State Corp. 5.125%, due 3/15/52 (a) 495,00 562,177 Duke Energy Progress LLC 5.35%, due 3/15/53 500,00 562,177 Calison International Service Co. 3.616%, due 8/1/27 (a) 990,00 895,487 Edison International Service B So.00% (5 Year Treasury Constant Maturity Rate + 3,901%), due 12/15/26 (c)(d) 2,185,00 186,00		1,740,000	1,561,614
Capital One Financial Corp. 905,009 908,419 6.312%, due 6/8/29 (p) 905,009 908,419 noMeliar Finance Corp. 575,000 497,187 3.50%, due 1/15/27 575,000 497,187 AEP Texas, linc. 470%, due 5/15/32 915,000 877,354 Alabama Power Co. 3.00%, due 3/15/52 1,325,000 893,462 Aircona Public Service Co. 22.0%, due 1/15/53 1,500,000 1,178,797 3.35%, due 5/15/50 1,320,000 902,584 Calpine Corp. 1,225,000 448,885 Dible Energy Carolinas LLC 5.35%, due 1/15/53 560,000 562,177 Dible Energy Progress LLC 5.35%, due 3/15/58 70,000 720,823 Diducesne Light Holdings, Inc. 3.616%, due 8/17/57 (a) 990,000 895,487 Elsenie B 5.00% (b; Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 2,185,000 1,887,777 National Fund Utilities Cooperative Finance Corp. 880,000 866,352 Sol%, due 1/15/53 75,000 75,876 Northerm States Power Co. 5.10%, due 1/1	Banco BTG Pactual SA		
6.312%, due 6/8/29 (b) 905,009 908,419 006418 Finance Corp. 3.50%, due 1/15/27 675,000 497,187 1376,651 13,376		955,000	869,923
OneMain Finance Corp. 497,187 3.50%, due 1/15/27 \$75,000 497,187 1,376,651 11,376,651 Beteric 4.3% AEP Texas, Inc. 4.70%, due 6/15/32 915,000 877,354 Alabama Power Co. 3.00%, due 3/15/52 1,325,000 883,462 Artorna Public Service Co. 1,325,000 1,178,797 3.35%, due 5/15/50 1,300,000 1,178,797 3.125%, due 1/15/28 (e) 495,000 448,885 Duke Energy Carolinas LLC 5.35%, due 1/15/53 70,000 562,177 Use Energy Progress LLC 5.35%, due 1/15/53 720,000 720,823 Duyesse Light Holdings, Inc. 3.616%, due 8/1/27 (e) 990,000 895,487 Elson International 3.616%, due 8/1/27 (e) 2,185,000 1,887,777 National Pural Utilities Cooperative Finance Corp. 5.60%, due 1/15/33 830,000 866,352 Northern States Power Co. 5.10%, due 1/15/39 830,000 866,352 Series R 2.26%, due 1/15/53 75,000 75,7876 Onlo Power Co. 5.6			
3.5%, due 1/15/27 497,187 Electric 4.3% 4.7%, due 5/15/32 877,354 AEP Texas, linc. 915,000 887,354 4.70%, due 5/15/32 1,325,000 883,462 Albabama Power Co. 1,325,000 883,462 Albabama Power Co. 1,500,000 1,178,797 2.20%, due 12/15/31 1,500,000 1,178,797 3.35%, due 5/15/50 1,300,000 448,855 Calpine Corp. 5.12%, due 3/15/28 (e) 495,000 488,855 Uske Energy Progress LLC 5.35%, due 3/15/53 700,000 562,177 Duluse Energy Progress LLC 5.35%, due 3/15/53 700,000 895,487 Edison International 900,000 895,487 Edison International 2,185,000 4,887,777 Science B 5.00%, (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 2,185,000 1,887,777 Nothernal States Power Co. 5.00%, due 5/15/53 830,000 866,352 Nothernal States Power Co. 5.00%, due 5/15/53 775,000 75,786 5.00%, due 5/15/53 600,000 </td <td></td> <td>905,000</td> <td>908,419</td>		905,000	908,419
Section 4.3% AFP Texas, Inc.			
Electric 4.3% AEP Texas, Inc. 4.70%, due 5/15/32 915,000 877,354 Alabama Power Co. 3.00%, due 3/15/52 1,325,000 833,462 Arizona Public Service Co. 2.20%, due 12/15/31 1,500,000 1,178,797 3.35%, due 5/15/50 1,320,000 902,584 Calpine Corp. 5.125%, due 3/15/28 (a) 495,000 448,885 Duke Energy Carolinas LLC 5.35%, due 1/15/53 560,000 562,177 Duke Energy Progress LLC 5.35%, due 3/15/38 720,000 720,823 Duquesne Light Holdings, Inc. 3.616%, due 8/1/27 (a) 990,000 895,487 Edison International Series B Series B Solo% (6 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 2,185,000 1,887,777 National Rural Utilities Cooperative Finance Corp. 5.50%, due 1/15/33 830,000 866,352 Northern States Power Co. 5.10%, due 5/15/53 775,000 757,876 Ohio Power Co. Series R 2.90%, due 1/15/15 85,000 311,187 Practif Cas and Electric Co. 3.50%, due 1/1/51 2,235,000 1,447,565 Public Service Co. of Oklahoma	3.50%, due 1/15/27	575,000	497,187
AEP Texas, Inc. 4,70%, due 5/15/32 Alabama Power Co. 3,00%, due 3/15/52 Arizona Public Service Co. 2,20%, due 1/2/5/31 3,35%, due 5/15/50 1,320,000 1,178,797 3,35%, due 5/15/28 (a) 1,320,000 1,178,797 3,35%, due 5/15/28 (a) 1,320,000 1,320,000 1,178,797 3,35%, due 5/15/28 (a) 1,320,000 1,320,000 1,178,797 3,35%, due 3/15/28 (a) 1,320,000 1,320,000 1,48,885 Duke Energy Carolinas LLC 5,35%, due 1/15/33 560,000 562,177 Duke Energy Progress LLC 5,35%, due 3/15/53 104,000 105,00			11,376,651
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4,70%, due 5/15/32 915,000 877,354 Alabama Power Co. 3.00%, due 3/15/52 1,325,000 893,462 Arizona Public Service Co. 2.20%, due 12/15/31 1,500,000 1,178,797 3.35%, due 5/15/50 1,320,000 902,584 Calpine Corp. 5.12%, due 3/15/28 (a) 495,000 448,885 Duke Energy Carolinas LLC 5.35%, due 3/15/28 (a) 495,000 562,177 Duke Energy Progress LLC 5.35%, due 3/15/53 702,000 720,823 Duquesne Light Holdings, inc. 3.616%, due 8/1/27 (a) 990,000 895,487 Edison International Series B 5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 2,185,000 1,887,777 National Rural Utilities Cooperative Finance Corp. 5.80%, due 1/15/33 No. 380,000 866,352 Northern States Power Co. 5.10%, due 5/15/33 775,000 757,876 Ohio Power Co. 5.10%, due 5/15/53 775,000 381,187 Prolific Gas and Electric Co. 3.90%, due 10/1/51 855,000 1,447,565 Public Service Co. of Oklahoma			
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3.00%, due 3/15/52 1,325,000 893,462 Arizona Public Service Co. 2.20%, due 12/15/31 1,500,000 1,178,797 3.35%, due 5/15/50 1,320,000 902,584 Calpine Corp. 5.125%, due 3/15/28 (a) 495,000 448,885 Duke Energy Carolinas LLC 5.35%, due 1/15/53 560,000 562,177 Duke Energy Progress LLC 5.35%, due 3/15/39 570,000 720,823 Duquesne Light Holdings, Inc. 3.616%, due 3/127 (a) 990,000 895,487 Edison International Series B 5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 2,185,000 1,887,777 National Rural Utilities Cooperative Finance Corp. 5.80%, due 1/15/33 830,000 866,352 Northern States Power Co. 5.10%, due 5/15/53 775,000 757,876 Ohio Power Co. Series R 2.90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,447,565		310,000	077,004
Arizona Public Service Co. 2.20%, due 12/15/31 1,500,000 1,178,797 3.35%, due 5/15/50 1,320,000 902,584 Calpine Corp. 5.125%, due 3/15/28 (a) 495,000 448,885 Duke Energy Carolinas LLC 5.35%, due 1/15/53 560,000 562,177 Duke Energy Progress LLC 5.35%, due 3/15/53 720,000 720,823 Duquesne Light Holdings, Inc. 3.616%, due 8/1/27 (a) 990,000 895,487 Edison International Series B 5.00% (6 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 2,185,000 1,887,777 National Rural Utilities Cooperative Finance Corp. 5.80%, due 1/15/33 830,000 866,352 Northern States Power Co. 5.10%, due 5/15/53 775,000 757,876 Ohio Power Co. Series R 2.90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,447,565		1.325.000	893 462
2.20%, due 12/15/31 1,500,000 1,178,797 3.35%, due 5/15/50 1,320,000 902,584 Calpine Corp. 495,000 448,885 5.125%, due 3/15/28 (a) 495,000 448,885 Duke Energy Carolinas LLC 5.35%, due 1/15/53 560,000 562,177 Duke Energy Progress LLC 720,000 720,823 5.35%, due 3/15/53 720,000 720,823 Duquesne Light Holdings, Inc. 990,000 895,487 Edison International 990,000 895,487 Edison International 2,185,000 1,887,777 National Rural Utilities Cooperative Finance Corp. 80,000 866,352 5.80%, due 1/15/33 830,000 866,352 Northern States Power Co. 775,000 757,876 5.10%, due 5/15/53 775,000 757,876 Ohio Power Co. 5.00%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 3,50%, due 8/1/50 2,235,000 1,447,565 Public Service Co. of Oklahoma 1,447,565 1,447,565		1,020,000	000, 102
3.35%, due 5/15/50 Calpine Corp. 5.125%, due 3/15/28 (a) 5.125%, due 3/15/28 (a) 5.125%, due 3/15/28 (a) 5.125%, due 3/15/38 Calpine Energy Carolinas LLC 5.35%, due 1/15/53 Calpine Energy Progress LLC 5.35%, due 1/15/53 Calpine Energy Progress LLC 5.35%, due 3/15/35 Calpine Energy Progress LLC 5.36%, due 6/1/27 (a) 5.30%, (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 5.30%, (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 5.30%, due 1/15/33 Calpine Energy Progress LLC 5.30%, due 1/15/33 Calpine Energy Progress LLC 5.30%, due 6/15/53 Calpine Energy Progress LLC 5.30%, due 5/15/53 Calpine Energy Progress LLC 5.30%, due 6/15/53 Calpine Energy Progress LLC 5.30%, due 6/15/51 Calpine Energy Progress LLC 5.30%, due 6/1/50 Calpine Energy Progress LLC 5.30%, due 6/1/50 Calpine Energy Progress LLC 5.30%, due 6/1/50 Calpine Energy Progress LLC Calpine Energy Progres LLC Calpine Energy Progres LLC Calpine Energy Progres LLC Calpine Energy Progres LLC Calpine Energy Progress LLC Calpine Energy Progres Calpine Energy Progres Calpine Calpine Energy Progres Calpine Calpin		1.500.000	1.178.797
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5.35%, due 1/15/53 560,000 562,177 Duke Energy Progress LLC 720,000 720,823 5.35%, due 3/15/53 720,000 720,823 Duquesne Light Holdings, Inc. 990,000 895,487 Edison International 567 Series B 1,887,777 Series B 5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 2,185,000 1,887,777 National Rural Utilities Cooperative Finance Corp. 830,000 866,352 Northern States Power Co. 757,876 757,876 5.10%, due 5/15/53 775,000 757,876 Ohio Power Co. Series R 2,90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,447,565 Public Service Co. of Oklahoma 2,235,000 1,447,565			,,,,,,
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5.35%, due 3/15/53 720,000 720,823 Duquesne Light Holdings, Inc. 990,000 895,487 Edison International 56768 B 2,185,000 1,887,777 National Rural Utilities Cooperative Finance Corp. 830,000 866,352 Northern States Power Co. 31,000 757,876 5.10%, due 5/15/53 775,000 757,876 Ohio Power Co. 5eries R 2,90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,447,565 Public Service Co. of Oklahoma 1,447,565			,
Duquesne Light Holdings, Inc. 3.616%, due 8/1/27 (a) 990,000 895,487 Edison International Series B 5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 2,185,000 1,887,777 National Rural Utilities Cooperative Finance Corp. 830,000 866,352 Northern States Power Co. 775,000 757,876 5.10%, due 5/15/53 775,000 757,876 Ohio Power Co. Series R 2.90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,447,565 Public Service Co. of Oklahoma 1,447,565		720,000	720,823
Edison International Series B 5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 2,185,000 1,887,777 National Rural Utilities Cooperative Finance Corp. 830,000 866,352 Northern States Power Co. 775,000 757,876 5.10%, due 5/15/53 775,000 757,876 Ohio Power Co. Series R 2.90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,447,565 Public Service Co. of Oklahoma 1,447,565	Duquesne Light Holdings, Inc.		
Series B 5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 2,185,000 1,887,777 National Rural Utilities Cooperative Finance Corp. 5.80%, due 1/15/33 830,000 866,352 Northern States Power Co. 5.10%, due 5/15/53 775,000 757,876 Ohio Power Co. Series R 2.90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,447,565 Public Service Co. of Oklahoma	3.616%, due 8/1/27 (a)	990,000	895,487
5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d) 2,185,000 1,887,777 National Rural Utilities Cooperative Finance Corp. 5.80%, due 1/15/33 830,000 866,352 Northern States Power Co. 5.10%, due 5/15/53 775,000 757,876 Ohio Power Co. Series R 2.90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 3.50%, due 8/1/50 Public Service Co. of Oklahoma	Edison International		
National Rural Utilities Cooperative Finance Corp. 830,000 866,352 5.80%, due 1/15/33 830,000 866,352 Northern States Power Co. 775,000 757,876 Ohio Power Co. 5eries R 2.90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,447,565 Public Service Co. of Oklahoma 1,447,565	Series B		
5.80%, due 1/15/33 830,000 866,352 Northern States Power Co. 775,000 757,876 5.10%, due 5/15/53 775,000 757,876 Ohio Power Co. Series R \$85,000 381,187 2.90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 2,235,000 1,447,565 Public Service Co. of Oklahoma 2,235,000 1,447,565	5.00% (5 Year Treasury Constant Maturity Rate + 3.901%), due 12/15/26 (c)(d)	2,185,000	1,887,777
Northern States Power Co. 5.10%, due 5/15/53 775,000 757,876 Ohio Power Co. Series R 2.90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,447,565 Public Service Co. of Oklahoma	National Rural Utilities Cooperative Finance Corp.		
5.10%, due 5/15/53 775,000 757,876 Ohio Power Co. Series R 2.90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,447,565 Public Service Co. of Oklahoma Public Service Co. of Oklahoma	5.80%, due 1/15/33	830,000	866,352
Ohio Power Co. Series R 2.90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 2,235,000 1,447,565 Public Service Co. of Oklahoma 2,235,000 1	Northern States Power Co.		
Series R 2.90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,447,565 Public Service Co. of Oklahoma 2,235,000 1,447,565	5.10%, due 5/15/53	775,000	757,876
2.90%, due 10/1/51 585,000 381,187 Pacific Gas and Electric Co. 2,235,000 1,447,565 Public Service Co. of Oklahoma 2,235,000 1,447,565	Ohio Power Co.		
Pacific Gas and Electric Co. 3.50%, due 8/1/50 2,235,000 1,447,565 Public Service Co. of Oklahoma 1,447,565			
3.50%, due 8/1/50 2,235,000 1,447,565 Public Service Co. of Oklahoma	2.90%, due 10/1/51	585,000	381,187
Public Service Co. of Oklahoma	Pacific Gas and Electric Co.		
		2,235,000	1,447,565
5.25%, due 1/15/33 340,000 338,207	Public Service Co. of Oklahoma		
	5.25%, due 1/15/33	340,000	338,207

	Principal Amount	Value
Corporate Bonds		
Electric		
San Diego Gas & Electric Co.		
5.35%, due 4/1/53	\$ 580,000	\$ 576,522
Sempra		
5.50%, due 8/1/33	940,000	939,778
Southern California Edison Co.		
4.00%, due 4/1/47	1,235,000	990,233
5.70%, due 3/1/53	685,000	685,617
Southwestern Electric Power Co.		
3.25%, due 11/1/51	1,060,000	706,471
Virginia Electric and Power Co.		
5.45%, due 4/1/53	415,000	417,260
Xcel Energy, Inc.		
5.45%, due 8/15/33	935,000	933,757
		17,408,171
Entertainment 0.2%		
Warnermedia Holdings, Inc.		
4.279%, due 3/15/32	810,000	718,425
Food 0.9%		
JBS USA LUX SA		
5.75%, due 4/1/33 (a)	1,395,000	1,340,620
MARB BondCo plc		
3.95%, due 1/29/31 (a)	1,240,000	918,344
Smithfield Foods, Inc. (a)		
4.25%, due 2/1/27	965,000	896,541
5.20%, due 4/1/29	580,000	536,776
		3,692,281
Gas 0.6%		
National Fuel Gas Co.		
2.95%, due 3/1/31	1,820,000	1,483,898
Piedmont Natural Gas Co., Inc.		
5.05%, due 5/15/52	835,000	751,159
		2,235,057
Insurance 0.6%		
Liberty Mutual Group, Inc.		
3.951%, due 10/15/50 (a)	1,610,000	1,183,851
Nippon Life Insurance Co.	1,010,000	1,100,001
3.40% (5 Year Treasury Constant Maturity Rate + 2.612%), due 1/23/50 (a)(d)(e)	290,000	254,044
Willis North America, Inc.	200,000	204,044
2.95%, due 9/15/29	925,000	803,826
2.33 %, 446 3/13/23	323,000	2,241,721
Internet 0.2%		
Expedia Group, Inc.		
3.25%, due 2/15/30	795,000	699,331

	Principal Amount	Value
Corporate Bonds		
Media 0.4%		
CCO Holdings LLC		
4.75%, due 3/1/30 (a)	\$ 495,000	\$ 429,050
DISH DBS Corp.		
5.75%, due 12/1/28 (a)	885,000	681,024
Grupo Televisa SAB		
5.25%, due 5/24/49	370,000	329,804
		1,439,878
Miscellaneous—Manufacturing 0.3%		
Textron Financial Corp.		
7.056% (3 Month LIBOR + 1.735%), due 2/15/42 (a)(d)	1,685,000	1,263,750
Oil & Gas 0.3%		
Gazprom PJSC Via Gaz Capital SA		
4.95%, due 2/6/28 (a)(g)	1,521,000	1,095,120
Packaging & Containers 0.1%		
Owens-Brockway Glass Container, Inc.		
6.625%, due 5/13/27 (a)	571,000	567,760
Pharmaceuticals 0.4%		
Teva Pharmaceutical Finance Netherlands III BV		
3.15%, due 10/1/26	1,653,000	1,495,413
Pipelines 3.1%		
Cheniere Corpus Christi Holdings LLC		
2.742%, due 12/31/39	1,385,000	1,084,741
DT Midstream, Inc.		
4.30%, due 4/15/32 (a)	1,125,000	989,058
Enbridge, Inc.		
5.70%, due 3/8/33	915,000	927,552
Energy Transfer LP		
5.35%, due 5/15/45	940,000	819,367
EnLink Midstream LLC		
5.625%, due 1/15/28 (a)	475,000	464,364
Enterprise Products Operating LLC		
3.95%, due 1/31/60	715,000	545,621
4.20%, due 1/31/50	380,000	314,202
Flex Intermediate Holdco LLC		
3.363%, due 6/30/31 (a)	2,120,000	1,691,630
Hess Midstream Operations LP (a)		
4.25%, due 2/15/30	565,000	495,787
5.50%, due 10/15/30	440,000	413,600
5.625%, due 2/15/26	726,000	715,110
MPLX LP		
5.65%, due 3/1/53	460,000	430,953

Profess Sabine Pass Injuration ILC Saf75%, due 6/30/26 \$1,160,000 \$1,167,368 large Resources Corp.		Principal Amount	Value
Sabine Pais Liquefaction LC	Corporate Bonds		
\$ 1,16,000 \$ 1,167,606 fraga Resources Corp. 4.20%, due 2/17/3	Pipelines		
Targe Resources COPD	Sabine Pass Liquefaction LLC		
### ### ### ### ### ### ### ### ### ##	5.875%, due 6/30/26	\$ 1,160,000	\$ 1,167,958
	Targa Resources Corp.		
5.50%, due 2/150 (th) 1,240,000 1,051,618 Millams Coxs, Inc. (The) 1,095,000 761,766 3.50%, due 10/15/51 1,095,000 761,766 Real Estate Investment Trusts 0.5% 415,000 395,393 Webarditis Real Estate Equilleus, Inc. 3,275%, due 415,000 395,393 3,275%, due 8/15/31 1,490,000 1,150,416 on Mountain, Inc. (a) 1,490,000 1,150,416 4,875%, due 9/15/29 185,000 271,200 4,875%, due 9/15/29 185,000 771,631 Verbreiting, Inc. 4,75%, due 6/1/30 20,000 771,631 Vordstrom, Inc. 4,25%, due 6/1/31 885,000 697,911 1,469,542 300,000 771,631 Vordstrom, Inc. 4,25%, due 6/1/31 885,000 697,911 5,10%, due 7/15/29 5,00%, due 8/1/31 885,000 697,911 1,469,542 5,00%, due 8/1/31 885,000 697,911 1,469,542 5,00%, due 8/1/32 5,00%, due 8/1/32 5,00%, due 8/1/32 1,50%, due 8/1/31 885,000 697,911 4,00%, due 8/1/32 5,00%, due 8/1/32 1,60		640,000	571,614
Milliams Cos., inc., (The)			
3.50%, due 10/15/51 1,095,000 761,765 12444,941 Real Estate Investment Trusts 0.5% Newandria Real Estate Equities, Inc. 3.375%, due 8/15/31 1,500 359,391 1,150,416 Transportation Access of the State Equities, Inc. 3.375%, due 8/15/31 1,490,000 1,150,416 4.875%, due 8/15/31 1,490,000 1,150,416 4.875%, due 9/15/29 185,000 715/29 4.875%, due 9/15/29 300,000 271,200 4.875%, due 9/15/29 300,000 271,200 4.875%, due 9/15/30 820,000 771,831 Nordstron, Inc. 4.75%, due 8/1/31 885,000 969,391 4.469,342 Software 0.1% Fledelity National Information Services, Inc. 5.10%, due 7/15/32 505,000 715/29 (3) 1,469,342 Flederommunications 1.0% National Information Services, Inc. 5.10%, due 7/15/29 (3) 1,400,000 938,423 Flederommunications 1.0% National Information Services, Inc. 5.10%, due 7/15/29 (3) 1,400,000 938,423 Flederommunications 1.0% National Information Services (3) 1,642,813 1,624,557 Hobbile USA, Inc. 2.625%, due 2/15/29 4,000 2,915/29 Transportation 0.2% Output Device Services (3) 1,642,813 1,624,557 Transportation 0.2%		1,240,000	1,051,619
Real Estate Investment Trusts 0.5%			
Real Estate Investment Trusts 0.5% Alexandria Real Estate Equilies, Inc. 3.375%, due 8/15/31 415,000 359,391 milation Homes Operating Partnership LP 2.00%, due 8/15/31 1,490,000 1,150,416 700 Mountain, Inc. (a) 4.875%, due 9/15/29 185,000 166,874 5.25%, due 9/15/29 185,000 1947,881 Retail 0.4% AutoNation, Inc. 4.25%, due 6/1/30 820,000 771,631 885,000 697,911 1,469,542 Software 0.1% 1048 (1947) 1048 (1947) 1058 (1948) 1058 (1948)	3.50%, due 10/15/51	1,095,000	761,765
Alexandria Real Estate Equities, Inc. 3.375%, due 8/15/31 415,000 359,391 1,490,000 1,150,416 1,490,000 1,150,416 1,490,000 1,150,416 1,490,000 1,150,416 1,490,000 1,150,416 1,490,000 2,71,200 1,875%, due 9/15/29 185,000 2,71,200 1,947,881 1,845,891 1,845,891 1,847,891			12,444,941
3.375%, due 8/15/31 415,000 359,391 rivitation Homes Operating Partnership LP 2.00%, due 8/15/31 1,490,000 1,150,416 ron Mountain, lnc. (a) 4.875%, due 9/15/29 185,000 271,200 4.875%, due 9/15/29 300,000 271,200 5.25%, due 7/15/30 300,000 271,200 8.425%, due 7/15/30 820,000 771,631 8.425%, due 6/1/30 820,000 771,631 8.425%, due 8/1/31 885,000 697,911 8.425%, due 8/1/31 885,000 697,911 8.425%, due 8/1/31 885,000 500,752 8.50fware 0.1% 8.646% 4.75%, due 7/15/32 505,000 500,752 8.646% 4.046% 715/32 505,000 500,752 8.646% 4.046 715/29 60 1,340,000 938,423 8.743T, inc. 8.385%, due 6/1/60 (e) 1,262,000 881,176 5.40%, due 2/15/34 400,000 393,520 8.7474	Real Estate Investment Trusts 0.5%		
3.375%, due 8/15/31 415,000 359,391 rivitation Homes Operating Partnership LP 2.00%, due 8/15/31 1,490,000 1,150,416 ron Mountain, lnc. (a) 4.875%, due 9/15/29 185,000 271,200 4.875%, due 9/15/29 300,000 271,200 5.25%, due 7/15/30 300,000 271,200 8.425%, due 7/15/30 820,000 771,631 8.425%, due 6/1/30 820,000 771,631 8.425%, due 8/1/31 885,000 697,911 8.425%, due 8/1/31 885,000 697,911 8.425%, due 8/1/31 885,000 500,752 8.50fware 0.1% 8.646% 4.75%, due 7/15/32 505,000 500,752 8.646% 4.046% 715/32 505,000 500,752 8.646% 4.046 715/29 60 1,340,000 938,423 8.743T, inc. 8.385%, due 6/1/60 (e) 1,262,000 881,176 5.40%, due 2/15/34 400,000 393,520 8.7474	Alexandria Real Estate Equities, Inc.		
Invitation Homes Operating Partnership LP 2.0%, due 8/15/31 1,490,000 1,150,418 70 not motunatin, inc. (a) 4.875%, due 9/15/29 185,000 271,200 5.25%, due 7/15/30 300,000 271,200 1.947,881 Retail 0.4% AutoNation, inc. 4.75%, due 6/1/30 820,000 771,631 Notistron, inc. 4.25%, due 8/1/31 885,000 697,911 1.469,542 Software 0.1% Fidelity National Information Services, inc. 5.10%, due 7/15/32 505,000 500,752 Filecommunications 1.0% Alticle France SA 5.125%, due 7/15/29 (a) 1,340,000 938,223 XXXXI, inc. 4.736%, due 2/15/29 (a) 1,642,813 1,624,557 5.40%, due 2/15/24 400,000 393,520 Software 0.1K 4.736%, due 2/15/24 400,000 393,520 Filecommunications Services (a) 1,642,813 1,624,557 Filecommunication Services (a) 1,642,813		415,000	359,391
2.00%, due 8/15/31 1,490,000 1,150,416 rom Mountain, Inc. (a) 4.875%, due 9/15/29 185,000 166,874 5.25%, due 7/15/30 271,200 1,947,881 Retail 0.4% AutoNation, Inc. 4.75%, due 6/1/30 820,000 771,631 Avordstrom, Inc. 4.25%, due 8/1/31 885,000 697,911 1,469,542 Software 0.1% Fidelity National Information Services, Inc. 5.10%, due 7/15/32 505,000 500,752 Felecommunications 1.0% Altice France SA 5.125%, due 6/1/60 (e) 1,340,000 938,423 ATAT, Inc. 3.85%, due 6/1/60 (e) 1,262,000 881,176 3.85%, due 6/1/60 (e) 1,262,000 881,176 5.40%, due 2/15/34 400,000 393,520 Felecommunications 1.0% ATAT, Inc. 3.85%, due 6/1/60 (e) 1,262,000 881,176 AutoNoil U.SA, Inc. 4.738%, due 8/20/25 (a) 1,642,813 1,624,557 Felectrum Co. LLC 4.738%, due 8/20/25 (a) 1,642,813 1,624,557 Felectrum Co. LLC 4.738%, due 8/20/25 (a) 450,000 391,544 Aprint Spectrum Co. LLC 4.738%, due 8/20/25 (a) 450,000 391,544 Aprint Spectrum Co. LLC 4.738%, due 8/20/25 (a) 450,000 391,544 Aprint Spectrum Co. LLC 4.738%, due 8/20/25 (a) 450,000 391,544 Aprint Spectrum Co. LLC 4.738%, due 8/20/25 (a) 450,000 391,544 Aprint Spectrum Co. LLC 4.738%, due 8/20/25 (a) 450,000 391,544 Aprint Spectrum Co. LLC Aprint Spect			
4.875%, due 9/15/29 5.25%, due 7/15/30 6.874 5.25%, due 7/15/30 6.874 5.25%, due 7/15/30 6.874 6.884 6.884 6.884 6.884 6.885 6.895 6.995 6		1,490,000	1,150,416
5.25%, due 7/15/30 300,000 271,200 1,947,881 Retail 0.4% AutoNation, Inc. 820,000 771,631 4.25%, due 6/1/30 820,000 697,911 1,469,542 1,469,542 Software 0.1% Fidelity National Information Services, Inc. 510%, due 7/15/32 505,000 500,752 Relecommunications 1.0% Attice France SA 1,340,000 938,423 3.15,10%, due 7/15/29 (a) 1,340,000 938,423 3.85%, due 7/15/29 (a) 1,262,000 811,176 5.40%, due 2/15/34 400,000 393,520 5print Spectrum Co. LLC 400,000 393,520 4.738%, due 3/20/25 (a) 1,642,813 1,624,557 Frenkolie USA, Inc. 2.625%, due 2/15/29 450,000 391,544 4ucus Colspan="2">Gransportation 0.2% Gurington Northern Santa Fe LLC 4,229,200	Iron Mountain, Inc. (a)		
1,947,881 1,469,542 1,46	4.875%, due 9/15/29	185,000	166,874
Retail 0.4% AutoNation, Inc. 4.75%, due 6/1/30 820,000 771,631 Ar75%, due 6/1/31 855,000 697,911 1.469,542 Software 0.1% Fidelity National Information Services, Inc. 5.10%, due 7/15/32 505,000 500,752 Fielecommunications 1.0% Altice France SA 5.125%, due 7/15/29 (a) 1,340,000 938,423 AT8T, Inc. 3.85%, due 6/1/60 (e) 1,262,000 881,176 5.40%, due 2/15/34 400,000 393,520 Sprint Spectrum Co. LLC 4.738%, due 3/20/25 (a) 1,642,813 1,624,557 F-Mobile USA, Inc. 2.625%, due 2/15/29 450,000 391,544 4.229,220 Transportation 0.2% Burlington Northern Santa Fe LLC	5.25%, due 7/15/30	300,000	271,200
AutoNation, Inc. 4.75%, due 6/1/30 820,000 771,631 AutoNation, Inc. 4.25%, due 8/1/31 885,000 697,911 1.469,542 Software 0.1% Fidelity National Information Services, Inc. 5.10%, due 7/15/32 505,000 500,752 Software 0.1% Fideloty National Information Services, Inc. 5.10%, due 7/15/32 505,000 500,752 Software 0.1% Fideloty National Information Services, Inc. 5.10%, due 7/15/32 505,000 500,752 Software 0.1% Fideloty National Information Services, Inc. 5.10%, due 7/15/32 505,000 500,752 Software 0.1% Fideloty National Information Services, Inc. 5.10%, due 7/15/32 505,000 500,752 Software 0.1% Fideloty National Information Services, Inc. 5.10%, due 7/15/32 505,000 500,752 Software 0.1% Software 0.1			1,947,881
AutoNation, Inc. 4.75%, due 6/1/30 820,000 771,631 ActoNordstrom, Inc. 4.25%, due 8/1/31 885,000 697,911 1,469,542 Software 0.1% Fidelity National Information Services, Inc. 5.10%, due 7/15/32 505,000 500,752 Felecommunications 1.0% Altice France SA 5.125%, due 7/15/29 (a) 1,340,000 938,423 ARTSI, Inc. 3.85%, due 6/1/60 (e) 1,262,000 881,176 5.40%, due 2/15/34 400,000 393,520 Spectrum Co. LLC 4.738%, due 3/20/25 (a) 1,642,813 1,624,557 F-Mobile USA, Inc. 2.625%, due 2/15/29 450,000 391,544 4.229,220 Fransportation 0.2% Burlington Northern Santa Fe LLC	Ratail O 4%		
4.75%, due 6/1/30 Nordstrom, Inc. 4.25%, due 8/1/31 885,000 697,911 1.469,542 Software 0.1% Fidelity National Information Services, Inc. 5.10%, due 7/15/32 505,000 500,752 Software 0.1% Fidelity National Information Services, Inc. 5.10%, due 7/15/32 505,000 500,752 Software 0.1% Fideloty National Information Services, Inc. 5.10%, due 7/15/32 505,000 500,752 Software 0.1% Fideloty National Information Services, Inc. 5.10%, due 7/15/32 505,000 500,752 Software 0.1% Fideloty National Information Services, Inc. 5.10%, due 7/15/32 1,340,000 938,423 ATRST, Inc. 3.85%, due 6/1/60 (e) 1,262,000 393,520 Software 0.1% 400,000 393			
Nordstrom, Inc. 4.25%, due 8/1/31 885,000 697,911 1,469,542 885,000 697,911 1,469,542 885,000 697,911 1,469,542 885,000 885,000 897,912 885,000 885,000 500,752 885,000 7,125,000 7,125,000 885,000 7,125,000 885,000		820 000	771 631
4.25%, due 8/1/31 885,000 697,911 1,469,542		020,000	771,001
1,469,542 1,469,542 1,469,542 1,469,542 1,469,542 1,469,542 1,469,542 1,469,542 1,469,542 1,469,542 1,469,542 1,469,542 1,469,542 1,469,542 1,469,642 1,469,642 1,469,642 1,469,642 1,469,642 1,469,642 1,469,642 1,469,642 1,469,642 1,469,642 1,469,642 1,469,642 1,469,642 1,469,642 1,469,642 1,469,642 1,469,642 1,66		885.000	697.911
Software 0.1% Fidelity National Information Services, Inc.			
Felecommunications 1.0% Altice France SA 5.125%, due 7/15/29 (a) 1,340,000 938,423 AT&I, Inc. 3.85%, due 6/1/60 (e) 1,262,000 881,176 5.40%, due 2/15/34 400,000 393,520 Sprint Spectrum Co. LLC 4.738%, due 3/20/25 (a) 1,642,813 1,624,557 F-Mobile USA, Inc. 2.625%, due 2/15/29 450,000 391,544 4,229,220 Transportation 0.2% Burlington Northern Santa Fe LLC			1,400,042
Solution			
Telecommunications 1.0% Altice France SA 5.125%, due 7/15/29 (a) 1,340,000 938,423 AT&T, Inc. 3.85%, due 6/1/60 (e) 1,262,000 881,176 5.40%, due 2/15/34 400,000 393,520 Sprint Spectrum Co. LLC 4.738%, due 3/20/25 (a) 1,642,813 1,624,557 T-Mobile USA, Inc. 2.625%, due 2/15/29 450,000 391,544 4,229,220 Transportation 0.2% Burlington Northern Santa Fe LLC		505.000	500 750
Altice France SA 5.125%, due 7/15/29 (a) 1,340,000 938,423 AT&T, Inc. 3.85%, due 6/1/60 (e) 5.40%, due 2/15/34 Sprint Spectrum Co. LLC 4.738%, due 3/20/25 (a) 1,642,813 1,624,557 F-Mobile USA, Inc. 2.625%, due 2/15/29 450,000 391,544 4,229,220 Transportation 0.2% Burlington Northern Santa Fe LLC	5.10%, due //15/32	505,000	500,752
Altice France SA 5.125%, due 7/15/29 (a) 1,340,000 938,423 AT&T, Inc. 3.85%, due 6/1/60 (e) 5.40%, due 2/15/34 Sprint Spectrum Co. LLC 4.738%, due 3/20/25 (a) 1,642,813 1,624,557 F-Mobile USA, Inc. 2.625%, due 2/15/29 450,000 391,544 4,229,220 Fransportation 0.2% Burlington Northern Santa Fe LLC			
5.125%, due 7/15/29 (a) AT&T, Inc. 3.85%, due 6/1/60 (e) 5.40%, due 2/15/34 Sprint Spectrum Co. LLC 4.738%, due 3/20/25 (a) 1.642,813 1.624,557 T-Mobile USA, Inc. 2.625%, due 2/15/29 450,000 391,544 4,229,220 Transportation 0.2% Burlington Northern Santa Fe LLC			
AT&T, Inc. 3.85%, due 6/1/60 (e) 5.40%, due 2/15/34 Sprint Spectrum Co. LLC 4.738%, due 3/20/25 (a) 1.642,813 1.624,557 T-Mobile USA, Inc. 2.625%, due 2/15/29 450,000 391,544 4,229,220 Transportation 0.2% Burlington Northern Santa Fe LLC		4 0 4 0 0 0 0	000 400
3.85%, due 6/1/60 (e) 1,262,000 881,176 5.40%, due 2/15/34 400,000 393,520 Sprint Spectrum Co. LLC 4.738%, due 3/20/25 (a) 1,642,813 1,624,557 T-Mobile USA, Inc. 2.625%, due 2/15/29 450,000 391,544 4,229,220 Transportation 0.2% Burlington Northern Santa Fe LLC		1,340,000	938,423
5.40%, due 2/15/34 400,000 393,520 Sprint Spectrum Co. LLC 4.738%, due 3/20/25 (a) 1,642,813 1,624,557 F-Mobile USA, Inc. 2.625%, due 2/15/29 450,000 391,544 4,229,220 Fransportation 0.2% Burlington Northern Santa Fe LLC		1 262 000	001 176
Sprint Spectrum Co. LLC 4.738%, due 3/20/25 (a) 1,642,813 1,624,557 T-Mobile USA, Inc. 2.625%, due 2/15/29 450,000 391,544 4,229,220 Transportation 0.2% Burlington Northern Santa Fe LLC			
4.738%, due 3/20/25 (a) 1,642,813 1,624,557 T-Mobile USA, Inc. 2.625%, due 2/15/29 450,000 391,544 4,229,220 Transportation 0.2% Burlington Northern Santa Fe LLC		400,000	393,320
F-Mobile USA, Inc. 2.625%, due 2/15/29 450,000 391,544 4,229,220 Transportation 0.2% Burlington Northern Santa Fe LLC		1 6/2 813	1 624 557
2.625%, due 2/15/29 450,000 391,544 4,229,220 Transportation 0.2% Burlington Northern Santa Fe LLC		1,042,010	1,024,007
4,229,220 Transportation 0.2% Burlington Northern Santa Fe LLC		450 000	391 544
Transportation 0.2% Burlington Northern Santa Fe LLC	2.02070, 440 2/10/20	100,000	
Burlington Northern Santa Fe LLC			4,229,220
	Transportation 0.2%		
5.20%, due 4/15/54 675,000 678,230			
	5.20%, due 4/15/54	675,000	678,230

Trucking & Leasing 0.2 Peraster Into k Leasing 0.0 \$710,000 \$712,086 160,65%, due 8/17.8 (e) \$710,000 \$712,086 160,65%, due 8/16.2 160,254,538) 140,811,010 Pereign Government Bonds 1.9% Pereign Government Bonds 1.8% Pereign Government Bonds 1.9% Pereign Government B		Principal Amount	Value
Persiste Intix Leasing Co. LP 6.05%, due 8/1/28 (a) 6.05%, due 9/16/3 (a) 6.05%, due 9/1	Corporate Bonds		
5.09%, due Brit28 (a) \$.710,000 \$.712.086 \$.710,000 \$.712.086 \$.710,000 \$.712.086 \$.710,000 \$.712.086 \$.710,000 \$.71	Trucking & Leasing 0.2%		
Total Corporate Bonds 140,811,010 140,	Penske Truck Leasing Co. LP		
Cost \$1 60, 254, 538) 140, 811, 010		\$ 710,000	\$ 712,086
Chile 0.3% Colombia 0.3%	(Cost \$160,254,538)		140,811,010
Empresa Nacional del Petroleo 3.45%, due 9/16/31 (e) 1,615,000 1,361,750 Colombia G.39% Colombia Government Bond 3.25%, due 4/22/32 1,485,000 1,185,675 Mexico 1.39% Comision Federal de Electricidad 3.875%, due 7/20/33 (a) 2,445,000 1,912,274 Petroless Mexicans 6.50%, due 3/13/27 2,730,000 2,427,785 6.75%, due 9/21/47 1,295,000 833,335 6.75%, due 9/21/47 1,295,000 833,335 (cost \$9,611,882) 7,670,837 Loan Assignments 0.1% Diversified/Conglomerate Service 0.1% TruGreen LP First Lien Second Relinancing Term Loan 9.419% (1 Month SOFR + 4,00%), due 11/2/27 (d) 597,835 555,240 Mortgage-Backed Securities 37.0% Agency (Colateralized Mortgage Obligations) 16.6% PHLMC REMIC, Series 5326, Class 0.0 (zero coupon), due 9/275/50 1,445,000 1,010,083 REMIC, Series 5326, Class SA (zero coupon) (30FR 30A + 3,55%), due 10/25/50 (d)() 2,331,758 5,335 REMIC, Series 5326.	Foreign Government Bonds 1.9%		
3.45%, due 9/16/31 (a) 1,615,000 1,361,760	Chile 0.3%		
Colombia 0.3% Colombia Covernment Bond Colombia Colombia Covernment Bond Colombia Col	Empresa Nacional del Petroleo		
Coloribia Government Bond 3.25%, due 4/22/32	3.45%, due 9/16/31 (a)	1,615,000	1,361,750
3.25%, due 4/22/32 1,485,000 1,135,675 Mexico 1.3% Comision Federal de Electricidad 3.875%, due 7/26/33 (g) 2,445,000 1,912,274 Petroleos Mexicanos 6.50%, due 9/13/27 2,730,000 2,427,785 6.75%, due 9/21/47 1,295,000 833,353 5.173,412 Total Foreign Government Bonds (Cost \$9,611,882) 5,76,0837 Loan Assignments 0.1% Diversified/Conglomerate Service 0.1% Trugreen LP First Lien Second Refinancing Term Loan 9,419% (1 Month SOFR + 4.00%), due 11/2/27 (g) 5,55,240 Mortgage-Backed Securities 37.0% Mortgage-Backed Securities 37.0% REMIC, Series 5326, Class SA (zero coupon), due 9/25/50 (d)(i) 2,331,758 5,335 REMIC, Series 5020, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(i) 3,43,64 7,628 REMIC, Series 5326	Colombia 0.3%		
Mexico 1.3% Comision Federal de Electricidad 3.875%, due 7/26/33 (a) 2,445,000 1,912,274 Petroless Mexicanos 6.50%, due 3/13/27 2,730,000 2,427,785 6.75%, due 9/21/47 1,295,000 833,353 5,173,412 Total Foreign Government Bonds (Cost \$9,611,882) 7,670,837 Loan Assignments 0.1% Diversified/Conglomerate Service 0.1% TruGreen LP First Lien Second Refinancing Term Loan 9.419% (1 Month SOFR + 4.00%), due 11/2/27 (d) 597,835 555,240 Mortgage-Backed Securities 37.0% Agency (Collateralized Mortgage Obligations) 16.6% HHLMC REMIC, Series 5326, Class 00 (zero coupon), due 9/25/50 1,445,000 1,010,083 REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)() REMIC, Series 5326 REMIC, Series 5326	Colombia Government Bond		
Comision Federal de Electricidad 3.875%, due 7/26/33 (a) 2,445,000 1,912,274 Petroleso Mexicanos 2,730,000 2,427,785 6.50%, due 9/21/47 2,730,000 833,353 5,173,412 Total Foreign Government Bonds 2,5173,412 Total Foreign Government Bonds 7,670,837	3.25%, due 4/22/32	1,485,000	1,135,675
3.875%, due 7/26/33 (a) 2,445,000 1,912,274 Petroleos Mexicanos 2,730,000 2,427,785 6.50%, due 9/21/47 1,295,000 833,353 5.773,412 5,773,412 Total Foreign Government Bonds (Cost \$9,611,882) 7,670,837 Loan Assignments 0.1% Diversified/Conglomerate Service 0.1% TruGreen LP First Lien Second Refinancing Term Loan 9,419% (1 Month 50FR + 4.00%), due 11/2/27 (d) 597,835 555,240 Mortgage-Backed Securities 37.0% Agency (Collateralized Mortgage Obligations) 16.6% FIREMIC, Series 5326, Class Q0 (zero coupon), due 9/25/50 1,445,000 1,010,083 REMIC, Series 5021, Class SA 2,331,758 55,335 REMIC, Series 5020, Class SA 2,331,758 55,335 REMIC, Series 5000, Class SA 2,280,012,858 4,280 7,628 REMIC, Series 5326 1,445,000 1,010,083 7,628 REMIC, Series 5200, Class SA 2,231,758 55,335 REMIC, Series 5326 344,364 7,628	Mexico 1.3%		
Petroleos Mexicanos 6.60%, due 3/13/27 6.60%, due 9/13/47 6.60%, due 9/21/47 6.75%, due 9	Comision Federal de Electricidad		
6.50%, due 3/13/27 6.75%, due 9/21/47 6.75%, due 9/	3.875%, due 7/26/33 (a)	2,445,000	1,912,274
6,75%, due 9/21/47 1,295,000 833,353 5,173,412 Total Foreign Government Bonds (Cost \$9,611,882) 7,670,837 Loan Assignments 0.1% Diversified/Conglomerate Service 0.1% TruGreen LP First Lien Second Refinancing Term Loan 9,419% (1 Month SOFR + 4,00%), due 11/2/27 (d) 597,835 555,240 Total Loan Assignments (Cost \$594,289) 555,240 Mortgage-Backed Securities 37.0% Asgency (Collateralized Mortgage Obligations) 16.6% FHLINC REMIC, Series 5326, Class Q0 (zero coupon), due 9/25/50 1,445,000 1,010,083 REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)() 2,331,758 55,335 REMIC, Series 5220, Class SA (zero coupon) (SOFR 30A + 3.55%), due 2/25/52 (d)() 344,364 7,628 REMIC, Series 5326	Petroleos Mexicanos		
Total Foreign Government Bonds (Cost \$9,611,882) 7,670,837 Total Foreign Government Bonds (Cost \$9,611,882) 7,670,837 Total Foreign Government Bonds (Cost \$9,611,882) 7,670,837 Total Foreign Governments O.1% Total Foreign Government O.1%	6.50%, due 3/13/27	2,730,000	2,427,785
Total Foreign Government Bonds (Cost \$9,611,882) 7,670,837 Loan Assignments 0.1% Diversified/Conglomerate Service 0.1% TruGreen LP First Lien Second Refinancing Term Loan 9.419% (1 Month SOFR + 4.00%), due 11/2/27 (d) 597,835 555,240 Total Loan Assignments (Cost \$594,289) 555,240 Mortgage-Backed Securities 37.0% Agency (Collateralized Mortgage Obligations) 16.6% FHLMC REMIC, Series 5326, Class 00 (zero coupon), due 9/25/50 (d) 1,445,000 1,010,083 REMIC, Series 5520, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(i) 2,331,758 55,335 REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.55%), due 2/25/52 (d)(i) 344,364 7,628 REMIC, Series 5326	6.75%, due 9/21/47	1,295,000	833,353
Cost \$9,611,882 7,670,837 Cost \$1,010,010,010,010,010,010,010,010,010,0			5,173,412
Loan Assignments 0.1% Structure Diversified/Conglomerate Service 0.1% TruGreen LP	Total Foreign Government Bonds		
Diversified/Conglomerate Service 0.1% TruGreen LP First Lien Second Refinancing Term Loan 9.419% (1 Month SOFR + 4.00%), due 11/2/27 (d) 597,835 555,240 Total Loan Assignments (Cost \$594,289) 555,240 Mortgage-Backed Securities 37.0% Agency (Collateralized Mortgage Obligations) 16.6% FHLMC REMIC, Series 5326, Class QO (zero coupon), due 9/25/50 1,445,000 1,010,083 REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(i) 2,331,758 55,335 REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (d)(i) 344,364 7,628 REMIC, Series 5326	(Cost \$9,611,882)		7,670,837
TruGreen LP First Lien Second Refinancing Term Loan 9.419% (1 Month SOFR + 4.00%), due 11/2/27 (d) 597,835 555,240 Total Loan Assignments (Cost \$594,289) 555,240 Mortgage-Backed Securities 37.0% Agency (Collateralized Mortgage Obligations) 16.6% FHLMC REMIC, Series 5326, Class QO (zero coupon), due 9/25/50 1,445,000 1,010,083 REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(i) 2,331,758 55,335 REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (d)(i) 344,364 7,628 REMIC, Series 5326	Loan Assignments 0.1%		
First Lien Second Refinancing Term Loan 9.419% (1 Month SOFR + 4.00%), due 11/2/27 (d) Total Loan Assignments (Cost \$594,289) Mortgage-Backed Securities 37.0% Agency (Collateralized Mortgage Obligations) 16.6% FHLMC REMIC, Series 5326, Class QO (zero coupon), due 9/25/50 REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(i) REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (d)(i) REMIC, Series 5326	Diversified/Conglomerate Service 0.1%		
9.419% (1 Month SOFR + 4.00%), due 11/2/27 (d) 597,835 555,240 Total Loan Assignments (Cost \$594,289) 5555,240 Mortgage-Backed Securities 37.0% Agency (Collateralized Mortgage Obligations) 16.6% FHLMC REMIC, Series 5326, Class QO (zero coupon), due 9/25/50 1,445,000 1,010,083 REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(i) 2,331,758 55,335 REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (d)(i) 344,364 7,628 REMIC, Series 5326			
Total Loan Assignments (Cost \$594,289) Mortgage-Backed Securities 37.0% Agency (Collateralized Mortgage Obligations) 16.6% FHLMC REMIC, Series 5326, Class QO (zero coupon), due 9/25/50 1,445,000 1,010,083 REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(i) 2,331,758 55,335 REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (d)(i) 344,364 7,628 REMIC, Series 5326		507.005	555.040
(Cost \$594,289) Mortgage-Backed Securities 37.0% Agency (Collateralized Mortgage Obligations) 16.6% FHLMC REMIC, Series 5326, Class Q0 (zero coupon), due 9/25/50 1,445,000 1,010,083 REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(i) 2,331,758 55,335 REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (d)(i) 344,364 7,628 REMIC, Series 5326		597,835	555,240
Mortgage-Backed Securities 37.0% Agency (Collateralized Mortgage Obligations) 16.6% FHLMC REMIC, Series 5326, Class Q0 (zero coupon), due 9/25/50 1,445,000 1,010,083 REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(i) 2,331,758 55,335 REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (d)(i) 344,364 7,628 REMIC, Series 5326			555 240
Agency (Collateralized Mortgage Obligations) 16.6% FHLMC REMIC, Series 5326, Class Q0 (zero coupon), due 9/25/50 1,445,000 1,010,083 REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(i) 2,331,758 55,335 REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (d)(i) 344,364 7,628 REMIC, Series 5326	(0081 \$0094,200)		
FHLMC REMIC, Series 5326, Class Q0 (zero coupon), due 9/25/50 1,445,000 1,010,083 REMIC, Series 5021, Class SA (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(i) 2,331,758 55,335 REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (d)(i) 344,364 7,628 REMIC, Series 5326	Mortgage-Backed Securities 37.0%		
REMIC, Series 5326, Class Q0 1,445,000 1,010,083 REMIC, Series 5021, Class SA 2,331,758 55,335 (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(i) 2,331,758 55,335 REMIC, Series 5200, Class SA 344,364 7,628 REMIC, Series 5326 344,364 7,628	Agency (Collateralized Mortgage Obligations) 16.6%		
(zero coupon), due 9/25/50 1,445,000 1,010,083 REMIC, Series 5021, Class SA 2,331,758 55,335 (zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(i) 2,331,758 55,335 REMIC, Series 5200, Class SA 344,364 7,628 REMIC, Series 5326 344,364 7,628	FHLMC		
REMIC, Series 5021, Class SA (zero coupon) (S0FR 30A + 3.55%), due 10/25/50 (d)(i) 2,331,758 55,335 REMIC, Series 5200, Class SA (zero coupon) (S0FR 30A + 3.50%), due 2/25/52 (d)(i) 344,364 7,628 REMIC, Series 5326		4.4-000	4 040 000
(zero coupon) (SOFR 30A + 3.55%), due 10/25/50 (d)(i) 2,331,758 55,335 REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (d)(i) 344,364 7,628 REMIC, Series 5326 7,628		1,445,000	1,010,083
REMIC, Series 5200, Class SA (zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (d)(i) REMIC, Series 5326 344,364 7,628		0 221 750	EE 00E
(zero coupon) (SOFR 30A + 3.50%), due 2/25/52 (d)(i) REMIC, Series 5326 344,364 7,628		2,031,700	JU,333
REMIC, Series 5326		344 364	7.628
		311,001	7,020
		455,000	362,383

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
FHLMC		
REMIC, Series 5315, Class OQ		
(zero coupon), due 1/25/55	\$ 721,937	\$ 569,542
REMIC, Series 5328, Class JY		
0.25%, due 9/25/50	1,330,000	896,956
REMIC, Series 4993, Class KS		
0.867% (SOFR 30A + 5.936%), due 7/25/50 (d)(i)	3,170,108	401,165
REMIC, Series 4994, Class TS		
0.917% (SOFR 30A + 5.986%), due 7/25/50 (d)(i)	1,620,244	185,461
REMIC, Series 4988, Class BA		
1.50%, due 6/25/50	352,791	256,667
REMIC, Series 5038, Class KA		
1.50%, due 11/25/50	550,519	410,036
REMIC, Series 4120, Class ZA		
3.00%, due 10/15/42	690,010	608,145
REMIC, Series 4913, Class UA		
3.00%, due 3/15/49	1,269,637	1,127,572
REMIC, Series 5070, Class PI		
3.00%, due 8/25/50 (i)	1,511,615	229,760
REMIC, Series 5011, Class MI		
3.00%, due 9/25/50 (i)	1,380,329	215,662
REMIC, Series 5094, Class IP		
3.00%, due 4/25/51 (i)	1,200,105	184,083
REMIC, Series 5160		
3.00%, due 10/25/51 (i)	1,299,425	154,264
REMIC, Series 4710, Class WZ		
3.50%, due 8/15/47	854,651	762,456
REMIC, Series 4725, Class WZ		
3.50%, due 11/15/47	1,534,328	1,366,867
REMIC, Series 5304, Class UB		
4.00%, due 2/25/52	1,212,868	1,127,012
REMIC, Series 5268, Class B		
4.50%, due 10/25/52	832,958	788,811
FHLMC, Strips		
Series 272	000.000	704.444
(zero coupon), due 8/15/42	963,926	724,441
Series 311	540.074	405.005
(zero coupon), due 8/15/43	543,874	405,085
Series 311, Class S1	4 500 470	1 17 0 1 1
0.768% (SOFR 30A + 5.836%), due 8/15/43 (d)(i)	1,506,179	147,244
Series 389, Class C35	0.070.100	005 150
2.00%, due 6/15/52 (i)	2,370,109	295,152
FNMA PEMIC Series 2022 2 Close VS		
REMIC, Series 2022-3, Class YS	0 000 140	76.065
(zero coupon) (SOFR 30A + 2.55%), due 2/25/52 (d)(i)	8,202,143	76,965
REMIC, Series 2022-5, Class SN (2010 course) (SOEP 2004 + 1, 2004), due 2/25/52 (d)(i)	1.010.000	0.740
(zero coupon) (SOFR 30A + 1.80%), due 2/25/52 (d)(i)	1,010,263	8,742

Remoty (Collateralized Mortgage Obligations) FNMM		Principal Amount	Value
NEMIC, Series 2023-24, Class OA Corno Caupont, dun 7/25/54 NEMIC, Series 2022-10, Class SA 0.881% (SOFR 310A + 5.79%), due 2/25/52 (dijl) NEMIC, Series 2021-14, Class SI 0.767% (SOFR 310A + 5.836%), due 9/25/47 (dijl) REMIC, Series 2021-14, Class SI 0.867% (SOFR 310A + 5.836%), due 9/25/46 (dijl) REMIC, Series 2021-14, Class SI 0.867% (SOFR 310A + 5.836%), due 10/25/60 (dijl) REMIC, Series 2021-10, Class SI 1.067% (SOFR 310A + 5.836%), due 10/25/60 (dijl) REMIC, Series 2021-10, Class SI 1.067% (SOFR 310A + 5.836%), due 10/25/60 (dijl) REMIC, Series 2021-10, Class SI 1.067% (SOFR 310A + 5.836%), due 10/25/60 (dijl) REMIC, Series 2021-10, Class SI 1.067% (SOFR 310A + 5.836%), due 10/25/60 (dijl) REMIC, Series 2021-10, Class SI 2.50%, due 3/25/51 () REMIC, Series 2021-10, Class SI 2.50%, due 3/25/51 () REMIC, Series 2021-10, Class SI 2.50%, due 3/25/51 () REMIC, Series 2021-10, Class SI 2.50%, due 3/25/51 () REMIC, Series 2021-10, Class SI 2.50%, due 3/25/51 () REMIC, Series 2021-10, Class SI 2.50%, due 3/25/51 () REMIC, Series 2021-10, Class SI 2.50%, due 3/25/51 () REMIC, Series 2021-10, Class SI 2.50%, due 3/25/51 () REMIC, Series 2021-10, Class SI 2.50%, due 3/25/51 () REMIC, Series 2021-10, Class SI 2.50%, due 3/25/51 () REMIC, Series 2021-10, Class SI 2.50%, due 3/25/51 () REMIC, Series 2021-10, Class SI 3.00%, due 3/25/51 () REMIC, Series 2021-10, Class SI 3.00%, due 3/25/51 () REMIC, Series 2021-10, Class SI 3.00%, due 3/25/51 () REMIC, Series 2021-10, Class SI 3.00%, due 3/25/51 () REMIC, Series 2021-10, Class SI 3.00%, due 3/25/51 () REMIC, Series 2021-10, Class SI 3.00%, due 3/25/51 () REMIC, Series 2021-10, Class SI 3.00%, due 3/25/51 () REMIC, Series 2021-10, Class SI 3.00%, due 3/25/51 () REMIC, Series 2021-10, Class SI 3.00%, due 3/25/51 () REMIC, Series 2021-10, Class SI 3.00%, due 3/25/51 () REMIC, Series 2021-10, Class SI 3.00%, due 3/25/51 () REMIC, Series 2021-10, Class SI 3.00%, due 3/25/51 () REMIC, Series 2021-10, Class SI 3.00%	Mortgage-Backed Securities		
REMIC, Series 2023-24, Class OI Centro coupor), due 725/54 (0) (198.58) (29.292 (20.00)) REMIC, Series 2022-10, Class SA (20.81) (20.00)	Agency (Collateralized Mortgage Obligations)		
Person Cupunol, due 7/25/54 \$ 9.18,995 \$ 7.29,922 PENMC, Series 2022-14, Class SI	FNMA		
REMIC, Series 2022-10, Class SA 2,244,953 267,133 REMIC, Series 2021-10, Class SI 1,823,047 164,369 1,823,047 164,369 1,823,047 1,	REMIC, Series 2023-24, Class OQ		
0.611% SOPPS 204 + 5.75% june 2/25/52 (0)(0) PERMIC, Sorries 2021-40, Class SI O.767% SOPPS 304 + 5.856% june 9/25/47 (0)(0) PERMIC, Sorries 2021-50, Class SI O.767% SOPPS 304 + 5.856% june 9/25/46 (0)(0) PERMIC, Sorries 2021-67, Class SI O.767% SOPPS 304 + 5.856% june 9/25/46 (0)(0) PERMIC, Sorries 2021-70, Class SI O.867% SOPPS 304 + 5.856% june 10/25/50 (0)(0) PERMIC, Sorries 2020-47, Class SID 1.067% SOPPS 304 + 5.856% june 10/25/50 (0)(0) PERMIC, Sorries 2020-47, Class SID 1.50%, due 7/25/50 316,181 229,861 PERMIC, Sorries 2021-10, Class SID 1.50%, due 3/25/51 (0)	(zero coupon), due 7/25/54	\$ 918,995	\$ 729,922
EBAILS, Series 2021-40, Class SI 0.767% (SOFR 30A + 5.836%), due 9/25/47 (d)() FEMIC, Series 2016-57, Class SIN 0.867% (SOFR 30A + 5.836%), due 6/25/46 (d)() REMIC, Series 2020-70, Class SID 1.067% (SOFR 30A + 6.1368%), due 16/25/60 (d)() REMIC, Series 2020-77, Class SID 1.067% (SOFR 30A + 6.1368%), due 16/25/60 (d)() REMIC, Series 2020-47, Class BID 1.75%, due 7/25/60 REMIC, Series 2021-10, Class LI 2.50%, due 3/25/51 () REMIC, Series 2021-10, Class LI 2.50%, due 3/25/51 () REMIC, Series 2021-12, Class JI 2.50%, due 3/25/51 () REMIC, Series 2021-14, Class MI 2.50%, due 3/25/51 () REMIC, Series 2021-14, Class MI 2.50%, due 3/25/51 () REMIC, Series 2021-14, Class MI 2.50%, due 3/25/51 () REMIC, Series 2021-14, Class MI 2.50%, due 3/25/51 () REMIC, Series 2021-14, Class MI 2.50%, due 3/25/51 () A75,189 56,485 REMIC, Series 2021-14, Class MI 2.50%, due 6/25/51 () A75,189 56,485 REMIC, Series 2021-15, Class MI 2.50%, due 10/25/61 REMIC, Series 2021-15, Class MI 2.50%, due 10/25/61 REMIC, Series 2021-15, Class MI 2.50%, due 10/25/61 REMIC, Series 2021-15, Class MI 3.00%, due 7/25/48 () A75,189 REMIC, Series 2021-15, Class MI 3.00%, due 7/25/48 () A75,189 REMIC, Series 2021-15, Class MI 3.00%, due 7/25/48 () A75,189 REMIC, Series 2021-15, Class MI 3.00%, due 7/25/48 () A75,189 REMIC, Series 2021-15, Class MI 3.00%, due 7/25/48 () A75,189 REMIC, Series 2021-15, Class MI 3.00%, due 7/25/48 () A75,189 A75,18	REMIC, Series 2022-10, Class SA		
1.757% (SOFR 30A + 5.836%), due 9/25/47 (が)() 1.823,047 164,369 REMIC, Series 2016-57, Cases SN 0.857% (SOFR 30A + 5.836%), due 16/25/46 (が)() 1.513,713 151,420 NEMIC, Series 2020-70, Cases SN 194,943 NEMIC, Series 2020-70, Cases SD 1 1.507% (SOFR 30A + 6.136%), due 10/25/50 (が)() 184,943 REMIC, Series 2020-47, Cases DB 1.50%, due 7/25/50 1316,181 229,861 REMIC, Series 2020-47, Cases PB 1.50%, due 7/25/50 1414,378 323,225 REMIC, Series 2020-10, Cases ID 1.50%, due 7/25/50 1414,378 323,225 REMIC, Series 2021-10, Cases ID 1.50%, due 7/25/50 1414,378 323,225 REMIC, Series 2021-10, Cases ID 1.50%, due 7/25/50 1414,378 323,225 REMIC, Series 2021-10, Cases ID 1.50%, due 9/25/51 (D 1.507,2541 150,257 REMIC, Series 2021-14, Cases ID 1.50%, due 9/25/51 (D 1.507,2541 150,257 REMIC, Series 2021-34, Cases MI 2.50%, due 9/25/51 (D 1.507,2541 150,257 REMIC, Series 2021-34, Cases MI 2.50%, due 9/25/51 (D 1.508,254 150,254 1	0.681% (SOFR 30A + 5.75%), due 2/25/52 (d)(i)	2,244,953	267,193
REMIC, Series 2016-57, Class SN	REMIC, Series 2021-40, Class SI		
0.867% (SOFR 30A + 5.936%), due 6/25/46 (dyll) REMIC, Sories 2020-7.0 (Jass 50 1.067% (SOFR 30A + 6.136%), due 10/25/50 (dyll) REMIC, Sories 2020-47. Class BD 1.50%, due 7/25/50 1.50%,	0.767% (SOFR 30A + 5.836%), due 9/25/47 (d)(i)	1,823,047	164,369
REMIC, Series 2020-70, Class SD	REMIC, Series 2016-57, Class SN		
1.067% (SOFR 30A + 6.136%), due 10/25/50 (0)() 1.58%, 0ue 7/25/50 1.50%, due 7/25/50 1.50%, due 7/25/50 1.75%, due 3/25/51 () 1.75%, due 3/25/5	0.867% (SOFR 30A + 5.936%), due 6/25/46 (d)(i)	1,513,713	151,420
REMIC, Series 2020-47, Class BD 1.50%, due 7/25/50 1.75%, due 7/25/50 1.75%, due 7/25/50 1.75%, due 3/25/51 REMIC, Series 2021-10, Class L1 2.50%, due 3/25/51 () REMIC, Series 2021-12, Class JI 2.50%, due 3/25/51 () REMIC, Series 2021-14, Class JI 2.50%, due 3/25/51 () REMIC, Series 2021-14, Class MI 2.50%, due 3/25/51 () REMIC, Series 2021-34, Class MI 2.50%, due 5/25/51 () REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 () REMIC, Series 2021-54, Class SU 3.00%, due 10/25/51 () REMIC, Series 2019-77, Class CY 3.00%, due 10/25/51 () REMIC, Series 2019-83, Class C3 3.00%, due 10/25/51 () REMIC, Series 2019-83, Class G1 3.00%, due 10/25/51 () REMIC, Series 2019-13, Class G1 3.00%, due 10/25/51 () REMIC, Series 2021-65, Class BI 3.00%, due 10/25/51 () REMIC, Series 2021-85, Class G1 3.00%, due 10/25/51 () REMIC, Series 2021-85, Class G1 3.00%, due 3/25/61 () REMIC, Series 2021-85, Class G1 3.00%, due 3/25/61 () REMIC, Series 2021-85, Class G1 3.00%, due 3/25/51 () REMIC, Series 2021-85, Class G1 3.00%, due 3/25/51 () REMIC, Series 2021-85, Class G1 3.00%, due 3/25/51 () REMIC, Series 2021-85, Class G1 3.00%, due 3/25/51 () REMIC, Series 2021-85, Class G1 3.00%, due 3/25/51 () REMIC, Series 2021-85, Class G1 3.00%, due 3/25/51 () REMIC, Series 2021-85, Class G1 3.00%, due 3/25/51 () REMIC, Series 2021-85, Class G1 3.50%, due 3/25/51 () 3.50%, due 3/25/5	REMIC, Series 2020-70, Class SD		
1.50%, due 7/25/50 REMIC, Series 2020-49, Class PB 1.75%, due 7/25/50 REMIC, Series 2021-10, Class LI 2.50%, due 3/25/51 () REMIC, Series 2021-12, Class LI 2.50%, due 3/25/51 () REMIC, Series 2021-12, Class LI 2.50%, due 3/25/51 () REMIC, Series 2021-13, Class LI 2.50%, due 3/25/51 () 1.027,541 150,527 REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 () 1.027,541 150,527 REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 () 1.027,541 150,527 REMIC, Series 2021-37, Class CI 2.50%, due 3/25/51 () 1.027,543 12,536, 402 11,558 11 2.50%, due 3/25/51 () 1.027,5243 2,036, due 3/25/51 () 1.027,5243 2,036, due 3/25/51 () 1.027,5243 2,036, due 3/25/51 () 1.027,644 () 1.028,642 2,036	1.067% (SOFR 30A + 6.136%), due 10/25/50 (d)(i)	1,583,035	194,943
REMIC, Series 2020-49, Class PB 1.75%, due 7725/50	REMIC, Series 2020-47, Class BD		
1.75%, due 7/25/50 1.75%, due 7/25/50 1.75%, due 7/25/50 1.75%, due 3/25/51 (i) 1.75%, due 3/25/51 (ii) 1.75%, due 3/25/51 (iii) 1.75%, du	1.50%, due 7/25/50	316,181	229,861
REMIC, Series 2021-10, Class LI 2,50%, due 3/25/51 (0) 697,494 99,360 REMIC, Series 2021-34, Class JI 2,50%, due 3/25/51 (0) 1,027,541 150,527 REMIC, Series 2021-34, Class MI 2,50%, due 3/25/51 (0) 6,292,030 735,934 REMIC, Series 2021-34, Class MI 2,50%, due 6/25/51 (0) 6,292,030 735,934 REMIC, Series 2021-54, Class HI 2,50%, due 6/25/51 (0) 475,189 56,485 REMIC, Series 2017-87, Class CV 3,00%, due 7/25/43 2,011,558 2,011,	REMIC, Series 2020-49, Class PB		
2.50%, due 3/25/51 (i) 697,494 99,360 REMIC, Series 2021-12, Class JI 2.50%, due 3/25/51 (ii) 1,027,541 1,027,541 2.50%, due 3/25/51 (ii) 6,292,030 735,934 REMIC, Series 2021-34, Class HI 2.50%, due 6/25/51 (ii) 6,292,030 735,934 REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (ii) 475,189 56,485 REMIC, Series 2013-77, Class CY 3.00%, due 6/25/51 (ii) 475,189 2011-58, Class CY 3.00%, due 7/25/43 2,011,558 1,736,962 REMIC, Series 2017-83, Class CZ 3.00%, due 10/25/47 1,429,183 1,224,724 REMIC, Series 2013-83, Class GI 3.00%, due 10/25/48 (ii) 7,720,153 1,161,235 REMIC, Series 2019-13, Class PE 3.00%, due 3/25/51 (ii) 2,858,158 1,132,543 1,009,195 REMIC, Series 2021-12, Class BI 3.00%, due 12/25/51 (ii) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,151,044 1,356,920 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,151,044 1,356,920 REMIC, Series 2021-12, Class GC 3.50%, due 3/25/51 (ii) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 3/25/51 (ii) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 9/25/51 (ii) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 9/25/51 (ii) 3,569,200 REMIC, Series 2021-12, Class GC 3.50%, due 9/25/51 (ii) 3,569,200 REMIC, Series 2021-12, Class GC 3.50%, due 9/25/51 (ii) 3,569,200 REMIC, Series 2021-12, Class GC 3.50%, due 9/25/51 (ii) 3,569,200 REMIC, Series 2021-12, Class CC 3.50%, due 9/25/52 (ii) 3,813,258 (iii)	1.75%, due 7/25/50	414,378	323,225
2.50%, due 3/25/51 (i) 697,494 99,360 REMIC, Series 2021-12, Class JI 2.50%, due 3/25/51 (ii) 1,027,541 1,027,541 2.50%, due 3/25/51 (ii) 6,292,030 735,934 REMIC, Series 2021-34, Class HI 2.50%, due 6/25/51 (ii) 6,292,030 735,934 REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (ii) 475,189 56,485 REMIC, Series 2013-77, Class CY 3.00%, due 6/25/51 (ii) 475,189 2011-58, Class CY 3.00%, due 7/25/43 2,011,558 1,736,962 REMIC, Series 2017-83, Class CZ 3.00%, due 10/25/47 1,429,183 1,224,724 REMIC, Series 2013-83, Class GI 3.00%, due 10/25/48 (ii) 7,720,153 1,161,235 REMIC, Series 2019-13, Class PE 3.00%, due 3/25/51 (ii) 2,858,158 1,132,543 1,009,195 REMIC, Series 2021-12, Class BI 3.00%, due 12/25/51 (ii) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,151,044 1,356,920 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,151,044 1,356,920 REMIC, Series 2021-12, Class GC 3.50%, due 3/25/51 (ii) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 3/25/51 (ii) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 9/25/51 (ii) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 9/25/51 (ii) 3,569,200 REMIC, Series 2021-12, Class GC 3.50%, due 9/25/51 (ii) 3,569,200 REMIC, Series 2021-12, Class GC 3.50%, due 9/25/51 (ii) 3,569,200 REMIC, Series 2021-12, Class GC 3.50%, due 9/25/51 (ii) 3,569,200 REMIC, Series 2021-12, Class CC 3.50%, due 9/25/52 (ii) 3,813,258 (iii)			
REMIC, Series 2021-12, Class JI 2.50%, due 3/25/51 (0) 1.027,541 1.50.527 REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 (0) 6.292,030 7.35,934 REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (0) 475,189 8.6485 REMIC, Series 2013-77, Class CY 3.00%, due 6/25/51 (0) 2.011,558 1,736,962 REMIC, Series 2017-83, Class CY 3.00%, due 10/25/47 2.011,588 CZ 3.00%, due 10/25/47 REMIC, Series 2021-53, Class GZ 3.00%, due 10/25/47 REMIC, Series 2021-53, Class GI 3.00%, due 10/25/48 (0) 7,720,153 1,161,235 REMIC, Series 2019-13, Class PE 3.00%, due 3/25/49 1,132,543 1,009,195 REMIC, Series 2021-85, Class BI 3.00%, due 12/25/51 (0) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 12/25/51 (0) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 12/25/51 (0) 1,813,756 3,534,29 FNMA, Strips (0) REMIC, Series 426, Class C3 1,50%, due 2/25/52 1,50%, due 2/25/52 1,50%, due 2/25/52 2,881,348 418,689 REMIC, Series 429, Class C3 1,50%, due 9/25/52 3,81,194 3,81,194 4,81,889 REMIC, Series 429, Class C3 1,50%, due 9/25/52 3,81,194 4,81,889 REMIC, Series 429, Class C3 1,50%, due 9/25/52 3,81,194 4,81,889 REMIC, Series 429, Class C3 3,00%, due 10/25/52 3,81,194 4,81,889 REMIC, Series 429, Class C3 3,00%, due 10/25/52 3,81,194 4,81,889 REMIC, Series 429, Class C3 3,00%, due 10/25/52 3,81,948 4,81,889 REMIC, Series 429, Class C3 3,00%, due 10/25/52 3,81,948 4,81,889 REMIC, Series 429, Class C3 3,00%, due 10/25/52 3,81,948 4,81,889 REMIC, Series 429, Class C3 3,00%, due 10/25/52 3,81,948 4,81,889 REMIC, Series 429, Class C3 3,81,948 4,81,889 REMIC, Series 420, C		697,494	99,360
REMIC, Series 2021-34, Class MI 2.50%, due 3/25/51 () 6,292,030 735,934 REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 () 475,189 56,485 REMIC, Series 2013-77, Class CY 3.00%, due 7/25/43 2,011,558 1,736,962 REMIC, Series 2017-83, Class CZ 3.00%, due 10/25/47 1,429,183 1,224,724 REMIC, Series 2021-53, Class GI 3.00%, due 10/25/48 () 7,720,153 1,161,235 REMIC, Series 2021-53, Class GI 3.00%, due 7/25/48 () 7,720,153 1,161,235 REMIC, Series 2021-19, Class FE 3.00%, due 3/25/49 1,132,543 1,009,195 REMIC, Series 2021-195, Class BI 3.00%, due 1/25/51 () 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,510,844 1,356,920 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,510,844 1,356,920 REMIC, Series 2021-12, Class GC 3.50%, due 3/25/51 () 1,813,756 353,429 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 () 1,813,756 353,429 REMIC, Series 2021-8, Class C32 1.50%, due 2/25/52 3,581,194 335,791 REMIC, Series 427, Class C77 2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C3 1.50%, due 10/25/52 3,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,881,348 418,689	REMIC, Series 2021-12, Class JI		
REMIC, Series 2021-34, Class MI 2.50%, due 9/25/51 (i) 6.292,030 735,934 REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (i) 475,189 56,485 REMIC, Series 2013-77, Class CY 3.00%, due 7/25/43 2,011,558 1,736,962 REMIC, Series 2017-83, Class CZ 3.00%, due 10/25/47 1,429,183 1,224,724 REMIC, Series 2021-53, Class GI 3.00%, due 10/25/48 (i) 7,720,153 1,161,235 REMIC, Series 2021-53, Class GI 3.00%, due 7/25/48 (ii) 7,720,153 1,161,235 REMIC, Series 2021-55, Class BI 3.00%, due 3/25/49 1,132,543 1,009,195 REMIC, Series 2021-85, Class BI 3.00%, due 12/25/51 (ii) REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,510,844 1,356,920 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (ii) REMIC, Series 2021-8, Class C3 1.50%, due 3/25/51 (ii) REMIC, Series 2021-8, Class C3 1.50%, due 3/25/51 (ii) REMIC, Series 427, Class C7 2.50%, due 9/25/52 3,581,194 3,357,91 REMIC, Series 427, Class C77 2.50%, due 9/25/52 3,881,348 418,689 REMIC, Series 429, Class C3 3.00%, due 10/25/52 3,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,881,348 418,689		1,027,541	150,527
REMIC, Series 2021-54, Class HI 2.50%, due 6/25/51 (i) 475,189 56,485 REMIC, Series 2013-77, Class CY 3.00%, due 7/25/43 2,011,558 1,736,962 REMIC, Series 2017-83, Class CZ 3.00%, due 1/025/47 1,429,183 1,224,724 REMIC, Series 2021-53, Class GI 3.00%, due 1/25/48 (i) 7,720,153 1,161,235 REMIC, Series 2021-55, Class BI 3.00%, due 3/25/49 1,132,543 1,009,195 REMIC, Series 2021-85, Class BI 3.00%, due 1/225/51 (ii) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,510,844 1,356,920 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (ii) 1,814,756 3,534,29 REMIC, Series 2021-8, Class C3 1.50%, due 3/25/51 (ii) 3,50%, due 3/25/52 (ii) 3,50%, due 3/25/51 (iii) 3,50%, due 3/25/52 (iii) 3,50%, due 3/25/5	REMIC, Series 2021-34, Class MI		
2.50%, due 6/25/51 (i) 47,189 56,485 REMIC, Series 2013-77, Class CY 3.00%, due 7/25/43 2,011,558 1,736,962 REMIC, Series 2017-83, Class CZ 3.00%, due 10/25/47 1,429,183 1,224,724 REMIC, Series 2021-53, Class GI 3.00%, due 10/25/54 (ii) 7,720,153 1,161,235 REMIC, Series 2019-13, Class PE 3.00%, due 3/25/49 1,132,543 1,009,195 REMIC, Series 2021-85, Class BI 3.00%, due 12/25/51 (ii) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,510,844 1,356,920 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (ii) 1,813,756 353,429 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (ii) 1,813,756 353,429 REMIC, Series 426, Class C32 1.50%, due 3/25/51 (ii) 1,813,756 353,429 REMIC, Series 427, Class C77 2.50%, due 9/25/51 2, Class C77 2.50%, due 9/25/51 3, 381,925 418,688 REMIC, Series 427, Class C77 2.50%, due 9/25/51 3, 381,925 418,688 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3, 381,925 418,688 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3, 381,925 418,688 REMIC, Series 2019-136, Class C5	2.50%, due 3/25/51 (i)	6,292,030	735,934
REMIC, Series 2013-77, Class CY 3.00%, due 7/25/43 2,011,558 1,736,962 REMIC, Series 2017-83, Class CZ 3.00%, due 10/25/47 1,429,183 1,224,724 REMIC, Series 2021-53, Class GI 3.00%, due 10/25/48 () 7,720,153 1,161,235 REMIC, Series 2019-13, Class PE 3.00%, due 3/25/49 1,132,543 1,009,195 REMIC, Series 2021-85, Class BI 3.00%, due 12/25/51 () 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,510,844 1,356,920 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 () 1,813,756 353,429 FNMA, Strips () REMIC, Series 426, Class C32 1.50%, due 2/25/52 3,581,194 3,357,91 REMIC, Series 427, Class C77 2.50%, due 9/25/51 2, 281,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	REMIC, Series 2021-54, Class HI		
3.00%, due 7/25/43 REMIC, Series 2017-83, Class CZ 3.00%, due 10/25/47 REMIC, Series 2021-53, Class GI 3.00%, due 10/25/48 () REMIC, Series 2021-53, Class GI 3.00%, due 7/25/48 () 7,720,153 1,161,235 REMIC, Series 2019-13, Class PE 3.00%, due 3/25/49 REMIC, Series 2021-85, Class BI 3.00%, due 12/25/51 () REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 () REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 () REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C32 1.50%, due 9/25/51 REMIC, Series 429, Class C32 1.50%, due 9/25/51 REMIC, Series 427, Class C77 2.50%, due 9/25/51 3.00%, due 10/25/52	2.50%, due 6/25/51 (i)	475,189	56,485
REMIC, Series 2017-83, Class CZ 3.00%, due 10/25/47 1,429,183 1,224,724 REMIC, Series 2021-53, Class GI 3.00%, due 7/25/48 (i) 7,720,153 1,161,235 REMIC, Series 2019-13, Class PE 3.00%, due 3/25/49 1,132,543 1,009,195 REMIC, Series 2021-85, Class BI 3.00%, due 12/25/51 (i) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,510,844 1,356,920 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (i) 1,813,756 353,429 FNMA, Strips (i) 1,813,756 353,429 FNMC, Series 426, Class C32 1.50%, due 2/25/52 3,581,194 335,791 REMIC, Series 427, Class C72 2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	REMIC, Series 2013-77, Class CY		
3.00%, due 10/25/47 REMIC, Series 2021-53, Class Gl 3.00%, due 7/25/48 (i) 7,720,153 1,161,235 REMIC, Series 2019-13, Class PE 3.00%, due 3/25/49 1,132,543 1,009,195 REMIC, Series 2021-85, Class Bl 3.00%, due 12/25/51 (i) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,510,844 1,356,920 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (ii) 1,510,844 1,356,920 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (ii) 1,510,844 1,356,920 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (ii) 1,813,756 353,429 FNMA, Strips (ii) REMIC, Series 426, Class C32 1.50%, due 2/25/52 3,581,194 335,791 REMIC, Series 427, Class C77 2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	3.00%, due 7/25/43	2,011,558	1,736,962
REMIC, Series 2021-53, Class Gl 3.00%, due 7/25/48 (i) 7,720,153 1,161,235 REMIC, Series 2019-13, Class PE 3.00%, due 3/25/49 1,132,543 1,009,195 REMIC, Series 2021-85, Class Bl 3.00%, due 12/25/51 (i) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,510,844 1,356,920 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (i) 1,813,756 353,429 FNMA, Strips (i) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C77 2.50%, due 9/25/52 3,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	REMIC, Series 2017-83, Class CZ		
3.00%, due 7/25/48 (i) 7,720,153 1,161,235 REMIC, Series 2019-13, Class PE 3.00%, due 3/25/49 1,132,543 1,009,195 REMIC, Series 2021-85, Class BI 3.00%, due 12/25/51 (i) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,510,844 1,356,920 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (i) 1,813,756 353,429 FNMA, Strips (i) 1,813,756 353,429 FNMA, Strips (i) 1,813,756 353,429 FNMA, Strips (i) 1,50%, due 2/25/52 3,581,194 335,791 REMIC, Series 426, Class C77 2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	3.00%, due 10/25/47	1,429,183	1,224,724
REMIC, Series 2019-13, Class PE 3.00%, due 3/25/49 1,132,543 1,009,195 REMIC, Series 2021-85, Class BI 3.00%, due 12/25/51 (i) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,510,844 1,356,920 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (i) 1,813,756 353,429 FNMA, Strips (i) REMIC, Series 426, Class C32 1.50%, due 2/25/52 3,581,194 335,791 REMIC, Series 427, Class C77 2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	REMIC, Series 2021-53, Class Gl		
3.00%, due 3/25/49 1,132,543 1,009,195 REMIC, Series 2021-85, Class BI 3.00%, due 12/25/51 (i) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,510,844 1,356,920 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (i) 1,813,756 353,429 FNMA, Strips (i) REMIC, Series 426, Class C32 1.50%, due 2/25/52 3,581,194 335,791 REMIC, Series 427, Class C77 2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	3.00%, due 7/25/48 (i)	7,720,153	1,161,235
REMIC, Series 2021-85, Class BI 3.00%, due 12/25/51 (i) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,510,844 1,356,920 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (i) 1,813,756 353,429 FNMA, Strips (i) REMIC, Series 426, Class C32 1.50%, due 2/25/52 3,581,194 335,791 REMIC, Series 427, Class C77 2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	REMIC, Series 2019-13, Class PE		
3.00%, due 12/25/51 (i) 2,858,156 464,187 REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 1,510,844 1,356,920 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (i) 1,813,756 353,429 FNMA, Strips (i) REMIC, Series 426, Class C32 1.50%, due 2/25/52 3,581,194 335,791 REMIC, Series 427, Class C77 2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	3.00%, due 3/25/49	1,132,543	1,009,195
REMIC, Series 2021-12, Class GC 3.50%, due 7/25/50 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (i) 1,813,756 353,429 FNMA, Strips (i) REMIC, Series 426, Class C32 1.50%, due 2/25/52 3,581,194 335,791 REMIC, Series 427, Class C77 2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	REMIC, Series 2021-85, Class BI		
3.50%, due 7/25/50 REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (i) 1,813,756 353,429 FNMA, Strips (i) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	3.00%, due 12/25/51 (i)	2,858,156	464,187
REMIC, Series 2021-8, Class ID 3.50%, due 3/25/51 (i) 1,813,756 353,429 FNMA, Strips (i) REMIC, Series 426, Class C32 1.50%, due 2/25/52 3,581,194 335,791 REMIC, Series 427, Class C77 2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	REMIC, Series 2021-12, Class GC		
3.50%, due 3/25/51 (i) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 Series 2019-136, Class YS	3.50%, due 7/25/50	1,510,844	1,356,920
FNMA, Strips (i) REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 REMIC, Series 429, Class C77 2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	REMIC, Series 2021-8, Class ID		
REMIC, Series 426, Class C32 1.50%, due 2/25/52 REMIC, Series 427, Class C77 2.50%, due 9/25/51 REMIC, Series 429, Class C77 2.50%, due 9/25/51 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	3.50%, due 3/25/51 (i)	1,813,756	353,429
1.50%, due 2/25/52 3,581,194 335,791 REMIC, Series 427, Class C77 250%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C5 3,00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	FNMA, Strips (i)		
REMIC, Series 427, Class C77 2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	REMIC, Series 426, Class C32		
2.50%, due 9/25/51 2,881,348 418,689 REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	1.50%, due 2/25/52	3,581,194	335,791
REMIC, Series 429, Class C5 3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	REMIC, Series 427, Class C77		
3.00%, due 10/25/52 3,819,258 659,847 GNMA Series 2019-136, Class YS	2.50%, due 9/25/51	2,881,348	418,689
GNMA Series 2019-136, Class YS	REMIC, Series 429, Class C5		
Series 2019-136, Class YS	3.00%, due 10/25/52	3,819,258	659,847
	GNMA		
(zero coupon) (1 Month SOFR + 2.716%), due 11/20/49 (d)(i) 800,782 8,840	Series 2019-136, Class YS		
	(zero coupon) (1 Month SOFR + 2.716%), due 11/20/49 (d)(i)	800,782	8,840

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2020-1, Class YS		
(zero coupon) (1 Month SOFR + 2.716%), due 1/20/50 (d)(i)	\$ 2,496,473	\$ 30,189
Series 2020-129, Class SB		
(zero coupon) (1 Month SOFR + 3.086%), due 9/20/50 (d)(i)	3,518,765	47,436
Series 2023-101, Class KO		
(zero coupon), due 1/20/51	2,060,000	1,393,849
Series 2021-77, Class SN		
(zero coupon) (1 Month SOFR + 2.486%), due 5/20/51 (d)(i)	5,703,288	65,927
Series 2021-97, Class SA		
(zero coupon) (SOFR 30A + 2.60%), due 6/20/51 (d)(i)	4,786,014	53,382
Series 2021-158, Class SB		
(zero coupon) (SOFR 30A + 3.70%), due 9/20/51 (d)(i)	2,826,564	80,791
Series 2021-205, Class DS		
(zero coupon) (SOFR 30A + 3.20%), due 11/20/51 (d)(i)	5,687,599	72,796
Series 2021-213, Class ES		
(zero coupon) (SOFR 30A + 1.70%), due 12/20/51 (d)(i)	13,220,236	87,752
Series 2022-19, Class SG		
(zero coupon) (SOFR 30A + 2.45%), due 1/20/52 (d)(i)	4,477,062	35,789
Series 2022-24, Class SC		
(zero coupon) (SOFR 30A + 2.37%), due 2/20/52 (d)(i)	23,006,217	153,507
Series 2022-34, Class HS		
(zero coupon) (SOFR 30A + 4.10%), due 2/20/52 (d)(i)	4,469,020	181,278
Series 2023-56		
(zero coupon), due 7/20/52	1,316,174	1,168,075
Series 2023-66, Class 0Q		
(zero coupon), due 7/20/52	1,271,491	958,291
Series 2023-53		
(zero coupon), due 4/20/53	586,615	463,683
Series 2020-146, Class SA	4.044.000	0.40.000
0.931% (1 Month SOFR + 6.186%), due 10/20/50 (d)(i)	1,814,832	219,620
Series 2020-167, Class SN	000 440	100 100
0.931% (1 Month SOFR + 6.186%), due 11/20/50 (d)(i)	888,412	102,192
Series 2021-179, Class SA	2,642,185	200.050
0.931% (1 Month SOFR + 6.186%), due 11/20/50 (d)(i)	2,042,100	309,258
Series 2020-189, Class SU	587,781	72 001
0.931% (1 Month SOFR + 6.186%), due 12/20/50 (d)(i)	507,701	73,901
Series 2021-46, Class QS	1,065,938	105.050
0.931% (1 Month SOFR + 6.186%), due 3/20/51 (d)(i) Series 2021-46, Class TS	1,003,930	125,852
0.931% (1 Month SOFR + 6.186%), due 3/20/51 (d)(i)	1,287,502	153,346
Series 2021-57, Class SA	1,207,302	100,040
0.931% (1 Month SOFR + 6.186%), due 3/20/51 (d)(i)	2,109,385	247,009
Series 2021-57, Class SD	2,109,303	41,009
0.931% (1 Month SOFR + 6.186%), due 3/20/51 (d)(i)	2,613,638	303,868
Series 2021-96, Class NS	2,013,030	303,000
0.931% (1 Month SOFR + 6.186%), due 6/20/51 (d)(i)	3,461,424	399,701
0.001 /0 (1 MOHAT OUT) TO 100 /0), due 0/20/01 (a)(i)	3,401,424	Jaa,101

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2021-96, Class SN		
0.931% (1 Month SOFR + 6.186%), due 6/20/51 (d)(i)	\$ 2,357,482	\$ 263,037
Series 2021-97, Class SM		
0.931% (1 Month SOFR + 6.186%), due 6/20/51 (d)(i)	2,528,762	307,122
Series 2021-122, Class HS		
0.931% (1 Month SOFR + 6.186%), due 7/20/51 (d)(i)	2,101,212	264,872
Series 2022-137, Class S		
0.931% (1 Month SOFR + 6.186%), due 7/20/51 (d)(i)	2,408,687	277,515
Series 2021-96, Class JS		400.045
0.981% (1 Month SOFR + 6.236%), due 6/20/51 (d)(i)	1,851,564	183,645
Series 2020-97, Class HB	505 140	405.050
1.00%, due 7/20/50	565,148	425,658
Series 2020-146, Class YK 1.00%, due 10/20/50	1 140 250	067.040
Series 2020-166, Class CA	1,148,356	867,949
1.00%, due 11/20/50	956,818	703,047
Series 2023-60, Class ES	930,010	703,047
1.063% (S0FR 30A + 11.20%), due 4/20/53 (d)	1,365,506	1,231,307
Series 2020-165, Class UD	1,300,300	1,231,307
1.50%, due 11/20/50	491,028	370,128
Series 2023-86, Class SE	101,020	070,120
1.582% (SOFR 30A + 6.65%), due 9/20/50 (d)(i)	1,641,368	203,444
Series 2021-41, Class FS	.,,	
2.00% (S0FR 30A + 0.20%), due 10/20/50 (d)(i)	2,739,816	261,324
Series 2020-166, Class IC		,
2.00%, due 11/20/50 (i)	1,262,418	127,866
Series 2020-185, Class BI		
2.00%, due 12/20/50 (i)	1,374,596	152,605
Series 2022-10, Class IC		
2.00%, due 11/20/51 (i)	1,985,168	234,532
Series 2023-66, Class MP		
2.163% (SOFR 30A + 12.30%), due 5/20/53 (d)	1,336,542	1,235,556
Series 2021-97, Class IN		
2.50%, due 8/20/49 (i)	3,186,834	324,247
Series 2022-1, Class IA		
2.50%, due 6/20/50 (i)	477,842	63,319
Series 2020-122, Class IW		
2.50%, due 7/20/50 (i)	1,646,762	212,516
Series 2020-151, Class TI		
2.50%, due 10/20/50 (i)	1,550,309	201,644
Series 2020-173, Class El		2
2.50%, due 11/20/50 (i)	1,740,484	235,257
Series 2021-1, Class PI	215.112	100.070
2.50%, due 12/20/50 (i)	815,112	103,678
Series 2021-83, Class FM	0.407.004	0.045.000
2.50% (SOFR 30A + 0.51%), due 5/20/51 (d)	2,497,961	2,015,029

	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2021-140, Class GF		
2.50% (1 Month SOFR + 0.764%), due 8/20/51 (d)	\$ 922,483	\$ 759,123
Series 2021-177, Class Cl		
2.50%, due 10/20/51 (i)	1,788,709	232,666
Series 2021-188		
2.50%, due 10/20/51 (i)	2,953,645	438,485
Series 2022-83		
2.50%, due 11/20/51 (i)	2,191,980	286,250
Series 2021-1, Class IT		
3.00%, due 1/20/51 (i)	1,938,133	286,632
Series 2021-44, Class IQ		
3.00%, due 3/20/51 (i)	2,800,918	414,582
Series 2021-74, Class HI		
3.00%, due 4/20/51 (i)	345,280	49,618
Series 2021-97, Class FA		
3.00% (SOFR 30A + 0.40%), due 6/20/51 (d)	604,694	507,809
Series 2021-98, Class IN		
3.00%, due 6/20/51 (i)	1,128,859	195,066
Series 2021-98, Class KI		
3.00%, due 6/20/51 (i)	6,109,856	966,481
Series 2022-189, Class AT		
3.00%, due 7/20/51	1,411,143	1,221,624
Series 2021-139, Class IA		
3.00%, due 8/20/51 (i)	7,860,914	1,217,472
Series 2022-207		
3.00%, due 8/20/51 (i)	1,780,627	270,994
Series 2023-19, Class Cl		
3.00%, due 11/20/51 (i)	2,319,845	329,842
Series 2022-207, Class NA		
3.00%, due 1/20/52	2,225,859	1,930,045
Series 2022-206, Class CN		
3.00%, due 2/20/52	748,841	646,078
Series 2019-92, Class GF		
3.50% (1 Month SOFR + 0.804%), due 7/20/49 (d)	609,526	540,032
Series 2019-97, Class FG		
3.50% (1 Month SOFR + 0.804%), due 8/20/49 (d)	1,266,973	1,123,499
Series 2019-110, Class FG		
3.50% (1 Month SOFR + 0.764%), due 9/20/49 (d)	443,427	388,227
Series 2019-128, Class KF		
3.50% (1 Month SOFR + 0.764%), due 10/20/49 (d)	665,617	589,539
Series 2019-128, Class YF		
3.50% (1 Month SOFR + 0.764%), due 10/20/49 (d)	862,230	761,814
Series 2023-63, Class MA		
3.50%, due 5/20/50	2,721,595	2,463,486
Series 2021-125, Class AF		

Manhama Dadad Cassillia	Principal Amount	Value
Mortgage-Backed Securities		
Agency (Collateralized Mortgage Obligations)		
GNMA		
Series 2021-146, Class IN		
3.50%, due 8/20/51 (i)	\$ 2,032,206	\$ 317,683
Series 2023-1, Class HD	0.445.000	
3.50%, due 1/20/52	2,145,663	1,918,317
Series 2022-206, Class WN	000.040	070 107
4.00%, due 10/20/49	930,319	870,137
Series 2023-38, Class WT		
6.777%, due 12/20/51 (f)	560,262	599,409
Series 2023-59, Class YC		
6.933%, due 9/20/51 (f)	1,431,381	1,563,030
Series 2023-55, Class CG		
7.466%, due 7/20/51 (f)	1,386,241	1,526,366
Series 2023-55, Class LB		
7.925%, due 11/20/51 (f)	1,645,344	1,910,964
		66,715,564
Commercial Mortgage Loans (Collateralized Mortgage Obligations) 9.1% BAMLL Commercial Mortgage Securities Trust (a)(d) Series 2022-DKLX, Class D		
8.222% (1 Month SOFR + 3.00%), due 1/15/39	400,000	384,777
Series 2022-DKLX, Class F		
10.179% (1 Month SOFR + 4.957%), due 1/15/39	800,000	760,415
Bayview Commercial Asset Trust		
Series 2006-4A, Class A1		
5.757% (1 Month SOFR + 0.459%), due 12/25/36 (a)(d)	21,920	20,233
BBCMS Mortgage Trust (a)(d)	,	-,
Series 2018-TALL, Class A		
6.141% (1 Month SOFR + 0.919%), due 3/15/37	445,000	405,324
Series 2018-TALL, Class B	1.10,000	.00,02 .
6.39% (1 Month SOFR + 1.168%), due 3/15/37	735,000	609,505
BX Commercial Mortgage Trust (a)	7 00,000	000,000
Series 2020-VIVA, Class D		
3.549%, due 3/11/44 (j)	1,440,000	1,142,554
Series 2021-VOLT, Class C	1,110,000	1,112,001
6.436% (1 Month SOFR + 1.214%), due 9/15/36 (d)	1,590,000	1,520,277
BX Trust (a)	1,000,000	1,020,211
Series 2019-0C11, Class C		
3.856%, due 12/9/41	1,709,000	1,459,989
Series 2019-0C11, Class E	1,700,000	1,400,000
3.944%, due 12/9/41 (j)	1,619,000	1,298,262
Series 2023-LIFE, Class A	1,019,000	1,280,202
5.045%, due 2/15/28	450,000	425,924
	400,000	420,924
Series 2023-LIFE, Class B	E0E 000	E07.000
5.391%, due 2/15/28	535,000	507,999
BXHPP Trust (a)(d)		
Series 2021-FILM, Class A	070.000	000 000
5.986% (1 Month SOFR + 0.764%), due 8/15/36	870,000	820,292

		Principal Amount		Value
Mortgage-Backed Securities				
Commercial Mortgage Loans (Collateralized Mortgage Obligations)				
BXHPP Trust (a)(d)				
Series 2021-FILM, Class B	Φ.	F00 000	ф	450.051
6.236% (1 Month SOFR + 1.014%), due 8/15/36	\$	500,000	\$	459,351
Citigroup Commercial Mortgage Trust				
Series 2023-SMRT, Class A 5.82%, due 6/10/28 (a)(f)		855,000		846,290
CSMC WEST Trust		033,000		040,290
Series 2020-WEST, Class A				
3.04%, due 2/15/35 (a)		2,060,000		1,516,701
Extended Stay America Trust (a)(d)		2,000,000		1,510,701
Series 2021-ESH, Class B				
6.716% (1 Month SOFR + 1.494%), due 7/15/38		211,381		207,143
Series 2021-ESH, Class C		211,001		201,140
7.036% (1 Month SOFR + 1.814%), due 7/15/38		2,181,069		2,133,241
FREMF Mortgage Trust (a)(j)		2,101,000		2,100,241
Series 2019-K99, Class B				
3.646%, due 10/25/52		215,000		191,733
Series 2019-K98, Class C		210,000		,
3.738%, due 10/25/52		1,200,000		1,062,894
Series 2015-K42, Class B		.,,,		.,,
3.848%, due 1/25/48		400,000		385,543
Series 2017-K63, Class C				
3.878%, due 2/25/50		1,725,000		1,601,167
Series 2019-K94, Class B				
3.965%, due 7/25/52		1,560,000		1,420,219
Series 2019-K94, Class C				
3.965%, due 7/25/52		970,000		871,330
Series 2018-K78, Class C				
4.129%, due 6/25/51		355,000		326,650
Series 2018-K77, Class C				
4.161%, due 5/25/51		1,375,000		1,267,799
Series 2018-K81, Class C				
4.173%, due 9/25/51		370,841		342,191
Series 2018-K76, Class C				
4.208%, due 6/25/51		2,508,000		2,321,247
Series 2018-K86, Class C				
4.294%, due 11/25/51		1,105,000		1,018,021
J.P. Morgan Chase Commercial Mortgage Securities Trust				
Series 2021-2NU, Class A				
1.974%, due 1/5/40 (a)		1,500,000		1,178,590
Manhattan West Mortgage Trust				
Series 2020-1MW, Class A				
2.13%, due 9/10/39 (a)		100,000		85,735
Multifamily Connecticut Avenue Securities Trust (a)(d)				
Series 2019-01, Class M10				
8.433% (SOFR 30A + 3.364%), due 10/25/49		2,286,488		2,250,841
Series 2020-01, Class M10				
8.933% (SOFR 30A + 3.864%), due 3/25/50		1,398,172		1,344,510

	Principal Amount	Value
Mortgage-Backed Securities		
Commercial Mortgage Loans (Collateralized Mortgage Obligations)		
One Bryant Park Trust		
Series 2019-0BP, Class A		
2.516%, due 9/15/54 (a)	\$ 1,505,000	\$ 1,226,300
SLG Office Trust (a)		
Series 2021-0VA, Class A		
2.585%, due 7/15/41	925,000	745,718
Series 2021-0VA, Class F		
2.851%, due 7/15/41	660,000	456,801
SMRT		
Series 2022-MINI, Class D		
7.172% (1 Month SOFR + 1.95%), due 1/15/39 (a)(d)	1,050,000	1,002,655
Wells Fargo Commercial Mortgage Trust		
Series 2018-AUS, Class A		
4.058%, due 8/17/36 (a)(j)	1,250,000	1,127,722
WFRBS Commercial Mortgage Trust		
Series 2014-C21, Class AS		
3.891%, due 8/15/47	1,815,000	1,724,459
,	, ,	36,470,402
Whole Loan (Collateralized Mortgage Obligations) 11.3%		
CIM Trust		
Series 2021-J2, Class AS		
0.21%, due 4/25/51 (a)(f)(i)	31,894,564	307,531
Connecticut Avenue Securities Trust (a)(d)		
Series 2022-R01, Class 1M2		
6.969% (SOFR 30A + 1.90%), due 12/25/41	405,000	398,687
Series 2020-R02, Class 2M2		
7.183% (SOFR 30A + 2.114%), due 1/25/40	251,752	252,070
Series 2021-R01, Class 1B1		
8.169% (SOFR 30A + 3.10%), due 10/25/41	2,135,000	2,147,391
Series 2022-R04, Class 1M2		
8.169% (SOFR 30A + 3.10%), due 3/25/42	900,000	916,317
Series 2022-R01, Class 1B1		
8.219% (SOFR 30A + 3.15%), due 12/25/41	600,000	603,159
Series 2022-R02, Class 2B1		,
9.569% (SOFR 30A + 4.50%), due 1/25/42	1,105,000	1,140,501
FHLMC STACR REMIC Trust (a)(d)	.,,	.,,
Series 2022-DNA1, Class M1B		
6.919% (SOFR 30A + 1.85%), due 1/25/42	1,970,000	1,930,600
Series 2020-DNA6, Class M2	1,070,000	1,550,000
7.069% (SOFR 30A + 2.00%), due 12/25/50	789,565	795,242
Series 2021-HQA2, Class M2	703,303	195,242
,	2.040.000	0.014.761
7.119% (SOFR 30A + 2.05%), due 12/25/33	2,048,000	2,014,761
Series 2021-HQA1, Class M2	0.000 100	1 000 177
7.319% (SOFR 30A + 2.25%), due 8/25/33	2,000,199	1,993,175
Series 2022-DNA2, Class M1B		
7.469% (SOFR 30A + 2.40%), due 2/25/42	850,000	852,125

	Principal Amount	Value
Mortgage-Backed Securities		
Whole Loan (Collateralized Mortgage Obligations)		
FHLMC STACR REMIC Trust (a)(d)		
Series 2020-DNA1, Class B1		
7.483% (SOFR 30A + 2.414%), due 1/25/50	\$ 1,000,000	\$ 999,993
Series 2022-DNA1, Class M2		
7.569% (SOFR 30A + 2.50%), due 1/25/42	1,635,000	1,614,776
Series 2020-DNA6, Class B1		
8.069% (SOFR 30A + 3.00%), due 12/25/50	440,000	435,600
Series 2021-DNA5, Class B1		
8.119% (SOFR 30A + 3.05%), due 1/25/34	2,010,000	2,016,291
Series 2021-HQA2, Class B1		
8.219% (SOFR 30A + 3.15%), due 12/25/33	1,200,000	1,189,868
Series 2021-HQA3, Class B1		
8.419% (SOFR 30A + 3.35%), due 9/25/41	865,000	861,774
Series 2021-DNA6, Class B1		
8.469% (SOFR 30A + 3.40%), due 10/25/41	705,000	708,525
Series 2022-DNA1, Class B1		
8.469% (SOFR 30A + 3.40%), due 1/25/42	1,425,000	1,425,885
Series 2021-DNA7, Class B1		
8.719% (SOFR 30A + 3.65%), due 11/25/41	1,015,000	1,028,210
Series 2022-DNA2, Class M2		
8.819% (SOFR 30A + 3.75%), due 2/25/42	905,000	928,503
Series 2020-HQA1, Class B2		
10.283% (SOFR 30A + 5.214%), due 1/25/50	942,000	941,991
FHLMC STACR Trust (a)(d)		
Series 2019-DNA3, Class B1		
8.433% (SOFR 30A + 3.364%), due 7/25/49	575,000	591,500
Series 2019-DNA2, Class B1		
9.533% (SOFR 30A + 4.464%), due 3/25/49	2,925,000	3,107,800
Series 2019-DNA1, Class B1		
9.833% (SOFR 30A + 4.764%), due 1/25/49	960,000	1,036,685
FHLMC Structured Agency Credit Risk Debt Notes		
Series 2018-HQA1, Class M2		
7.483% (SOFR 30A + 2.414%), due 9/25/30 (d)	624,124	630,631
FNMA (d)		
Series 2021-R02, Class 2B1		
8.369% (SOFR 30A + 3.30%), due 11/25/41 (a)	335,000	335,620
Series 2018-C01, Class 1B1		
8.733% (SOFR 30A + 3.664%), due 7/25/30	2,665,000	2,804,426
Series 2017-C07, Class 1B1		
9.183% (SOFR 30A + 4.114%), due 5/25/30	1,170,000	1,251,636
Series 2018-C04, Class 2B1		
9.683% (SOFR 30A + 4.614%), due 12/25/30	1,055,000	1,144,894
J.P. Morgan Mortgage Trust (a)(f)		
Series 2021-LTV2, Class A1		
2.519%, due 5/25/52	782,548	633,949
Series 2022-INV3, Class A3B		
3.00%, due 9/25/52	6,885	5,740

	Principal Amount	Value
Mortgage-Backed Securities		
Whole Loan (Collateralized Mortgage Obligations)		
New Residential Mortgage Loan Trust (a)		
Series 2019-5A, Class B7		
4.337%, due 8/25/59 (j)	\$ 4,542,297	\$ 2,683,921
Series 2019-4A, Class B6		
4.636%, due 12/25/58 (f)	4,290,797	2,585,613
Series 2019-2A, Class B6		
4.843%, due 12/25/57 (f)	1,593,504	1,016,033
Sequoia Mortgage Trust		
Series 2021-4, Class A1		
0.166%, due 6/25/51 (a)(i)(j)	26,621,712	220,303
STACR Trust		
Series 2018-HRP2, Class B1		
9.383% (SOFR 30A + 4.314%), due 2/25/47 (a)(d)	1,765,000	1,884,608
		45,436,334
Total Mortgage-Backed Securities		
(Cost \$155,596,037)		148,622,300
U.C. Coursement & Fodoral Avenuica 44 00/		
J.S. Government & Federal Agencies 11.3%		
Federal Home Loan Mortgage Corporation (Mortgage Pass-Through Securities) 1.8% FHLMC Gold Pools, 30 Year		
6.50%, due 4/1/37	32,350	34,080
FHLMC Gold Pools, Other	32,330	34,000
4.00%, due 6/1/42	908,403	867,277
4.00 //, dde 0/1/42 JMBS Pool, 20 Year	900,403	001,211
5.00%, due 7/1/43	1,643,834	1,616,618
JMBS Pool, 30 Year	1,043,034	1,010,010
3.00%, due 1/1/52	1,057,813	926,857
4.50%, due 10/1/52	798,108	764,086
4.50%, due 10/1/52 4.50%, due 5/1/53	899,532	861,142
4.30 %, due 7/1/53 5.50%, due 7/1/53	765,000	760,119
6.50%, due 7/1/53	1,283,050	1,308,419
0.30 //l, due // 1/33	1,200,000	7,138,598
ederal National Mortgage Association (Mortgage Pass-Through Securities) 4.6%		
NMA, Other		
4.00%, due 3/1/42	511,534	487,095
4.00%, due 1/1/43	943,255	899,542
6.00%, due 4/1/37	4,126	4,175
IMBS, 20 Year		
5.00%, due 5/1/43	1,826,195	1,796,243
MBS, 30 Year		
3.00%, due 12/1/47	164,233	146,163
	678,019	629,806
3.50%, due 12/1/44		
3.50%, due 12/1/44 3.50%, due 7/1/52	791,344	111,500
3.50%, due 7/1/52	791,344 851,330 1,359,642	717,366 831,889 1,328,864

	Principal Amount	Value
U.S. Government & Federal Agencies		
Federal National Mortgage Association (Mortgage Pass-Through Securities)		
UMBS, 30 Year		
5.00%, due 3/1/53	\$ 437,189	\$ 427,394
5.50%, due 7/1/41	1,105,103	1,128,519
5.50%, due 11/1/52	610,833	608,482
5.50%, due 2/1/53	953,202	946,618
5.50%, due 6/1/53	118,472	117,727
6.00%, due 7/1/39	221,018	228,801
6.00%, due 3/1/53	1,050,167	1,056,439
6.50%, due 10/1/39	221,762	229,662
		18,324,416
United States Treasury Bonds 4.8%		
U.S. Treasury Bonds		
3.625%, due 5/15/53	14,960,000	13,975,913
3.875%, due 5/15/43 (e)	5,585,000	5,338,911
		19,314,824
United States Treasury Inflation - Indexed Notes 0.1%		
U.S. Treasury Inflation Linked Notes (k)		
0.125%, due 1/15/30	159,579	143,653
0.875%, due 1/15/29	379,402	360,946
		504,599
Total U.S. Government & Federal Agencies		
(Cost \$46,495,060)		45,282,437
Total Long-Term Bonds		
(Cost \$427,349,483)		392,660,441
Common Stocks 0.00/. +	Shares	
Common Stocks 0.0% ‡		
Commercial Services & Supplies 0.0% ‡ Quad/Graphics, Inc. (I)	1	6
	1	
Total Common Stocks		
(Cost \$0)		6
Short-Term Investments 0.6%		
Affiliated Investment Company 0.5%		
MainStay U.S. Government Liquidity Fund, 5.075% (m)	1,991,342	1,991,342

Short-Term Investments	Shares	Value
Unaffiliated Investment Company 0.1% Invesco Government & Agency Portfolio, 5.303% (m)(n)	579,800 \$	579,800
Total Short-Term Investments	579,000 <u>\$</u>	379,000
(Cost \$2,571,142)		2,571,142
Total Investments (Cost \$429,920,625)	98.4% 39	95,231,589
Other Assets, Less Liabilities	1.6	6,332,677
Net Assets	100.0% \$ 40)1,564,266

- † Percentages indicated are based on Fund net assets.
- ^ Industry classifications may be different than those used for compliance monitoring purposes.
- ‡ Less than one-tenth of a percent.
- (a) May be sold to institutional investors only under Rule 144A or securities offered pursuant to Section 4(a)(2) of the Securities Act of 1933, as amended.
- (b) Fixed to floating rate—Rate shown was the rate in effect as of July 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 July 31, 2023.
- (e) All or a portion of this security was held on loan. As of July 31, 2023, the aggregate market value of securities on loan was \$2,825,362; the total market value of collateral held by the Fund was \$2,898,256. The market value of the collateral held included non-cash collateral in the form of U.S. Treasury securities with a value of \$2,318,456. The Fund received cash collateral with a value of \$579,800.
- (f) Coupon rate may change based on changes of the underlying collateral or prepayments of principal. Rate shown was the rate in effect as of July 31, 2023.
- (g) Illiquid security—As of July 31, 2023, the total market value deemed illiquid under procedures approved by the Board of Trustees was \$1,095,120, which represented 0.3% of the Fund's net assets.
- (h) Step coupon—Rate shown was the rate in effect as of July 31, 2023.
- (i) Collateralized Mortgage Obligation Interest Only Strip—Pays a fixed or variable rate of interest based on mortgage loans or mortgage pass-through securities. The principal amount of the underlying pool represents the notional amount on which the current interest was calculated. The value of these stripped securities may be particularly sensitive to changes in prevailing interest rates and are typically more sensitive to changes in prepayment rates than traditional mortgage-backed securities.
- (j) Collateral strip rate—A bond whose interest was based on the weighted net interest rate of the collateral. The coupon rate adjusts periodically based on a predetermined schedule. Rate shown was the rate in effect as of July 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 July 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 July 31, 2023 for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliated Investment Companies	Value, Beginning of Period	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ (Depreciation)	Value, End of Period	Dividend Income	Other Distributions	Shares End of Period
MainStay U.S. Government Liquidity Fund	\$ 8,162	\$ 129,573	\$ (135,744)	\$ —	\$ —	\$ 1,991	\$ 176	\$ —	1,991

Futures Contracts

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

Туре	Number of Contracts	Expiration Date	Value at Trade Date	Current Notional Amount	Unrealized Appreciation (Depreciation) ²
Long Contracts					
U.S. Treasury 2 Year Notes	73	September 2023	\$ 15,049,563	\$ 14,821,281	\$ (228,282)
U.S. Treasury 10 Year Notes	392	September 2023	44,460,628	43,671,250	(789,378)
U.S. Treasury 10 Year Ultra Bonds	154	September 2023	18,315,835	18,015,594	(300,241)
U.S. Treasury Long Bonds	150	September 2023	19,116,709	18,665,625	(451,084)
U.S. Treasury Ultra Bonds	39	September 2023	5,301,478	5,156,531	(144,947)
Total Long Contracts					(1,913,932)
Short Contracts					
U.S. Treasury 5 Year Notes	(89)	September 2023	(9,578,211)	(9,507,008)	71,203
Net Unrealized Depreciation					\$ (1,842,729)

- 1. As of July 31, 2023, cash in the amount of \$2,041,499 was on deposit with a broker or futures commission merchant for futures transactions.
- 2. Represents the difference between the value of the contracts at the time they were opened and the value as of July 31, 2023.

Abbreviation(s):

FHLMC—Federal Home Loan Mortgage Corp.

FNMA—Federal National Mortgage Association

FREMF—Freddie Mac Multifamily

GNMA—Government National Mortgage Association

LIBOR—London Interbank Offered Rate

REMIC—Real Estate Mortgage Investment Conduit

SOFR—Secured Overnight Financing Rate

UMBS—Uniform Mortgage Backed Securities

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

Description	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Asset Valuation Inputs				
Investments in Securities (a) Long-Term Bonds Asset-Backed Securities Corporate Bonds Foreign Government Bonds Loan Assignments Mortgage-Backed Securities U.S. Government & Federal Agencies	\$ — — — —	\$ 49,718,617 140,811,010 7,670,837 555,240 148,622,300 45,282,437	\$ — — — —	\$ 49,718,617 140,811,010 7,670,837 555,240 148,622,300 45,282,437
Total Long-Term Bonds		392,660,441		392,660,441
Common Stocks Short-Term Investments Affiliated Investment Company	1,991,342			1,991,342
Unaffiliated Investment Company	579,800			579,800
Total Short-Term Investments Total Investments in Securities	2,571,142 2,571,148	392,660,441		2,571,142 395,231,589
Other Financial Instruments Futures Contracts (b)	71,203	_	_	71,203
Total Investments in Securities and Other Financial Instruments	\$ 2,642,351	\$ 392,660,441	\$ —	\$ 395,302,792
Liability Valuation Inputs				
Other Financial Instruments Futures Contracts (b)	\$ (1,913,932)	\$ <u> </u>	<u>\$ —</u>	\$ (1,913,932)

⁽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.